A formula for eigenvalues of Jacobi matrices with a reflection symmetry

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October 16, 2018

Abstract

The spectral properties of two special classes of Jacobi operators are studied. For the first class represented by the $2M$-dimensional real Jacobi matrices whose entries are symmetric with respect to the secondary diagonal, a new polynomial identity relating the eigenvalues of such matrices with their matrix entries is obtained. In the limit $M \to \infty$ this identity induces some requirements, which should satisfy the scattering data of the resulting infinite-dimensional Jacobi operator in the half-line, which super- and sub-diagonal matrix elements are equal to $-1$. We obtain such requirements in the simplest case of the discrete Schrödinger operator acting in $l^2(\mathbb{N})$, which does not have bound and semi-bound states, and which potential has a compact support.

1 Introduction

The theory of tridiagonal (Jacobi) matrices has rich applications in different fields of physics and mathematics including the theory of Anderson localization [1, 2, 3], the thermodynamic Casimir effect [4, 5], orthogonal polynomials [6], and nonlinear integrable lattice models [7, 8, 9]. The spectral properties of Jacobi matrices are to much extent similar to the spectral properties of the continuous one-dimensional Sturm-Liouville operators. For a detailed review of the present stage of the theory of Jacobi operators see the monograph by G. Teschl [8].

In this paper we address the spectral properties of a special class of Jacobi matrices, which are symmetric with respect to both main and secondary diagonals. To be more specific, let us introduce the real Jacobi matrix, the Hamiltonian

$$H = \begin{pmatrix}
    b_1 & a_1 & 0 & 0 & 0 \\
    a_1 & b_2 & \ddots & 0 & 0 \\
    0 & \ddots & \ddots & \ddots & 0 \\
    0 & 0 & a_{N-2} & b_{N-1} & a_{N-1} \\
    0 & 0 & 0 & a_{N-1} & b_N
\end{pmatrix},$$

which acts in the Hilbert space $\mathbb{C}^N$. Throughout this paper, the dimension of this space is supposed to be even,

$$N = 2M.$$
The (real) entries of the matrix $H$ will be subject to the following constraints

\[ b_{N+1-j} = b_j, \quad j = 1, \ldots, N, \]
\[ a_{N-j} = a_j, \quad j = 1, \ldots, N - 1. \]

Jacobi matrices satisfying this symmetry property were studied by Hochstadt [10].

Since the Hamiltonian $H$ commutes with the reflection operator

\[ R : \Psi(j) \rightarrow \Psi(N + 1 - j), \]

where $\{\Psi(j)\}_{j=1}^{N} \in \mathbb{C}^N$, the eigenvectors $\{\Psi_n\}_{n=1}^{N}$ of the matrix (1) can be classified by their parities $\kappa_n = \pm 1$,

\[ H \Psi_n = \lambda_n \Psi_n, \]
\[ R \Psi_n = \kappa_n \Psi_n. \]

There are exactly $M$ eigenvectors $\Psi^{(ev)}_m$ of the matrix $H$, which are even under the action of the reflection (3), and $M$ eigenvectors $\Psi^{(od)}_m$, which are odd. We shall use different notation $\mu_m$ and $\nu_n$ for the corresponding eigenvalues,

\[ H \Psi^{(ev)}_m = \mu_m \Psi^{(ev)}_m, \quad \Psi^{(ev)}_m(N + 1 - j) = \Psi^{(ev)}_m(j), \]
\[ H \Psi^{(od)}_m = \nu_m \Psi^{(od)}_m, \quad \Psi^{(od)}_m(N + 1 - j) = -\Psi^{(od)}_m(j), \]

with $j = 1, \ldots, N$, $m = 1, \ldots, M$.

As the main result, we prove the following

**Theorem 1.** Let $H$ be the real Jacobi matrix (1) satisfying (2), and (3). Then, the eigenvalues $\{\mu_m\}_{m=1}^{M}$ and $\{\nu_n\}_{m=1}^{M}$ of the matrix $H$ specified by relations (7) obey the equality

\[ \prod_{m=1}^{M} \prod_{n=1}^{M} (\mu_m - \nu_n) = (-1)^{M(M-1)/2} (2a_M)^M \prod_{j=1}^{M-1} a_{2j}^2. \]

Proceeding then to the limit $M \to \infty$, we obtain from (8) identities (55), (56) for the scattering data corresponding to the discrete Schrödinger operator (i.e., the Jacobi operator acting in $l^2(\mathbb{N})$, which is described by the infinite-dimensional matrix (1) with $a_j = -1$ and $b_j = 2 + v_j$, $j \in \mathbb{N}$) under certain assumptions on the potential $\{v_j\}_{j \in \mathbb{N}}$. These results are described in Section 4 and Theorem 2 therein.

A part of the results described here were given in the preprint [11].

## 2 Proof of Theorem 1

First, let us prove the Theorem for the particular choice of the Jacobi matrix (1), which is specified by the relations

\[ a_j = -1, \quad b_j' = 2 \quad \text{for all} \quad j = 1, \ldots, N - 1, \quad j' = 1, \ldots, N. \]

In this case, the solution of the eigenvalue problem (5) is well known,

\[ \Psi_n(j) = \sin(k_n j), \]
\[ \lambda_n = \omega(k_n), \]
\[ k_n = \frac{\pi n}{N + 1}, \]
with \( n = 1, \ldots, N \), and
\[
\omega(p) = 4 \sin^2(p/2).
\]
This yields
\[
\mu_m = 4 \sin^2 \left( \frac{(2m - 1)\pi}{2(2M + 1)} \right), \quad \nu_m = 4 \sin^2 \left( \frac{2m\pi}{2(2M + 1)} \right),
\]
and equality (8) reduces to the form
\[
\prod_{m=1}^M \prod_{n=1}^M \left[ 4 \sin^2 \left( \frac{(2m - 1)\pi}{2(2M + 1)} \right) - 4 \sin^2 \left( \frac{2n\pi}{2(2M + 1)} \right) \right] = 2^M (2^M - 1)^{M+1/2}.
\]

Proof of this equality is given in Appendix.

Turning to the eigenvalue problem for a general Jacobi matrix specified in the Theorem, we first rewrite it as a difference equation
\[
a_j \Psi_n(j + 1) + b_j \Psi_n(j) + a_{j-1} \Psi_n(j - 1) = \lambda_n \Psi_n(j),
\]
\[j = 1, \ldots, N, \quad n = 1, \ldots, N,
\]
subjected to constraints (13) and supplemented with the Dirichlet boundary conditions
\[
\Psi_n(0) = \Psi_n(N + 1) = 0.
\]

Let us consider two associated eigenvalue problems for the even and odd states, which are restricted to the \( M \)-dimensional quotient vector space \( \mathbb{C}^M \). We shall use the lower case \( \psi \) to denote vectors in this quotient space, \( \{\psi(j)\}_{j=1}^M \in \mathbb{C}^M \). Of course, \( \Psi(j) = \psi(j) \) for \( j = 1, \ldots, M \).

