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CONVERGENCE RADII FOR EIGENVALUES OF TRI–DIAGONAL MATRICES

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Abstract. Consider a family of infinite tri–diagonal matrices of the form $L+zB$, where the matrix L is diagonal with entries $L_{kk}=k^2$, and the matrix B is off–diagonal, with nonzero entries $B_{k,k+1}=B_{k+1,k}=k^\alpha$, $0\le\alpha<2$. The spectrum of $L+zB$ is discrete. For small $|z|$ the n-th eigenvalue $E_n(z)$, $E_n(0)=n^2$, is a well–defined analytic function. Let R_n be the convergence radius of its Taylor's series about $z=0$. It is proved that

$$R_n\le C(\alpha)n^{2-\alpha}\quad\text{if }\ 0\le\alpha<11/6.$$

1. Introduction

Since the famous 1969 paper of C. Bender and T. Wu [2], branching points and the crossings of energy levels have been studied intensively in the mathematical and physical literature (e.g., [8, 1, 4, 3] and the bibliography there). In this paper our goal is to analyze – mostly along the lines of J. Meixner and F. Schäfke approach [10] – a toy model of tri–diagonal matrices.

We consider the operator family $L+zB$, where L and B are infinite matrices of the form

$$L=\begin{bmatrix} q_1 & 0 & 0 & 0 & \cdot\\ 0 & q_2 & 0 & 0 & \cdot\\ 0 & 0 & q_3 & 0 & \cdot\\ 0 & 0 & 0 & q_4 & \cdot\\ \cdot & \cdot & \cdot & \cdot & \cdot\end{bmatrix},\qquad B=\begin{bmatrix} 0 & b_1 & 0 & 0 & \cdot\\ c_1 & 0 & b_2 & 0 & \cdot\\ 0 & c_2 & 0 & b_3 & \cdot\\ 0 & 0 & c_3 & 0 & \cdot\\ \cdot & \cdot & \cdot & \cdot & \cdot\end{bmatrix}\tag{1.1}$$

with

$$q_k=k^2,\tag{1.2}$$

$$|b_k|,|c_k|\le Mk^\alpha,\tag{1.3}$$

$$\alpha<2.\tag{1.4}$$

Sometimes we impose a symmetry condition:

$$b_k=\bar{c_k}.\tag{1.5}$$

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Under the conditions (1.2)–(1.4) the spectrum of $L + zB$ is discrete. If $\alpha < 1$ then a standard use of perturbation theory shows that there is $r > 0$ such that for $|z| < r$

$$Sp(L + zB) = \{E_n(z)\}_{n=1}^{\infty}, \quad E_n(0) = n^2, \tag{1.6}$$

where each $E_n(z)$ is well–defined analytic function in the disc $\{z : |z| < r\}$.

If $\alpha \in [1, 2)$, then in general there is no such $r > 0$. But the fact that n^2 is a simple eigenvalue of L guarantees (see [9], Chapter 7, Sections 1-3) that for each n there exists $r_n > 0$ such that, on the disc $\{z : |z| < r_n\}$, there are an analytic function $E_n(z)$ and an analytic eigenvector function $\varphi_n(z)$ with

$$(L + zB)\varphi_n(z) = E_n(z)\varphi_n(z), \ \ |z| < r_n, \tag{1.7}$$

$$\varphi_n(0) = e_n, \ \ E_n(0) = n^2. \tag{1.8}$$

Let

$$E_n(z) = \sum_{k=0}^{\infty} a_k(n) z^k \tag{1.9}$$

be the Taylor series of $E_n(z)$ about 0, and let R_n, $0 < R_n \leq \infty$, be its radius of convergence. The asymptotic behavior of the sequence (R_n) is one of the main topics of the present paper.

It may happen that $R_n > r_n$. Then, by (1.9), $E_n(z)$ is defined in the disc $\{z : |z| < R_n\}$ as an extension of the analytic function (1.7) in $\{z : |z| < r_n\}$. But are its values $E_n(z)$ eigenvalues of $L + zB$ if z is in the annulus $r_n \leq |z| < R_n$? The answer is positive as one can see from the next considerations.

In a more general context let us define *Spectral Riemann Surface*

$$G = \{(z, E) : \ \exists g \in Dom(L), \ g \neq 0 \mid \quad (L + zB)g = Eg\}. \tag{1.10}$$

This notion is justified by the following statement (coming from K. Weierstrass, H. Poincare, T. Carlemann – see discussions on the related history in [6, 11, 7]).

Proposition 1. *If (1.1)–(1.4) hold, then there exists a nonzero entire function $\Phi(z, w)$ such that*

$$G = \{(z, w) \in \mathbb{C}^2 : \Phi(z, w) = 0\}. \tag{1.11}$$

Proof. The identity

$$(L + zB)g = wg, \quad g \neq 0, \quad g \in Dom(L) \tag{1.12}$$

is equivalent to

$$(1 - A(z, w))h = 0 \quad \text{with} \quad h = L^{1/2}g \in Dom(L^{1/2}), \ h \neq 0, \tag{1.13}$$

where

$$A(z, w) = -zL^{-1/2}BL^{-1/2} + wL^{-1}. \tag{1.14}$$

Therefore, w is an eigenvalue of the operator $L + zB$ if and only if 1 is an eigenvalue of the operator $A(z, w)$.