The vectors \( \psi^{(ev)}_m(j), j = 1, \ldots, M, \) are the eigenstates of the tridiagonal \( M \times M \) matrix \( H^{(ev)} \):
\[
H^{(ev)} = \begin{pmatrix}
    b_1 & a_1 & 0 & 0 & 0 & \ldots & 0 \\
    a_1 & b_2 & a_2 & 0 & 0 & \ldots & 0 \\
    0 & a_2 & b_3 & a_3 & 0 & \ldots & 0 \\
    \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
    0 & 0 & \ldots & 0 & a_{M-2} & b_{M-1} & a_{M-1} \\
    0 & 0 & \ldots & 0 & 0 & a_{M-1} & b_M + a_M
\end{pmatrix},
\]
corresponding to eigenvalues \( \mu_m, m = 1, \ldots, M \). Similarly, the vectors \( \psi^{(od)}_m(j), j = 1, \ldots, M, \) are the eigenstates of the tridiagonal \( M \times M \) matrix \( H^{(od)} \):
\[
H^{(od)} = \begin{pmatrix}
    b_1 & a_1 & 0 & 0 & 0 & \ldots & 0 \\
    a_1 & b_2 & a_2 & 0 & 0 & \ldots & 0 \\
    0 & a_2 & b_3 & a_3 & 0 & \ldots & 0 \\
    \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
    0 & 0 & \ldots & 0 & a_{M-2} & b_{M-1} & a_{M-1} \\
    0 & 0 & \ldots & 0 & 0 & a_{M-1} & b_M - a_M
\end{pmatrix},
\]
corresponding to eigenvalues \( \nu_m, m = 1, \ldots, M \). Note, that the matrices \( H^{(ev)} \) and \( H^{(od)} \) are simply related
\[
H^{(od)} - H^{(ev)} = -2 a_M P,
\]
with the projecting matrix \( P_{m,m'} = \delta_{m,M} \delta_{m',M}, \quad m, m' = 1, \ldots, M, \) and rank \( P = 1 \).

It is convenient now to allow parameters \( \{a_j, b_j\}_{j=1}^M \) in the matrices (17), (18) to take complex values.
Lemma 1. The matrices $H^{(od)}$ and $H^{(ev)}$ defined by (17), (18) have no common eigenvalues for arbitrary complex numbers $\{b_j\}_{j=1}^M$, if $a_j \neq 0$ for all $j = 1, \ldots, M$.

Proof. For a contradiction, we shall assume that the matrices $H^{(ev)}$ and $H^{(od)}$ have a common eigenvalue $\Lambda$.

So, let us suppose that

$$
\sum_{j'=1}^M H_{j,j'}^{(ev)} x_{j'} = \Lambda x_j, \quad \sum_{j'=1}^M H_{j,j'}^{(od)} y_{j'} = \Lambda y_j,
$$

with nonzero vectors $\{x_j\}_{j=1}^M$, $\{y_j\}_{j=1}^M$. We get

$$
\Lambda \sum_{j=1}^M y_j x_j = \sum_{j=1}^M \sum_{j'=1}^M y_j H_{j,j'}^{(ev)} x_{j'} = \sum_{j=1}^M \sum_{j'=1}^M y_j (H_{j,j'}^{(od)} + 2a_M P_{j,j'}) x_{j'} =
$$

$$
\sum_{j=1}^M \sum_{j'=1}^M y_j H_{j,j'}^{(od)} x_{j'} + 2a_M \sum_{j=1}^M \sum_{j'=1}^M y_j P_{j,j'} x_{j'} = 2a_M y_M x_M + \Lambda \sum_{j=1}^M y_j x_j.
$$

Here we have taken into account, that the matrix $H^{(od)}$ is symmetric. Therefore,

$$
a_M y_M x_M = 0.
$$

Since $a_M \neq 0$, this means that at least one of the numbers $y_M$ and $x_M$ is zero. However, if $y_M = 0$, we conclude immediately, that $y_m = 0$ for all $m = 1, \ldots, M$. Therefore, $\Lambda$ is not an eigenvalue of $H^{(od)}$. Similarly, if $x_M = 0$, we conclude, that $x_m = 0$ for all $m = 1, \ldots, M$, and, hence, $\Lambda$ is not an eigenvalue of $H^{(ev)}$. This contradiction proves the Lemma.

The eigenvalues $\{\mu_m\}_{m=1}^M$ and $\{\nu_m\}_{m=1}^M$ are the zeroes of the characteristic polynomials

$$
P^{(ev)}(\mu) = \det(\mu - H^{(ev)}),
$$

and

$$
P^{(od)}(\nu) = \det(\nu - H^{(od)}),
$$

respectively. It follows from the Vieta’s theorem, that the symmetric polynomials of eigenvalues $\{\mu_m\}_{m=1}^M$, as well as the symmetric polynomials of eigenvalues $\{\nu_m\}_{m=1}^M$, can be written as polynomial functions of the variables $\{a_j\}_{j=1}^M$ and $\{b_j\}_{j=1}^M$. This is true, in particular for the function

$$
\prod_{m=1}^M \prod_{n=1}^M (\mu_m - \nu_n) = \tilde{Q}(a, b),
$$

since the product on the left-hand side is a symmetric polynomial of $\{\mu_m\}_{m=1}^M$, and it is also a symmetric polynomial of $\{\nu_m\}_{m=1}^M$.

However, the polynomial $\tilde{Q}(a, b)$ in the right-hand side of (22) must not depend on $\{b_j\}_{j=1}^M$, i.e.

$$
\tilde{Q}(a, b) \equiv Q(a).
$$

---

1. Really, if $0 = y_M \equiv \psi(j = M) \equiv \Psi(j = M)$, then $\Psi(j = M + 1) = -\Psi(j = M) = 0$, since $\Psi(j) = -\Psi(2M + 1 - j)$ for all $j = 1, \ldots, 2M$. And since the wave-function $\Psi(j)$ takes zero values at two neighbor sites $\Psi(M) = \Psi(M + 1) = 0$, and $a_j \neq 0$ for all $j = 1, \ldots, M$, one can check recursively from (14), that $\Psi(M - 1) = 0$, $\Psi(M - 2) = 0$, $\ldots$, $\Psi(1) = 0$, and, therefore, $\psi(j) = 0$ for all $j = 1, \ldots, M$. 

To prove this, let us fix all $a_j$ at some arbitrary nonzero complex values $a_j^{(0)} \in \mathbb{C}$, $a_j^{(0)} \neq 0$ for all $j = 1, \ldots, M$. Then equation (22) takes the form

$$\prod_{m=1}^{M} \prod_{n=1}^{M} [\mu_m(b) - \nu_n(b)] = P(b),$$

(24)

$$P(b) \equiv \tilde{Q}(a^{(0)}, b),$$

where we have explicitly indicated the algebraic dependence of the eigenvalues $\mu_m$ and $\nu_m$ on the parameters $b_j$. One can easily see from (24) that the polynomial $P(b)$ has no zeros. Really, if $P(b) = 0$ at some $b = b^{(0)}$, then at least one eigenvalue $\mu_m(b^{(0)})$ of the matrix $H^{(ev)}(b^{(0)})$ must coincide with some eigenvalue $\nu_n(b^{(0)})$ of the matrix $H^{(od)}(b^{(0)})$, as it is implied by equality (24). However, this is a contradiction with Lemma 1, which guarantees that matrices $H^{(ev)}(b^{(0)})$ and $H^{(od)}(b^{(0)})$ have no common eigenvalues. Since the polynomial $P(b)$ has no zeroes, it is just a constant, and we arrive at equation (23).