On the space S_1 of trace class operators T the determinant

$$d(T) = \det(1 - T) \tag{1.15}$$

is well defined (see [6], Chapter 4, Section 1 or [12], Chapter 3, Theorem 3.4), and $1 \in Sp(T)$ if and only if $d(T) = 0$ (see [12], Theorem 3.5 (b)).

Of course, the second term L^{-1} in (1.14) is an operator of trace class (even in $S_p, p > 1/2$) by (1.2). But (1.3)–(1.4) imply that $L^{-1/2}BL^{-1/2}$ is in the Schatten class $S_p, p > 1/(2-\alpha)$; only $\alpha < 1$ would guarantee that it is of trace class.

However, (1.15) could be adjusted (see [6] Chapter 4, Section 2 or [12], Chapter 9, Lemma 9.1 and Theorem 9.2). Namely, for any positive integer $p \geq 2$ we set

$$d_p(T) = \det(1 - Q_p(T)) \tag{1.16}$$

where

$$Q_p(T) = 1 - (1 - T)\exp\left(T + \frac{T^2}{2} + \cdots + \frac{T^{p-1}}{p-1}\right).$$

Then $Q_p(T) \in S_1$ if $T \in S_p$, so d_p is a well-defined function of $T \in S_p$ and $1 \in Sp(T)$ if and only if $d_p(T) = 0$.

In our context we define, with $A(z, w) \in$ (1.14) and $p > 1/(2-\alpha)$,

$$\Phi(z, w) = \det\left[(1 - Q_p(A(z, w))\right]. \tag{1.17}$$

Now, from Claim 8, Section 1.3, Chapter 4 in [6] it follows that $\Phi(z, w)$ is an entire function on $\mathbb{C}^2$.

The function Φ vanishes at (z, w) if and only if 1 is an eigenvalue of the operator $A(z, w)$, i.e., if and only if $(z, w) \in G$. This completes the proof. □

In particular, the above Proposition implies that $\Phi(z, E_n(z)) = 0$ if $|z| < r_n$, so by analyticity and uniqueness $\Phi(z, E_n(z)) = 0$ if $r_n \leq |z| < R_n$. Equivalence of the two definitions (1.10) and (1.11) for the Spectral Riemann Surface G explains now that $E_n(z)$ is an eigenvalue function in the disc $\{z : |z| < R_n\}$.

Our main focus in the search for an understanding of the behavior of R_n will be on the special case where

$$0 \leq \alpha < 2, \tag{1.18}$$

$$b_k = \bar{c_k} = k^\alpha. \tag{1.19}$$

If $\alpha = 0$ in (1.19), we have the Mathieu matrices. They arise if Fourier's method is used to analyze the Hill–Mathieu operator on $I = [0, \pi]$

$$Ly = -y'' + 2a(\cos 2x)y, \quad y(\pi) = y(0), \;\; y'(\pi) = y'(0).$$

In this case J. Meixner and F. W. Schäfke proved ([10], Thm 8, Section 1.5; [11], p. 87) the inequality $R_n \leq Cn^2$ and conjectured that the asymptotic $R_n \asymp n^2$ holds. This has been proved 40 years later by H. Volkmer [13].

But what can be said if $0 < \alpha < 2$? Proposition 4 in [5] shows that if (1.1)–(1.3) and (1.18) hold, then

$$R_n \geq cn^{1-\alpha}. \tag{1.20}$$

This estimate from below cannot be improved in the class (1.1)–(1.3), (1.18) as examples in Section 4 show. But in the special case (1.18)–(1.19) one could expect the asymptotic

$$R_n \asymp n^{2-\alpha}. \tag{1.21}$$

We show that

$$R_n \leq Cn^{2-\alpha},$$

at least for $0 < \alpha < 11/6$.

Notice that in the Hill–Mathieu case we have $\alpha = 0$, $b_k = 1$ $\forall k$, so the operator B is bounded, while it could be unbounded in the case $\alpha > 0$. We use the approach of Meixner and Schäfke [10], but complement it with an additional argument to help us deal with the cases where the operator B is unbounded (but relatively compact with respect to L). The main result is the following.

Theorem 2. *If the conditions (1.2) and (1.19) hold, then for each $\alpha \in [0, \frac{11}{6})$ there exist constants $C_\alpha > 0$ and $N_\alpha \in \mathbb{N}$ such that*

$$R_n \leq C_\alpha n^{2-\alpha}, \quad n \geq N_\alpha. \tag{1.22}$$

Proof is given in Section 3. It has two parts. In Section 2, we prove an upper bound for Taylor coefficients $|a_k(n)|$ in terms of k, n, R_n and α (see Theorem 3). In Section 3 we show how a certain lower bound on $|a_k(n)|$, in terms of k, n, and α, can be used to prove the desired inequality on particular subsets of $[0, 2)$. In the same section we provide such lower bounds for $|a_2(n)|, |a_4(n)|, \ldots, |a_{12}(n)|$. This general scheme could be used in an attempt to prove (1.22) for larger subsets of $[0, 2)$. One would then need to compute (and manipulate) $a_k(n)$ for values of $k > 12$. See Section 3 for details.