Thus, we have proven that

$$\prod_{m=1}^{M} \prod_{n=1}^{M} (\mu_m - \nu_n) = Q(a),$$

(25)

with some polynomial $Q(a)$. In order to find this polynomial explicitly, let us address some of its properties.

**Lemma 2.** (a) The polynomial $Q(a)$ defined by (25) is homogeneous, and its degree equals to $M^2$:

$$Q(ta) = t^{M^2} Q(a).$$

(26)

(b) The polynomial $Q(a)$ can be represented in the form

$$Q(a) = a_1^2 a_2^4 \ldots a_{M-1}^{2(M-1)} a_M^M Q_0(a),$$

(27)

where $Q_0(a)$ is also some polynomial of $\{a_j\}_{j=1}^{M}$.

**Proof.** The statement (a) follows immediately from (25). To prove (b), let us, first, note, that $Q(a)$ vanishes, if one of the variables $a_j$ takes the zero value. Really, if $a_j = 0$ for some $j$, the matrices $H^{(ev)}$ and $H^{(od)}$ defined by (17), (18) become block-diagonal containing two blocks of dimensions $j$ and $M-j$. Furthermore, the $j$-dimensional blocks in their top-left corners are identical. Therefore, $j$ eigenvalues of the matrix $H^{(ev)}$ merge with $j$ eigenvalues of the matrix $H^{(od)}$ in this case,

$$\mu_m(a_j = 0) = \nu_m(a_j = 0) \equiv \Lambda_m, \text{ for } m = 1, \ldots, j.$$  

(28)

First, let us choose $j = 1$, and vary the parameter $a_1$ near the zero point $a_1 \to 0$ and keeping the rest $a_j', j' = 2, \ldots, M$ at some fixed non-zero values. Then, a simple perturbative analysis of equations

$$\det(\mu - H^{(ev)}) = 0, \quad \det(\nu - H^{(od)}) = 0,$$

(29)

yields for small $a_1$:

$$\begin{align*}
\mu_1(a_1) &= \Lambda_1 + O(a_1^2), \\
\nu_1(a_1) &= \Lambda_1 + O(a_1^2).
\end{align*}$$

(30)
Combining this result with (25), we conclude that the polynomial $Q(a)$ has at least the second order zero at $a_1$.

Second, let us choose $j = 2$, and tune the parameter $a_2$ near the origin $a_2 \to 0$ keeping all others $a_j$ nonzero. Then, for $j = 1,2$, one can easily obtain from (28), (29)

$$\mu_j(a_2) = \Lambda_j + O(a_2^2),$$

$$\nu_j(a_2) = \Lambda_j + O(a_2^2).$$

Therefore, two brackets $(\mu_1 - \nu_1)$ and $(\mu_2 - \nu_2)$ in the product on the left-hand side of (25) vanish at $a_2 \to 0$. Since the both brackets are of the order $O(a_2^2)$, the polynomial $Q(a)$ must have at least the fourth order zero at $a_2$.

Finally, if $a_j$ vanishes for some $j \in [1,M]$, while all others $a_j'$ remain nonzero, one can derive from (28), (29) for $m = 1,\ldots,j$,

$$\mu_m(a_j) = \begin{cases} 
\Lambda_m + O(a_j^2), & \text{if } j = 1,\ldots,M-1, \\
\Lambda_m + O(a_j), & \text{if } j = M,
\end{cases}$$

$$\nu_m(a_j) = \begin{cases} 
\Lambda_m + O(a_j^2), & \text{if } j = 1,\ldots,M-1, \\
\Lambda_m + O(a_j), & \text{if } j = M.
\end{cases}$$

Repeating for $j = 3,\ldots,M$ the analysis described above leads to representation (27).

Combining (26) and (27), one concludes that the polynomial $Q_0(a)$ on the right-hand side of (27) is uniform, and its degree is zero. Therefore, $Q_0(a)$ does not depend on parameters $a_j$ being just a constant, $Q_0(a) \equiv C_M$. To fix this constant, we choose parameters $\{a_j,b_j\}_{j=1}^M$ according to (9). For such a choice of the Jacobi matrix, the product specified on the left-hand side of (25) is given by equation (13). Comparing the latter with (27), we find

$$C_M = (-1)^{M(M-1)/2} \frac{2^M}{2^M},$$

and arrive at equality (8).

Remark 0.1. If all $a_j \neq 0$, and the matrix (1) satisfying (3) is real, its eigenvalues $\lambda_n$ are also real and non-degenerate. In this case, one can order them so that

$$\lambda_1 < \lambda_2 < \ldots < \lambda_N.$$  

It is possible to show that

$$\kappa_n = (-1)^n \text{sign } a_M, \quad \text{for } n = 1,\ldots,2M.$$  

This follows from the Remark after Theorem 3 in [10] and Lemma 1.6 in [8].

### 3 Scattering problem for the discrete Schrödinger operator

The main issue of this Section is to fix notations for later use. We briefly summarize some well-known facts of the scattering theory for the discrete Schrödinger operator. The scattering theory for general Jacobi operators, which is to some extent parallel to the scattering theory for the continuous Schrödinger equation (see, for example [12]), is described in much details in the monograph [8].
Consider the discrete Schrödinger equation (14) in $l^2(\mathbb{N})$

$$(H\psi)_j = \lambda \psi(j), \quad (36)$$

$$(H\psi)_j = v_j \psi(j) + [2\psi(j) - \psi(j + 1) - \psi(j - 1)], \quad (37)$$

$$j = 1, 2, \ldots, \infty,$$

with the potential $v_j \in \mathbb{R}$, supplemented with the Dirichlet boundary condition

$$\psi(0) = 0. \quad (38)$$

In order to simplify further analysis, only the potentials $V = \{v_j\}_{j \in \mathbb{N}}$ with a compact support will be considered, i.e.

$$v_j = 0, \text{ if } j > J, \quad (39)$$

with some $J \in \mathbb{N}$. The latter requirement means, that equation (36) looks as the free equation

$$2\psi(j) - \psi(j - 1) - \psi(j + 1) = \lambda \psi(j), \quad (40)$$

for $j \geq J + 1$.

The Jacobi operator considered in the previous Section reduces to (37) at $a_j = -1$, and $b_j = 2 + v_j$.

The spectrum $\sigma[H]$ of the discrete Schrödinger operator defined by (36) - (39) consists of the continuous part $\sigma_{\text{cont}}[H] = [0, 4]$ and a finite number of discrete eigenvalues.

At a given $\lambda$, equations (36), (37) with omitted boundary condition (38) have two linearly independent solutions, and the general solution of (36), (37) can be written as their linear combination. Following [8], we introduce the Wronskian of two sequences $\{\psi_1(j)\}_{j \in \mathbb{N}}$, and $\{\psi_2(j)\}_{j \in \mathbb{N}},$

$$W_j(\psi_1, \psi_2) = -[\psi_1(j)\psi_2(j + 1) - \psi_1(j + 1)\psi_2(j)], \quad j = 0, 1, 2, \ldots \quad (41)$$

It does not depend on $j$, if $\psi_1(j)$ and $\psi_2(j)$ are solutions of equations (36), (37).

Let us turn now to the scattering problem associated with equations (36), (37) with corresponding to the case $0 < \lambda < 4$. Instead of the parameter $\lambda \in \sigma_{\text{cont}}[H]$, it is also convenient to use the momentum $p$ and the related complex parameter $z = e^{ip}$:

$$\lambda = 2 - 2 \cos p = 2 - z - z^{-1}. \quad (42)$$

Three solutions of (36) are important for the scattering problem.

- The fundamental solution $\varphi(j, p)$, which is fixed by the boundary conditions

$$\varphi(0, p) = 0, \quad \varphi(1, p) = 1. \quad (43)$$

- Two Jost solutions $f(j, p)$, and $f(j, -p)$, which are determined by their behavior at large $j$, and describe the out- and in-waves, respectively,

$$f(j, \pm p) = \exp(\pm ipj) = z^{\pm j}, \quad \text{at} \quad j \geq J + 1. \quad (44)$$

Note, that this formula is exact only in the considered case of the potential $V$ with a compact support. In the general case, it must by replaced by the asymptotical formula $f(j, \pm p) \sim \exp(\pm ipj) = z^{\pm j}$, as $j \to \infty$. This comment also relates to equations (18) and (61) below.
The fundamental solution \( \varphi(j,p) \) can be represented as a linear combination of two Jost solutions,

\[
\varphi(j,p) = \frac{i}{2\sin p} [F(p)f(j,-p) - F(-p)f(j,p)], \quad 0 < p < \pi.
\]  

The complex coefficient \( F(p) \) in the above equation is known as the Jost function. It is determined by (45) for real momenta \( p \) in the interval \( p \in (-\pi, \pi) \), where it satisfies the relation

\[
F(-p) = [F(p)]^*,
\]  

and can be written as

\[
F(p) = \exp[\sigma(p) - i\eta(p)],
\]  

with real \( \sigma(p) \) and \( \eta(p) \). At large \( j \geq J + 1 \), the fundamental solution behaves as

\[
\varphi(j,p) = A(p) \sin pj \sin[pj + \eta(p)],
\]  

where \( A(p) = \exp[\sigma(p)] \) is the scattering amplitude, and \( \eta(p) \) is the scattering phase. The latter can be defined in such a way, that \( \eta(-p) = -\eta(p) \) for \(-\pi < p < \pi\).

Note, that the Jost function \( F(p) \) can be also represented as the Wronskian of the Jost and fundamental solutions

\[
F(p) = W_{f}(\varphi(j,p), f(p)),
\]  

with arbitrary \( j \in \mathbb{N} \).

The following exact representation holds for the Jost function \( F(p) \) in terms of the fundamental solution \( \varphi(j,p) \):

\[
F(p) = 1 + \sum_{j=1}^{J} e^{ipj} v_{j} \varphi(j,p),
\]  

cf. equation (1.4.4) in [12] in the continuous case.

For \( |z| = 1 \), denote by \( \hat{F}(z) \) the Jost function \( F(p) \) expressed in terms of the complex parameter \( z \): \( F(p) = \hat{F}(z = e^{ip}) \). The function \( \hat{F}(z) \) can be analytically continued into the circle \( |z| < 1 \), where it has finite number of zeros \( \{\alpha_{n}\}_{n=1}^{\mathfrak{N}} \). These zeroes determine the discrete spectrum \( \{\lambda_{n}\}_{n=1}^{\mathfrak{N}} \) of the problem (36)-(38):

\[
\lambda_{n} = 2 - \alpha_{n} - \alpha_{n}^{-1}, \quad \text{for} \quad n = 1, \ldots, \mathfrak{N}.
\]  

Of course, these eigenvalues are real in the boundary problem with a real potential.

Besides (39), two further restrictions will be imposed in the sequel on the potential \( V \).

(i) The Jost function \( \hat{F}(z) \) associated with such a potential should not have zeroes inside the circle \( |z| < 1 \), i.e. \( \mathfrak{N} = 0 \). In other words, the spectrum \( \sigma[H] \) should be purely continuous.

(ii) The Jost function \( \hat{F}(z) \) should take non-zero values at \( z = \pm 1 \): \( \hat{F}(1) \neq 0 \), and \( \hat{F}(-1) \neq 0 \).

Conditions (i) and (ii) imply, that the operator \( H \) does not have bound and semi-bound states [12], respectively.

Since \( \varphi(j,p) \) is a polynomial of the spectral parameter \( \lambda = 2 - z - z^{-1} \) of the degree \( j - 1 \), the Jost function \( \hat{F}(z) \) expressed in the parameter \( z \) is a polynomial of the degree \( 2J - 1 \):

\[
\hat{F}(z) = 1 + \sum_{j=1}^{2J-1} c_{j}(V) z^{j} = \prod_{n=1}^{\mathfrak{N}} \left[ 1 - \frac{z}{z_{n}(V)} \right],
\]
where the real coefficients \( c_j(V) \) polynomially depend on the potential \( v_j \), \( j = 1, \ldots, J \). This indicates, that the set of Jost polynomial (52) has the co-dimension \( J-1 \) in the \( 2J \)-dimensional linear space of polynomials of the degree \( 2J - 1 \). Due to the constrains (i), (ii), we get

\[
|z_n(V)| > 1, \quad \text{for all} \quad n = 1, \ldots, 2J - 1. \tag{53}
\]

Let us periodically continue the scattering phase \( \eta(p) \) from the interval \((-\pi, \pi)\) to the whole real axis \( p \in \mathbb{R} \). It follows from \( (53) \), that for a potential \( V \) satisfying \( (39), (i), (ii) \), the scattering phase is a smooth odd \( 2\pi \)-periodical function in the whole real axis: \( \eta(p) \in C^\infty(\mathbb{R}/2\pi\mathbb{Z}) \).

The notation \( \delta(\lambda) \) will be used for the scattering phase \( \eta(p) \) expressed in terms of the spectral parameter \( \lambda \): \( \eta(p) = \delta(\lambda = 2 - 2 \cos p) \), for \( 0 \leq \lambda \leq 4 \), and \( 0 \leq p \leq \pi \). Conditions (i), (ii) guarantee, that \( \delta(0) = \delta(4) = 0 \). \( \tag{54} \)

4 Identities on the scattering data for the discrete Schrödinger operator

In this Section we apply Theorem 1 to study some spectral properties of the discrete Schrödinger operator acting in \( l^2(\mathbb{N}) \), and prove the following

**Theorem 2.** The scattering phase \( \delta(\lambda) \) for the discrete Schrödinger operator \( H \in \text{End}[l^2(\mathbb{N})] \) which is defined by \( (37) \) with the Dirichlet boundary condition \( (38) \), and arbitrary potential \( V = \{v_j\}_{j=1}^{\infty} \) obeying \( (39), (i), (ii) \), must satisfy the equality

\[
\int_0^4 d\lambda \delta(\lambda) \frac{\lambda - 2}{(\lambda - 4)} + \frac{1}{\pi} \int_0^4 d\lambda_1 \delta(\lambda_1) \mathcal{P} \int_0^4 d\lambda_2 \frac{\delta'(\lambda_2)}{\lambda_2 - \lambda_1} = 0, \tag{55}
\]

where \( \mathcal{P} \) indicates the principal value integral.