2. An upper bound for $|a_k(n)|$

In what follows in this section, suppose that n is a *fixed* positive integer.

Theorem 3. *In the above notations, and under the conditions (1.2) and (1.3), if*

(a) $\alpha \in [0, 2)$ and (1.5) holds, or *(b) $\alpha \in [0, 1)$,*

then

$$|a_k(n)| \leq C\rho^{-(k-1)} \left(n^\alpha + \rho^{\frac{\alpha}{2-\alpha}} \right), \quad 0 < \rho < R_n, \tag{2.1}$$

where $C = C(\alpha, M)$.

Proof. For $r > 0$, let

$$\Delta_r = \{z \in \mathbb{C} : |z| < r\}, \quad C_r = \{z \in \mathbb{C} : |z| = r\}.$$

Let us choose, for every $z \in \Delta_{R_n}$, an eigenvector $g(z) = (g_n(z))_{n=1}^{\infty}$ such that $\|g(z)\|_{\ell^2} = 1$ (this is possible by Proposition 1). Then

$$(L + zB)g(z) = E_n(z)g(z), \quad \|g(z)\|_{\ell^2} = 1, \tag{2.2}$$

which implies (after multiplication from the right by $g(z)$)

$$\ell(z) + zb(z) = E_n(z), \quad z \in \Delta_{R_n}, \tag{2.3}$$

where

$$\ell(z) := \langle Lg(z), g(z)\rangle = \sum_{k=1}^{\infty} k^2 |g_k(z)|^2, \tag{2.4}$$

and

$$b(z) := \langle Bg(z), g(z)\rangle = \sum_{k=1}^{\infty} \left(c_k g_k(z)\overline{g_{k+1}(z)} + b_k g_{k+1}(z)\overline{g_k(z)} \right). \tag{2.5}$$

The functions $\ell(z)$ and $b(z)$ are bounded if $|z| \le \rho < R_n$. Indeed, by (2.4) we have $\ell(z) > 0$. By (2.5) and (1.3)

$$|b(z)| \le \sum_{k=1}^{\infty} M k^{\alpha} \left(|g_k(z)|^2 + |g_{k+1}|^2 \right) \le 2M \sum_{k=1}^{\infty} k^{\alpha} |g_k(z)|^2, \tag{2.6}$$

so, estimating the latter sum by Hölder's inequality, we get

$$|b(z)| \le 2M(\ell(z))^{\alpha/2}. \tag{2.7}$$

Therefore, in view of (2.3).

$$\ell(z) \le |E_n(z)| + |zb(z)| \le |E_n(z)| + 2M\rho(\ell(z))^{\alpha/2}, \quad |z| \le \rho.$$

Now, Young's inequality implies

$$\ell(z) \le |E_n(z)| + (1 - \alpha/2) 2^{\frac{\alpha}{2-\alpha}} (2M\rho)^{\frac{2}{2-\alpha}} + (\alpha/4) \cdot \ell(z),$$

so, in view of (1.18), $\ell(z)$ is bounded by

$$\ell(z) \le 2|E_n(z)| + 2(1 - \alpha/2) 2^{\frac{\alpha}{2-\alpha}} (2M\rho)^{\frac{2}{2-\alpha}}, \quad |z| \le \rho.$$

By (2.7), the function $b(z)$ is also bounded if $|z| \le \rho$.

Since in (2.2) the vectors $g(z)$, $z \in \Delta_{R_n}$, are chosen in an arbitrary way, we cannot expect the function $z \to g(z)$ to be continuous, or even measurable. But the functions $\ell(z)$ and $b(z)$ are measurable. The explanation of this fact is the only difference in the proof of (2.1) in the cases (a) and (b).

(a) The functions $\ell(z)$ and $b(z)$ are continuous on $\Delta_{R_n} \setminus (-R_n, R_n)$.

Indeed, in view of (2.5) the symmetry assumption (1.5) implies that the function $b(z)$ is real–valued. Therefore, from (2.3) it follows $yb(z) =$

$Im\, E_n(z)$ with $z = x+iy$, so $\ell(z)$ and $b(z)$ are continuous on $\Delta_{R_n}\setminus(-R_n, R_n)$ because

$$b(z) = \frac{1}{y}\, Im(E_n(z)), \quad \ell(z) = Re(E_n(z)) - \frac{x}{y}\, Im(E_n(z)), \quad y \neq 0. \tag{2.8}$$

(b) For every z such that $E_n(z)$ is a simple eigenvalue of $L + wB$ the values $\ell(z)$ and $b(z)$ are uniquely determined by (2.4) and (2.5) and do not depend on the choice of the vector $g(z)$ in (2.2). Therefore, the functions $\ell(z)$ and $b(z)$ are uniquely determined on the set

$$U = \{z \in \Delta_{R_n} : \ E_n(z) \ \text{ is a simple eigenvalue of } \ L + zB\}.$$

On the other hand, the set $\Delta_{R_n} \setminus U$ is at most countable and has no finite accumulation points (see Section 5.1 in [5]).