Equality (55) can be rewritten as well in terms of the Jost function \( \hat{F}(z) \):

\[
\log \hat{F}(z = 1) + \log \hat{F}(z = -1) + \oint_{|z| = 1} \frac{dz}{2\pi i} \log [\hat{F}(1/z)] \frac{d \log [\hat{F}(z)]}{dz} = 0, \tag{56}
\]

where the integration path is counter-clockwise oriented.

Equality (56) can be also written in terms the zeros \( \{z_n(V)\}_{n=1}^{2J-1} \) of the Jost function \( \hat{F}(z) \):

\[
\prod_{1 \leq m < n \leq 2J-1} \left[ 1 - \frac{1}{z_n(V)z_m(V)} \right] = 1. \tag{57}
\]

**P r o o f.** To prove (55), let us consider the discrete Schrödinger eigenvalue problem (14)-(16) in the finite interval \( 1 \leq j \leq N = 2M \), with \( a_j = -1 \), \( M > J \), and with the even potential \( V^{(M)} = \{v_j^{(M)}\} = b_j - 2^{2M} \), which restriction to the interval \([1, M]\) coincides with that of the potential \( V = \{v_j\}_{j=1}^{\infty} \):

\[
v_j^{(M)} = \begin{cases} v_j, & \text{if } j \leq J, \\ 0, & \text{if } J < j \leq 2M - J, \\ v_{2M+1-j}, & \text{if } 2M - J < j \leq 2M. \end{cases} \tag{58}
\]
As it was explained in the Introduction, the eigenfunctions $\Psi_l(j)$ of such a problem are either even, or odd with respect to the reflection (14), see equations (7). In both cases, the equality

$$[\Psi_l(M)]^2 = [\Psi_l(M + 1)]^2$$

must hold. On the other hand, the eigenfunction $\Psi_l(j)$ corresponding to the eigenvalue $\lambda_l$ obeys the Dirichlet boundary condition at $j = 0$, and, therefore, is proportional to the fundamental solution $\varphi(j, p_l)$,

$$\Psi_l(j) = C_l \varphi(j, p_l),$$

where $p_l$ and $\lambda_l$ are related according to (42). Since the potential $v_j$ is zero at the sites $j = M - 2, M - 1, M, M + 1, M + 2$ near the middle of the interval $[1, 2M]$, the fundamental solution $\varphi(j, p_l)$ has the form (48) at $j = M, M + 1$. Substitution of (48) and (60) into (59) leads to the equation

$$\sin^2[p_l M + \eta(p_l)] = \sin^2[p_l (M + 1) + \eta(p_l)],$$

which determines the spectrum $\lambda_l \equiv \omega(p_l)$ in terms of the scattering phase $\eta(p)$. The equivalent, but more convenient form of equation (61) reads

$$(2M + 1) p_l + 2 \eta(p_l) = (2M + 1) k_l,$$

where $k_l$ were defined in (10).

For an arbitrary $M > J$, let us put $a_j = -1$ for all $j \in [0, M]$ in equality (6), and take the logarithm of the ratio of two versions of this equality written for the potential (58), and for the zero potential, respectively. As a result, we get

$$\sum_{m=1}^{M} S_m = 0,$$

where

$$S_m = \sum_{n=1}^{M} |\ln |\omega(p_{2n-1}) - \omega(p_{2m})| - \ln |\omega(k_{2n-1}) - \omega(k_{2m})||.$$  

In order to proceed to the large-$M$ limit on the right-hand side, let us introduce three one-parametric sets of the $C^\infty$-functions $k(p; \epsilon)$, $p(k; \epsilon)$, and $F(k, k'; \epsilon)$, where $\epsilon$ is a small parameter lying in the interval $0 \leq \epsilon \leq \delta$, and $\delta$ is some fixed positive number such that

$$\delta < \frac{1}{2} \max_{p \in \mathbb{R}} |\eta'(p)|^{-1}.$$  

The function $k(p; \epsilon)$ from the first set is defined in the real axis $p \in \mathbb{R}$ by the equation

$$k(p; \epsilon) = p + 2 \epsilon \eta(p).$$  

At a fixed $\epsilon \in [0, \delta]$, the function $k(p; \epsilon)$ monotonically increases in $p$ being odd and quasiperiodic,

$$\partial_p k(p; \epsilon) > 0, \quad k(-p; \epsilon) = -k(p; \epsilon), \quad k(p + 2\pi; \epsilon) = k(p; \epsilon) + 2\pi.$$  

For $\epsilon \in [0, \delta]$, the inverse function $p(k; \epsilon)$ is a well defined odd quasiperiodic $C^\infty$-function of $k \in \mathbb{R}$, which also smoothly depends on the parameter $\epsilon$. The Taylor expansion of $p(k; \epsilon)$ in $\epsilon$ reads as

$$p(k; \epsilon) = k - \epsilon \eta(k) + 4\epsilon^2 \eta(k) \eta'(k) + \sum_{j=3}^{\infty} \epsilon^j A_j(k),$$

where 

$$A_j(k) = \frac{1}{j!} \left( \frac{\partial^j}{\partial \epsilon^j} \right)_{\epsilon=0} \left( k - \epsilon \eta(k) + 4\epsilon^2 \eta(k) \eta'(k) \right).$$

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where \( A_j(k) \) are \( 2\pi \)-periodic odd bounded functions of \( k \).

The function representing the third set,

\[
F(k, k'; \epsilon) = \ln \left( \frac{\omega[p(k; \epsilon)] - \omega[p(k'; \epsilon)]}{\omega(k) - \omega(k')} \right)
\]

is \( 2\pi \)-periodic and even in both arguments \( k, k' \in \mathbb{R} \), and \( F(k, k'; \epsilon) \in C^\infty [\mathbb{R} \times \mathbb{R} \times [0, \delta]] \). Its Taylor expansion in \( \epsilon \)

\[
F(k, k'; \epsilon) = \sum_{n=0}^{\infty} \frac{\epsilon^n}{n!} \partial^n F(k, k'; \epsilon) \bigg|_{\epsilon=0}
\]

converges at \( 0 \leq \epsilon \leq \delta \) uniformly in \( \langle k, k' \rangle \in \mathbb{R}^2 \). The two initial partial derivatives in this expansion read as

\[
\partial_\epsilon F(k, k'; \epsilon) \bigg|_{\epsilon=0} = 2 \frac{\omega'(k') \eta(k') - \omega'(k) \eta(k)}{\omega(k) - \omega(k')},
\]

\[
\partial^2_\epsilon F(k, k'; \epsilon) \bigg|_{\epsilon=0} = 4 \left\{ \frac{[\omega'(k') \eta^2(k')]' - [\omega'(k') \eta^2(k')]'}{\omega(k) - \omega(k')} - \frac{[\omega'(k') \eta(k') - \omega'(k) \eta(k)]^2}{\omega(k) - \omega(k')} \right\}.
\]

These and all higher derivatives \( \frac{\partial^n F(k, k'; \epsilon)}{\partial \epsilon^n} \bigg|_{\epsilon=0} \), \( n = 3, \ldots \), in the Taylor expansion \( \text{(69)} \) are the \( 2\pi \)-periodic \( C^\infty [\mathbb{R}^2] \)-functions of their arguments \( \langle k, k' \rangle \in \mathbb{R}^2 \), which are therefore bounded in \( \mathbb{R}^2 \) together with all their partial derivatives in \( k \) and \( k' \).