If $w \in U$, then it is known ([9], Ch.VII, Sect. 1-3, in particular, Theorem 1.7) that there is a disc $D(w, \tau)$ with center w and radius τ such that $E_n(z)$ is a simple eigenvalue of the operator $L + zB$ for $z \in D(w, \tau)$ and there exists an analytic eigenvector function $\psi(z)$ defined in $D(w, \tau)$, i.e.,

$$(L + zB)\psi(z) = E_n(z)\psi(z), \quad \psi(z) \neq 0, \quad z \in D(w, \tau).$$

Let $g(z) = \psi(z)/\|\psi(z)\|_{\ell^2}$ for $z \in D(w, \tau)$. Then the coordinate functions $g_k(z)$ are continuous, and by (2.4) the function $\ell(z)$, $z \in D(w, \tau)$, is a sum of a series of positive continuous terms. Therefore, the function $\ell(z)$ is lower semi–continuous in $D(w, \tau)$, so it is lower semi–continuous in U. Thus, $\ell(z)$ is measurable on Δ_{R_n}. By (2.3) we have $b(z) = (E_n(z) - \ell(z))/z$ for $z \neq 0$. Thus, $b(z)$ is measurable in Δ_{R_n} as well.

For each $\rho \in (0, R_n)$, consider the space $L^2(C_\rho)$ with the norm $\|\cdot\|_\rho$ defined by $\|f\|_\rho^2 = \frac{1}{2\pi}\int_0^{2\pi} |f(\rho e^{i\theta})|^2 d\theta$. The functions $\ell(z)$ and $b(z)$ are integrable on each circle C_ρ, $\rho < R_n$ because they are bounded and measurable on C_ρ.

From (2.7) and Hölder's inequality it follows that

$$\|b(z)\|_\rho \leq 2M\|\ell(z)\|_\rho^{\alpha/2}. \tag{2.9}$$

Since $\ell(z) > 0$, by (2.3) and (2.7) we have

$$|Im\,(E_n(z) - n^2)| = |Im\,(zb(z))| \leq \rho|b(z)|.$$

Therefore,

$$\|Im\,(E_n(z) - n^2)\|_\rho \leq \rho \cdot \|b(z)\|_\rho. \tag{2.10}$$

If f is an analytic function defined on Δ_{R_n} with $f(0) = 0$, then $\|Re(f)\|_\rho = \|Im(f)\|_\rho$. In particular, we have

$$\|Re\,(E_n(z) - n^2)\|_\rho = \|Im\,(E_n(z) - n^2)\|_\rho,$$

which implies, by (2.10),

$$\|E_n(z) - n^2\|_\rho \leq \sqrt{2}\rho \cdot \|b(z)\|_\rho. \tag{2.11}$$

In view of (2.3) and (2.11), the triangle inequality implies

$$\|\ell\|_\rho \leq n^2 + \|E_n(z) - n^2\|_\rho + \|b(z)\|_\rho \leq n^2 + (1 + \sqrt{2})\rho \cdot \|b(z)\|_\rho.$$

Therefore, from (2.9) it follows that

$$\|\ell\|_\rho \le n^2 + 5M\rho\|\ell\|_\rho^{\alpha/2}. \tag{2.12}$$

Now, Young's inequality yields

$$5M\rho\|\ell\|_\rho^{\alpha/2} \le \Big(1-\alpha/2)(5M2^{\alpha/2}\rho\Big)^{\frac{2}{2-\alpha}} + \frac{\alpha}{4}\|\ell\|_\rho \le C_1\rho^{\frac{2}{2-\alpha}} + \frac{1}{2}\|\ell\|_\rho,$$

with $C_1 = \big(1-\alpha/2)(5M2^{\alpha/2}\big)^{\frac{2}{2-\alpha}}$. Thus, by (2.12), we have

$$\|\ell\| \le 2n^2 + 2C_1\rho^{\frac{2}{2-\alpha}}.$$

In view of (2.11) and (2.9), this implies

$$\|E_n(z) - n^2\|_\rho \le 3M\rho\left(2^{\alpha/2}n^\alpha + (2C_1)^{\alpha/2}\rho^{\frac{\alpha}{2-\alpha}}\right). \tag{2.13}$$

By Cauchy's formula, we have

$$a_k(n) = \frac{1}{2\pi i}\int_{\partial\Delta_\rho} \frac{E_n(\zeta)-n^2}{\zeta^{k+1}}d\zeta.$$

From (2.13) it follows that

$$|a_k(n)| \le \rho^{-k}\|E_n(z)-n^2\|_\rho \le 3M\rho^{-k+1}\left(2^{\alpha/2}n^\alpha + (2C_1)^{\alpha/2}\rho^{\frac{\alpha}{2-\alpha}}\right),$$

which implies (2.1) with $C = 3M(2+2C_1)^{\alpha/2}$. This completes the proof of Theorem 3. □

Remark. In fact, to carry out the proof of Theorem 3 we need only to know that there exists a pair of functions $\ell(z)$ and $b(z)$ which satisfy (2.3) and (2.7), and are integrable on each circle $C_\rho,\ \rho < R_n$. We explained that the pair defined by (2.2), (2.4) and (2.5) has these properties. In the case (a) of Theorem 3 the same argument could be used to define a pair of real analytic functions functions $\ell(z)$ and $b(z)$ which satisfy (2.3) and (2.7).