Let us now rewrite the sum \( \text{(64)} \) as

\[
S_m = \sum_{n=1}^{M} F(k_{2n-1}, k_{2m}; \epsilon) \bigg|_{\epsilon=(2M+1)^{-1}}
\]

and expand the right-hand side in \( \epsilon \) to the second order,

\[
S_m = \sum_{n=1}^{M} \left[ \frac{\partial_\epsilon F(k_{2n-1}, k_{2m}; \epsilon) \bigg|_{\epsilon=0}}{2M+1} + \frac{\partial^2_\epsilon F(k_{2n-1}, k_{2m}; \epsilon) \bigg|_{\epsilon=0}}{2(2M+1)^2} \right] + \delta_3 F(k_{2n-1}, k_{2m}; \epsilon) \bigg|_{\epsilon=(2M+1)^{-1}}
\]

It follows from the above analysis, that the correction term in the square brackets is uniformly bounded in \( n \) and \( m \),

\[
|\delta_3 F(k_{2n-1}, k_{2m}; \epsilon)| < \epsilon^3 C,
\]

with some positive \( C \) independent on \( n, m \). Taking this into account, one obtains from \( \text{(70)}-\text{(73)} \),

\[
S_m = S_m^{(0)} + S_m^{(1)} + O(M^{-2}),
\]

where

\[
S_m^{(0)} = \frac{1}{2M+1} \sum_{n=1}^{M} \partial_\epsilon F(k_{2n-1}, k_{2m}; \epsilon) \bigg|_{\epsilon=0},
\]

\[
S_m^{(1)} = \frac{X_m}{\pi(2M+1)}.
\]
where
\[ X_m = \frac{\pi}{2(2M + 1)} \sum_{n=1}^{M} \partial^2_t F(k_{2n-1}, k_{2m}; \epsilon) |_{\epsilon = 0}, \] (78)
and the \( m \)-dependent correction term \( O(M^{-2}) \) is again uniformly bounded in \( m \). Replacing in (78) the Riemann sum of the regular function of the momenta \( k_{2n-1} \) by the corresponding integral in the limit of large \( M \), one obtains
\[ X_m = \frac{1}{4} \int_0^{\pi} dq \partial^2_t F(q, k_{2m}; \epsilon) |_{\epsilon = 0} + O(M^{-1}). \] (79)

The \( m \)-dependent correction term \( O(M^{-1}) \) is uniformly bounded in \( m \), since \( \partial^2_t F(q, k_{2m}; \epsilon) |_{\epsilon = 0} \in C^{\infty}[\mathbb{R}/(2\pi \mathbb{Z}) \times \mathbb{R}/(2\pi \mathbb{Z})] \).

Calculation of the large-\( M \) asymptotics of \( S_m^{(0)} \) is more delicate. First, we extend summation in (80) in the index \( n \) from 1 till \( 2M + 1 \),
\[ S_m^{(0)} = \frac{2}{2M + 1} \sum_{n=1}^{M} R_m(k_{2n-1}) = \frac{2}{2M + 1} \left[ -R_m(k_{2M+1}) + \frac{1}{2} \sum_{n=1}^{2M+1} R_m(k_{2n-1}) \right], \] (80)
where
\[ R_m(q) = \frac{1}{2} \partial_q F(q, k_{2m}; \epsilon) |_{\epsilon = 0} = \frac{\omega'(k_{2m}) \eta(k_{2m}) - \omega'(q) \eta(q)}{\omega(q) - \omega(k_{2m})}. \] (81)

In (80) we have taken into account the reflection symmetry \( R_m(q) = R_m(2\pi - q) \) of the function (81), which leads to \( R_m(k_{2n-1}) = R_m(k_{2(2M+1-n)+1}) \).

Since \( k_{2M+1} = \pi \), and \( \eta(\pi) = 0 \), \( \omega(\pi) = 4 \), we get from (81)
\[ R_m(k_{2M+1}) = \frac{\omega'(k_{2m}) \eta(k_{2m})}{4 - \omega(k_{2m})}. \] (82)

The sum in the second line of (80) reads as
\[ \sum_{n=1}^{2M+1} R_m(k_{2n-1}) = \sum_{n=1}^{2M+1} R_m \left( 2\pi \frac{n - 1/2}{2M + 1} \right). \] (83)

Since \( R_m(q) \in C^{\infty}(\mathbb{R}/2\pi \mathbb{Z}) \), this sum can be replaced with exponential accuracy by the integral at large \( M \to \infty \):
\[ \sum_{n=1}^{2M+1} R_m \left( 2\pi \frac{n - 1/2}{2M + 1} \right) = \frac{2M + 1}{2\pi} \int_0^{2\pi} dq \ R_m(q) + o(M^{-\mu}), \] (84)
where \( \mu \) is an arbitrary positive number, see formula 25.4.3 in [13]. Furthermore, since \( \partial_q F(q, k; \epsilon) |_{\epsilon = 0} \in C^{\infty}[\mathbb{R}/(2\pi \mathbb{Z}) \times \mathbb{R}/(2\pi \mathbb{Z})] \), the \( m \)-dependent correction term \( o(M^{-\mu}) \) is uniformly bounded in \( m \).