Indeed, by (1.5) the operator B is a self–adjoint, so $L+xB,\ x\in\mathbb{R}$, is self–adjoint as well. Thus, the function $E_n(z)$ takes real values on the real line and its Taylor's coefficients are real. Since the quotients $\frac{1}{y}\,Im(x+iy)^k,\ k\in\mathbb{N}$, are polynomials of y, it is easy to see by the Taylor series of $E_n(z)$ that $\frac{1}{y}Im(E_n(z))$ (defined properly for $y=0$) is a real analytic function in Δ_{R_n}. Therefore, if one defines a pair of functions $\tilde\ell(z)$ and $\tilde b(z)$ by (2.8), then (2.3) holds immediately, and (2.7) follows because on $\Delta_{R_n}\setminus(-R_n,R_n)$ these functions coincide with $\ell(z)$ and $b(z)$.

3. An upper bound for R_n

In this section we use (2.1) in the case of (1.19) to prove Theorem 2. Roughly speaking, the bound (1.22) will be achieved for $\alpha\in[0,\frac{11}{6})$ by inserting the known (from [5]) formulas for $a_2(\alpha,n),\dots,a_{12}(\alpha,n)$ into inequality (2.1). With our approach, using only $a_{2k},\ k\le 6$, it is possible to get good lower bounds only if $0\le\alpha<11/6$.

We begin with the following observation.

Lemma 4. *Suppose the conditions (1.2),(1.3) and (1.18) hold.*

(a) If for some fixed $k, n \in \mathbb{N}$ and $\alpha \in [0, 2 - \frac{2}{k})$ we have $a_k(n) \neq 0$, then $R_n < \infty$.

(b) If $R_n = \infty$, then $E_n(z)$ is a polynomial such that $\deg E_n(z) \leq \frac{\alpha}{2-\alpha}$.

Proof. Let $a = |a_k(n)| > 0$. Then, by Theorem 3,

$$a\rho^{k-1} \leq C\left(n^\alpha + \rho^{\frac{\alpha}{2-\alpha}}\right), \quad \forall\, \rho < R_n. \tag{3.1}$$

The condition $\alpha \in [0, 2 - \frac{2}{k})$ implies $k - 1 > \frac{\alpha}{2-\alpha}$; therefore, (3.1) fails for sufficiently large ρ. Thus, $R_n \leq \sup\{\rho : \ \rho \in (3.1)\} < \infty$, which proves (a).

If $R_n = \infty$, then (a) shows that $a_k(n) = 0$ for all k such that $k > \frac{\alpha}{2-\alpha}$. This proves (b).

□

Lemma 5. *Suppose that conditions (1.2) and (1.3) hold. If for some fixed $k, n \in \mathbb{N}$, $A > 0$ and $\alpha \in [0, 2 - \frac{2}{k})$ we have*

$$An^{k\alpha - 2(k-1)} \leq |a_k(n)|, \tag{3.2}$$

then

$$R_n \leq \tilde{C} n^{2-\alpha}, \tag{3.3}$$

where $\tilde{C} = \tilde{C}(\alpha, M, A, k)$.

Proof. It is enough to prove that

$$\rho \leq \tilde{C} n^{2-\alpha}, \quad \forall\, \rho \in (0, R_n). \tag{3.4}$$

Then (3.3) follows if we let $\rho \to R_n$.

By (2.1) we have

$$An^{k\alpha - 2(k-1)} \leq |a_k(n)| \leq 2C(\alpha, M)\rho^{-(k-1)} \max(n^\alpha, \rho^{\frac{\alpha}{2-\alpha}}).$$

If $n^\alpha \geq \rho^{\frac{\alpha}{2-\alpha}}$, then we get (3.4) with $\tilde{C} = 1$.

Suppose that $n^\alpha < \rho^{\frac{\alpha}{2-\alpha}}$. Then $\max(n^\alpha, \rho^{\frac{\alpha}{2-\alpha}}) = \rho^{\frac{\alpha}{2-\alpha}}$, so

$$A\rho^{k - \frac{2}{2-\alpha}} \leq 2C(\alpha, M)(n^{2-\alpha})^{k - \frac{2}{2-\alpha}}.$$

Thus, whenever $\alpha < 2 - 2/k$, this inequality implies (3.3) with $\tilde{C} = (2C/A)^\gamma$, where $\gamma = (2-\alpha)/(k(2-\alpha) - 2)$. □

According to the preceding lemma, all one needs in order to get an upper bound on R_n of the form (3.3) (or even to explain that R_n is finite) is to find a lower bound on $|a_k(n)|$ of the form (3.2) (or at least to explain that $a_k(n) \neq 0$). We now describe a technique to provide such lower bounds. Theorem 2 will follow when we get such lower bounds for $|a_2(n)|, \ldots, |a_{12}(n)|$.

Lemma 6. *Under conditions (1.4) and (1.19), for each fixed $\alpha < 2$, the coefficient $a_k(n,\alpha)$ can be written in the form*

$$a_k(n,\alpha) = n^{k\alpha-(k-1)} f_\alpha(1/n) \tag{3.5}$$

where

$$f_\alpha(w) = \sum_{j=0}^{\infty} P_k(j,\alpha) w^j$$

is analytic on the disk $|w| < 1/k$, and $P_k(j,\alpha)$ are polynomials of α.

Proof. We begin this proof by stating the equation (3.7) from [5]

$$a_k(n) = \frac{1}{2\pi i}\int_{\partial\Pi}\left(\sum_{|j-n|\le k}(\lambda-n^2)\langle R_\lambda^0 (BR_\lambda^0)^k e_j, e_j\rangle\right) d\lambda, \tag{3.6}$$

where $R_\lambda^0 = (\lambda - L)^{-1}$, e_j is the jth unit vector, and Π is the square centered at n^2 of width $2n$. This formula appears in [5] only in the case of $\alpha \in [0,1)$, but its proof therein holds for $\alpha < 2$ as well. It follows from (1.1) that for each $j \in N$,

$$BR_\lambda^0 e_j = \begin{cases} \frac{(j-1)^\alpha}{\lambda - j^2} e_{j-1} + \frac{j^\alpha}{\lambda - j^2} e_{j+1} & \text{if j} > 1 \\ \\ \frac{1}{\lambda-1} e_2 & \text{if j} = 1. \end{cases}$$

So, $(\lambda - n^2)\langle R_\lambda^0 (BR_\lambda^0)^k e_j, e_j\rangle$ can be written as a finite sum each of whose terms is of the form

$$\frac{\lambda - n^2}{\lambda - (n - j_0')^2}\prod_{i=1}^{k}\frac{(n-d_i')^\alpha}{\lambda - (n-j_i')^2}$$

with j_i' and d_i' integers satisfying $|j_i'|, |d_i'| < k$ for each i. So, from a residue calculation on (3.6), $a_k(n)$ can be written as a linear combination of terms of the form

$$(n-d_k)^\alpha \prod_{i=1}^{k-1}\frac{(n-d_i)^\alpha}{n^2-(n-j_i)^2} \tag{3.7}$$

$$= Cn^{k\alpha-(k-1)}\left(1-\frac{d_k}{n}\right)^\alpha \prod_{i=1}^{k-1}\left[\left(1-\frac{d_i}{n}\right)^\alpha\left(1-\frac{j_i}{2n}\right)^{-1}\right]$$

with $C = \prod_{i=1}^{k-1}(2j_i)^{-1}$ and $|j_i|, |d_i| < k$ for each i.

For $n > k$, we have $|d_i/n| < 1$ and $|j_i/(2n)| < 1$. Thus,

$$\left(1-\frac{d_i}{n}\right)^\alpha = 1 - \alpha\left(\frac{d_i}{n}\right) + \frac{\alpha(\alpha-1)}{2}\left(\frac{d_i}{n}\right)^2 + \dots \tag{3.8}$$

$$\left(1-\frac{j_i}{2n}\right)^{-1} = 1 + \left(\frac{j_i}{2n}\right) + \left(\frac{j_i}{2n}\right)^2 + \dots \tag{3.9}$$

are analytic functions of $z = 1/n$ whenever $n > k$. Combining (3.7) with (3.8)–(3.9), we deduce that $a_k(n)$ can be written as in (3.5) with $f_\alpha(z)$ analytic for $|z| < 1/k$. □

The preceding lemma guarantees that whenever $\alpha < 2$,

$$a_k(n, \alpha) = P_k(0, \alpha) n^{k\alpha-(k-1)} + O(n^{k\alpha-k}) \quad \text{as } n \to \infty.$$

When $a_2(n), \dots, a_{12}(n)$ were computed (following the approach of [5, p.305–306]), an interesting phenomenon was observed. If $2 \le k \le 12$, then

$$P_k(j, \alpha) = 0 \text{ for each } 0 \le j \le k-2. \tag{3.10}$$

In particular, if (1.18) and (1.19) hold, then

$$a_k(n) = P_k(k-1, \alpha) n^{k\alpha-2(k-1)} + O(n^{k\alpha-2k+1}), \quad n \to \infty; \tag{3.11}$$

the polynomials $P_k(k-1, \alpha)$, $k = 2, 4, \dots, 12$, are given in the following table.