Taking into account (81), the integral on the right-hand side of (81) can be written as
\[ \int_0^{2\pi} dq \ R_m(q) = \omega'(k_{2m}) \eta(k_{2m}) \mathcal{P} \int_0^{2\pi} dq \ \frac{\omega'(q) \eta(q)}{\omega(q) - \omega(k_{2m})}, \] (85)
The principal value integral in the first term on the right-hand side vanishes
\[
\mathcal{P} \int_0^{2\pi} \frac{dq}{\omega(q) - \omega(k_{2m})} = 2 \mathcal{P} \int_0^\pi \frac{dq}{\omega(q) - \omega(k_{2m})} = 0
\] (86)
due to the equality
\[
\mathcal{P} \int_0^\pi \frac{dq}{|\omega(q) - \omega(k)|^\nu} \equiv \frac{1}{2} \lim_{\epsilon \to 0^+} \left\{ \int_0^\pi \frac{dq}{(\omega(q + i\epsilon) - \omega(k))^\nu} + \int_0^\pi \frac{dq}{(\omega(q - i\epsilon) - \omega(k))^\nu} \right\} = 0, \tag{87}
\]
which can be easily proved for \(\omega(p) = 2 - 2\cos p\), all \(\nu \in \mathbb{N}\), and \(0 < k < \pi\). The integral in the second line of (85) reduces after the change \(\lambda = \omega(q)\) of the integration variable to the form
\[
\mathcal{P} \int_0^{2\pi} \frac{\omega'(q) \eta(q)}{\omega(q) - \omega(k_{2m})} = 2 I[\omega(k_{2m})],
\]
where
\[
I(\Lambda) = \mathcal{P} \int_0^4 d\lambda \frac{\delta(\lambda)}{\lambda - \Lambda}, \quad \text{with} \quad 0 < \Lambda < 4. \tag{88}
\]
Collecting (80)-(88), we get
\[
S_m^{(0)} = -\frac{I[\omega(k_{2m})]}{\pi} - \frac{1}{2M + 1} \frac{\omega'(k_{2m}) \eta(k_{2m})}{4 - \omega(k_{2m})} + o(M^{-\mu}), \tag{89}
\]
where the \(m\)-dependent error term \(o(M^{-\mu})\) is uniformly bounded in \(m\). Thus, we obtain from (63) and (75) the equality
\[
\lim_{M \to \infty} \sum_{m=1}^M S_m^{(0)} + \lim_{M \to \infty} \sum_{m=1}^M S_m^{(1)} = 0, \tag{90}
\]
where \(S_m^{(0)}\) and \(S_m^{(1)}\) are given by equations (89), and (77), (29), respectively.

In the second term, we can replace with sufficient accuracy the summation in \(m\) by integration in the momentum \(k\):
\[
\sum_{m=1}^M S_m^{(1)} = \frac{1}{2\pi^2} \int_0^\pi dk \int_0^\pi dq \frac{[\omega'(q) \eta^2(q)]' - [\omega'(k) \eta^2(k)]'}{\omega(q) - \omega(k)}
\]
\[
-\frac{1}{2\pi^2} \int_0^\pi dk \int_0^\pi dq \left[ \frac{\omega'(k) \eta(k) - \omega'(q) \eta(q)}{\omega(q) - \omega(k)} \right]^2 + O(M^{-1}). \tag{91}
\]
The first integral on the right-hand side vanishes due to equality (87) with \(0 < k < \pi\), and \(\nu = 1\). The second line in (91) can be transformed as follows
\[
-\frac{1}{2\pi^2} \int_0^\pi dk \int_0^\pi dq \left[ \frac{\omega'(k) \eta(k) - \omega'(q) \eta(q)}{\omega(q) - \omega(k)} \right]^2 = \tag{92}
\]
\[
-\frac{1}{\pi^2} \int_0^\pi dk \left[ \omega'(k) \eta(k) \right]^2 P \int_0^\pi dq \frac{dq}{(\omega(q) - \omega(k))^2} + \frac{1}{\pi^2} \int_0^\pi dk P \int_0^\pi dq \frac{\omega'(k) \eta(k) \omega'(q) \eta(q)}{\omega(q) - \omega(k)}.
\]
The first term on the right-hand side vanishes due to equality (87) with \( \nu = 2 \). Then, substituting for \( \lambda_1 = \omega(k) \), \( \lambda_2 = \omega(q) \), and integrating by parts, we obtain from the second term on the right-hand side of (92)

\[
\lim_{M \to \infty} \sum_{m=1}^{M} S_m^{(1)} = \frac{1}{\pi} \int_0^4 d\lambda_1 \delta(\lambda_1) \mathcal{P} \int_0^4 d\lambda_2 \frac{\delta'(\lambda_2)}{\lambda_2 - \lambda_1}.
\]  

(93)

Let us turn now to calculation of the first term on the left-hand side of equality (90). At large \( M \), one obtains

\[
\sum_{m=1}^{M} S_m^{(0)} = -\frac{1}{2\pi} \int_0^\pi dk \omega'(k) \eta(k) - \frac{1}{\pi} \sum_{m=1}^{M} I[\omega(k_{2m})] + O(M^{-1}).
\]  

(94)

The first term on the right-hand side equals to \( I(4)/(2\pi) \). The large-\( M \) asymptotics of the sum on the right-hand side can be found as follows

\[
\sum_{m=1}^{M} I[\omega(k_{2m})] = -\frac{I(0)}{2} + \frac{2M+1}{4\pi} \int_0^{2\pi} dk I[\omega(k)] + O(M^{-\mu}),
\]  

(95)

where \( \mu \) is an arbitrary positive number. In deriving (95) we have taken into account, that \( I[\omega(k)] \) is the \( 2\pi \)-periodical function of \( p \) in \( \mathbb{R} \), which is continuous with all its derivatives [i.e., \( I[\omega(k)] \in C^\infty(\mathbb{R}/2\pi\mathbb{Z}) \)], and formula 25.4.3 in [13]. The integral on the right-hand side vanishes due to equality (87) with \( \nu = 1 \):

\[
\int_0^{2\pi} dk I[\omega(k)] = \int_0^{2\pi} dk \mathcal{P} \int_0^4 d\lambda \frac{\delta(\lambda)}{\lambda - \omega(k)} = \int_0^4 d\lambda \delta(\lambda) \mathcal{P} \int_0^{2\pi} \frac{dk}{\lambda - \omega(k)} = 0.
\]  

(96)

Collecting (94)-(96), we come to the simple formula

\[
\lim_{M \to \infty} \sum_{m=1}^{M} S_m^{(0)} = \frac{I(0) + I(4)}{2\pi}.
\]  

(97)

From (88), (90), (93), (97), we arrive at the final result (55).

Derivation of (56) from (55) is straightforward being based on (47), and exploits properties (i), (ii), which were supposed to hold for the Jost function \( \hat{F}(z) \) in Section 3.

The integrand of the integral on the left-hand side of equation (56) is meromorphic in the region \(|z| > 1\) having there only simple poles at \( z = z_n, n = 1, \ldots, 2J - 1 \) with residues \( \ln \hat{F}(1/z_n) \). After straightforward application of the Cauchy’s residue theorem, one finds from (56),

\[
\ln \hat{F}(1) + \ln \hat{F}(-1) - \sum_{n=1}^{2J-1} \ln \hat{F}(1/z_n) = 0.
\]  

(98)

Substitution of the right-hand side of (52) into this relation yields,

\[
\left[ \prod_{1 \leq m < n \leq 2J-1} \left( 1 - \frac{1}{z_n z_m} \right) \right]^2 = 1.
\]

In order prove equality (57), it remains to show that the product in the square brackets on the left-hand side is positive. The latter statement follows immediately from the two properties of the zeroes \( z_n \) of the Jost function \( \hat{F}(z) \).
1. \(|z_n| > 1\) for all \(n = 1, \ldots, 2J - 1\), see equation (53).

2. The numbers \(z_n\) are either real, or else occur as complex conjugate pairs in the set \(\{z_n\}_{n=1}^{2J-1}\) of roots of the real polynomial (52).