k	$P_k(k-1,\alpha)$
2	$-\alpha + \frac{1}{2}$
4	$-\alpha^3 + \frac{9}{4}\alpha^2 - \frac{11}{8}\alpha + \frac{5}{32}$
6	$-\frac{9}{4}\alpha^5 + \frac{73}{8}\alpha^4 - \frac{27}{2}\alpha^3 + \frac{281}{32}\alpha^2 - \frac{147}{64}\alpha + \frac{9}{64}$
8	$-\frac{61}{9}\alpha^7 + \frac{2881}{72}\alpha^6 - \frac{6875}{72}\alpha^5 + \frac{33937}{288}\alpha^4 - \frac{11437}{144}\alpha^3 + \frac{64649}{2304}\alpha^2 - \frac{4507}{1024}\alpha + \frac{1469}{8192}$
10	$-\frac{1525}{64}\alpha^9 + \frac{23705}{128}\alpha^8 - \frac{353023}{576}\alpha^7 + \frac{648539}{576}\alpha^6 - \frac{5774039}{4608}\alpha^5 + \frac{7955297}{9216}\alpha^4$ $-\frac{6626165}{18432}\alpha^3 + \frac{6173425}{73728}\alpha^2 - \frac{148881}{16384}\alpha + \frac{4471}{16384}$
12	$-\frac{221321}{2400}\alpha^{11} + \frac{8544347}{9600}\alpha^{10} - \frac{1207947}{320}\alpha^9 + \frac{71029219}{7680}\alpha^8 - \frac{92577243}{6400}\alpha^7 + \frac{385333821}{25600}\alpha^6$ $-\frac{16162765}{1536}\alpha^5 + \frac{9344339}{1920}\alpha^4 - \frac{583689039}{409600}\alpha^3 + \frac{296768801}{1228800}\alpha^2 - \frac{12877899}{655360}\alpha + \frac{121191}{262144}$

Numerical computations tell us that in the following table, each inequality in the second column holds on the union of intervals shown in the first column.

Set	Inequality
$\alpha \in S_2 = \left[0, \frac{1}{4}\right] \cup \left[\frac{3}{4}, 1\right)$	$\lvert P_2(1,\alpha)\rvert > \frac{1}{8}$
$\alpha \in S_4 = \left[\frac{1}{4}, \frac{3}{4}\right] \cup \left[1, \frac{9}{8}\right] \cup \left[\frac{11}{8}, \frac{3}{2}\right)$	$\lvert P_4(3,\alpha)\rvert > \frac{1}{32}$
$\alpha \in S_6 = \left[\frac{9}{8}, \frac{11}{8}\right] \cup \left[\frac{25}{16}, \frac{5}{3}\right)$	$\lvert P_6(5,\alpha)\rvert > \frac{1}{200}$
$\alpha \in S_8 = \left[\frac{3}{2}, \frac{25}{16}\right] \cup \left[\frac{5}{3}, \frac{7}{4}\right)$	$\lvert P_8(7,\alpha)\rvert > \frac{1}{10}$
$\alpha \in S_{10} = \left[\frac{7}{4}, \frac{9}{5}\right)$	$\lvert P_{10}(9,\alpha)\rvert > \frac{1}{2}$
$\alpha \in S_{12} = \left[\frac{9}{5}, \frac{11}{6}\right)$	$\lvert P_{12}(11,\alpha)\rvert > 1$

Proof of Theorem 2. In view of (3.11) and the above table, there is a constant $A > 0$ such that, for each $\alpha \in [0, 2 - \frac{1}{6})$, we have

$$|a_k(n,\alpha)| > An^{k\alpha - 2(k-1)}, \quad n \geq N_\alpha. \tag{3.12}$$

Therefore, Lemma 5 implies that there exists a constant C_α such that

$$R_n \leq C_\alpha n^{2-\alpha} \quad \text{for } n \geq N_\alpha.$$

Thus, (1.22) holds for $n \in \mathbb{N}$, which completes the proof of Theorem 2.

4. General discussion

In this section we give a few examples to show that the order $1-\alpha$ of lower bound (1.20) for R_n is sharp in the class of matrices B with (1.2)–(1.4).

1. *A case in which* $R_n \sim n^{1-\alpha}$. Let $\alpha \in [0,1)$. Suppose now that in (1.1) we set

$$b_k = c_k = (2+(-1)^k)k^\alpha \tag{4.1}$$

$$q_k = k^2 \tag{4.2}$$

Then by [5], Section 7.5, p.35,

$$|a_2(n)| = \left|\frac{b_{n-1}c_{n-1}}{2n-1} - \frac{b_n c_n}{2n+1}\right| = \begin{cases} \left|\frac{9(n-1)^{2\alpha}}{2n-1} - \frac{n^{2\alpha}}{2n+1}\right| & \text{if } n \text{ is odd,} \\ \left|\frac{(n-1)^{2\alpha}}{2n-1} - \frac{9n^{2\alpha}}{2n+1}\right| & \text{if } n \text{ is even} \end{cases}$$

so

$$|a_2(n)| \geq c\, n^{2\alpha-1}, \quad c > 0.$$

In view of Lemma 4, this implies that $R_n < \infty$ for $\alpha \in [0,1)$.

Therefore, by (2.1) in Theorem 3, for each $\alpha \in [0,1)$, we have

$$n^{2\alpha-1} \leq |a_2(n)| \leq 2C(\alpha)R_n^{-1}\max(n^\alpha, R_n^{\frac{\alpha}{2-\alpha}}), \quad n \geq n_0. \tag{4.3}$$

If $n^\alpha \leq R_n^{\frac{\alpha}{2-\alpha}}$, then $R_n \geq n^{2-\alpha}$ and (4.3) gives $n^{2\alpha-1} \leq 2C(\alpha)R_n^{\frac{2\alpha-2}{2-\alpha}}$, which implies

$$2C(\alpha) \geq n^{2\alpha-1}R_n^{\frac{2-2\alpha}{2-\alpha}} \geq n^{2\alpha-1}n^{2-2\alpha} = n.$$

Therefore, we have $\max(n^\alpha, R_n^{\frac{\alpha}{2-\alpha}}) = n^\alpha$ for $n > 2C(\alpha)$. So, (4.3) implies

$$R_n \leq 2C(\alpha)n^{1-\alpha} \quad \text{for} \quad n > 2C(\alpha).$$

On the other hand, by Proposition 4 of [5, p.296], we have $R_n \geq \frac{1}{8}n^{1-\alpha}$ for large enough n. Hence, we have shown that in the special case of (4.1)–(4.2),

$$R_n \asymp n^{1-\alpha}. \tag{4.4}$$

2. Of course we can simplify the example (4.1) by choosing

$$b_k = c_k = \left[1+(-1)^{k-1}\right]k^\alpha \tag{4.5}$$

This ensures that $L + zB - E(z)I$ has the structure of a tri–diagonal matrix with 2×2 blocks along the diagonal. The mth block will have the form

$$\begin{bmatrix} T-E & zb \\ zb & V-E \end{bmatrix}, \tag{4.6}$$

where

$$T = (2m-1)^2, \quad V = (2m)^2, \quad b = (2m-1)^\alpha, \quad m = 1,2,\ldots.$$

It follows that the two eigenvalues corresponding to this block are

$$E(z) = \frac{1}{2}\left(T+V \pm \sqrt{(T-V)^2 + 4z^2b^2}\right).$$

So, the branching points of these branches of $E(z)$ occur at

$$z_{1,2} = \pm i\left(\frac{V-T}{2b}\right). \tag{4.7}$$

Hence, we have

$$z_{1,2}^m = \pm\frac{i(4m-1)}{2(2m-1)^\alpha} = \pm i(2m)^{1-\alpha}\left(1+\frac{2\alpha-1}{4m}+O(m^{-2})\right) \tag{4.8}$$

Therefore,

$$R_{2m-1} = R_{2m} \sim (2m)^{1-\alpha},$$

i.e., we have the same sharp order $1-\alpha$ as in (4.4).

3. This simplified example (4.5) is extreme in the sense that the spectral Riemann surface (SRS)

$$G(B) = \{(z,E)\in\mathbb{C}^2: \quad (L+zB)f = Ef, \quad f\in\ell^2,\ f\neq 0\}$$

splits: it is a union of Riemann surfaces defined by determinants of the blocks (4.6), i.e.,

$$E^2 - E[(2m-1)^2+(2m)^2] + (2m-1)^2(2m)^2 - z^2(2m-1)^2 = 0, \quad m\in\mathbb{N}.$$

In the case (4.1) we have no elementary reason to say anything about (ir)reducibility of the spectral Riemann surface $G(B)$ (see more about irreducibility of SRS in [5, 14]).

Nevertheless, we would conjecture that this surface $G(B)$ is *irreducible* if $B\in$ (4.1), or more generally, if

$$b_k = c_k\left(1+\gamma(-1)^{k-1}\right)k^\alpha, \quad 0\le\gamma<1. \tag{4.9}$$

If $\gamma=0$ we proved in [5], Theorem 3, such irreducibility for $\alpha=1/2$ and many but not all $\alpha's$ in $[0;1/2]$.

If $1\le\alpha<2$ let us choose in (4.6)

$$b = b_m = \frac{1}{B_m}(2m-1)^\alpha, \quad |B_m|\ge 1. \tag{4.10}$$

Then (4.7) holds, so by (4.8)

$$z_{1,2} = \pm iB_m(2m)^{1-\alpha}\left(1+O(1/m)\right).$$

The sequence $\{B_m\}$ could be chosen in such a way that the set A of accumulation points for $\{z_{1,2}^m\}$ is the entire complex plane $\mathbb{C}$, or for any closed $K\subset\mathbb{C}$ with $K=-K$ we can make $A=K$.

4. Our argument in Section 2, uses Young's and Hölder's inequalities, i.e., the concavity of the function $x^{\alpha/2}$, $1\le x<\infty$, $0\le\alpha<2$. It cannot be applied if $\alpha<0$ although in this case the operator $B\in$ (1.3) is even compact. *Yet, we conjecture that $R_n\le K(\alpha)n^{2-\alpha}$ holds both for $\alpha\in[\frac{11}{6},2)$ and $\alpha<0$. Moreover, we expect that our conjecture (1.21) holds for $\alpha<0$ as well.*

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