Example 0.1. Let us check directly that equality (57) holds for \(J = 2\). In this case, the Jost function (52) is the polynomial of the third degree,
\[
\tilde{F}(z) = 1 + z(v_1 + v_2) + z^2v_1v_2 + z^3v_2,
\]
which is parametrized by two parameters \(v_1, v_2\). Let us rewrite equation (57) in the form
\[
\frac{\sigma_3^2 - \sigma_3\sigma_1 + \sigma_2 - 1}{\sigma_3} = 1
\]
in terms of the symmetric polynomials of the Jost function zeroes,
\[
\sigma_1 = z_1 + z_2 + z_3, \\
\sigma_2 = z_1z_2 + z_1z_3 + z_2z_3, \\
\sigma_3 = z_1z_2z_3.
\]
Exploiting the Vieta’s theorem, one obtains from (99),
\[
\begin{align*}
\sigma_1 &= -v_1, \\
\sigma_2 &= \frac{v_1 + v_2}{v_2}, \\
\sigma_3 &= -\frac{1}{v_2}.
\end{align*}
\]
Upon substitution of the right-hand sides into (100), we convince ourselves that equality (100) holds for arbitrary complex \(v_1\) and \(v_2\).

5 Conclusions and open problems

We have studied some spectral properties of two classes of Jacobi operators.

The first class is represented by the real \(2M\)-dimensional Jacobi matrices with the reflection symmetry (3). We have proved in Theorem 1 a new polynomial identity (8), which relates the eigenvalues of such Jacobi matrices with their matrix elements.

The second class of Jacobi operators considered in the present paper is represented by the discrete Schrödinger operators acting in \(l^2(\mathbb{N})\) with purely continuous spectrum, which potentials have a compact support. Note, that the infinite-dimensional Jacobi matrix corresponding to the discrete Schrödinger operator has the super- and sub-diagonal matrix elements \(a_j = -1\) for all \(j \in \mathbb{N}\). The scattering data of such operators must satisfy three identities (55), (56), and (57) which are proved in Theorem 2.

Obtained result could be extended and generalized in several directions.

We did not try to prove identities (55), (56) for the most general case of the discrete semi-infinite scattering problem. It is natural to expect, however, that they should hold for some more general class of potentials, which vanish fast enough at infinity, though do not have a compact support. On the other hand, in the case of the potentials with non-empty discrete spectrum and/or semi-bound states (the latter appear if the Jost function has zeroes at the
end points of the continuous spectrum, see [12], some modified forms of (55), (56) should also exist.

It should be noted also, that no counterparts of Theorems 1 and 2 are known in the continuous Sturm-Liouville theory. Simple heuristic arguments exploiting the formal continuous limit of the discrete boundary problem (14)-(16) and identity (8) lead to the following tentative form of the extension of Theorem 1 to the continuous case.

**Hypothesis.** Let \( H^{(\pm)} \) be two Schrödinger operators
\[
H^{(\pm)} = -\partial_z^2 \pm v(z)
\]
acting in "the appropriate space of function" defined in the interval \( 0 \leq z \leq \pi \), which satisfy the Dirichlet boundary conditions \( \psi(0) = \psi(\pi) = 0 \). Let the potential \( v(z) \) in (101) be a real even function,
\[
v(\pi - z) = v(z),
\]
which belongs to some space \( L \) of "good enough" potentials. The space \( L \) should contain the piecewise continuous potentials defined on \( [0, \pi] \).

Denote by \( \{ (\mu^{(\pm)}_m, \nu^{(\pm)}_m) \}_{m \in \mathbb{N}} \) the naturally ordered eigenvalues of the operators \( H^{(\pm)} \), which correspond to the eigenfunctions with different parities:
\[
H^{(\pm)} \psi^{(\pm, ev)}_m = \mu^{(\pm)}_m \psi^{(\pm, ev)}_m, \quad \psi^{(\pm, ev)}_m(\pi - z) = \psi^{(\pm, ev)}_m(z),
\]
\[
H^{(\pm)} \psi^{(\pm, od)}_m = \nu^{(\pm)}_m \psi^{(\pm, od)}_m, \quad \psi^{(\pm, od)}_m(\pi - z) = -\psi^{(\pm, od)}_m(z),
\]
\[
\mu^{(\pm)}_m < \mu^{(\pm)}_{m + 1}, \quad \nu^{(\pm)}_m < \nu^{(\pm)}_{m + 1}, \quad m = 1, \ldots, \infty.
\]

Then the following identity should hold
\[
\prod_{m=1}^{\infty} \prod_{n=1}^{\infty} \frac{\mu^{(\pm)}_m - \nu^{(\pm)}_n}{(2m)^2 - (2n - 1)^2} = \prod_{m=1}^{\infty} \prod_{n=1}^{\infty} \frac{(2m)^2 - (2n - 1)^2}{\mu^{(-)}_m - \nu^{(-)}_n}.
\]

We have performed numerical check of formula (103) for the probe singular potential \( v(z) = A \delta(z - \pi/2) \) with several values of the parameter \( A \) in the interval \( 1 \leq A \leq 5 \) by cutting the infinite products in \( n \) and \( m \) in (103) at different values of \( n_{\text{max}} = m_{\text{max}} = N \), with \( 10 \leq N \leq 100 \). The results of our numerical calculations agree well with (103).

It would be interesting to find the precise form and the direct proof of the above statement.

**Funding Statement**

This work was funded by Deutsche Forschungsgemeinschaft (DFG), via grant Ru 1506/1.

**Acknowledgement**

I am thankful to H. W. Diehl for many fruitful discussions.

**Appendix. Proof of equality (13)**

Let us start from the following auxiliary

**Lemma 3.** The following equality holds for all natural \( M \) and integer \( n \):
\[
\prod_{m=1}^{2M+1} \left\{ 4 \sin^2 \left[ \frac{(2m - 1)\pi}{2(2M + 1)} - \alpha \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M + 1)} \right] \right\} = 4 \cos^2[\alpha(2M + 1)].
\]
Proof. Denote
\[ g(\alpha) = \prod_{m=1}^{2M+1} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} - \alpha \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\}. \]  
\hspace{2cm} (105)

Function \( g(\alpha) \) is analytic in the complex \( \alpha \)-plane and has the second order zeroes at the points
\[ \alpha_l = \frac{\pi}{2(2M+1)} + \frac{\pi l}{2M+1}, \quad l = 0, \pm 1, \pm 2, \ldots \]  
\hspace{2cm} (106)

It follows from (106) that the function
\[ R(\alpha) = \frac{g(\alpha)}{4 \cos^2[\alpha(2M+1)]} \]  
\hspace{2cm} (107)

is analytic and has no zeroes in the complex \( \alpha \)-plane. Furthermore, this function is rational in the variable \( z = e^{i\alpha} \) and approaches to 1 at \( z \to \infty \) and at \( z \to 0 \). Therefore, \( R(\alpha) = 1 \).

Putting \( \alpha = 0 \) in (104) we find
\[ \prod_{m=1}^{2M+1} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\} = 4. \]  
\hspace{2cm} (108)

Since
\[ \prod_{j=1}^{2M+1} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\} = \prod_{m=1}^{M} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\}^2 4 \left( 1 - \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right), \]

we get
\[ \left[ \prod_{m=1}^{M} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\} \right]^2 = \left[ \cos \frac{\pi n}{2(2M+1)} \right]^{-2}, \]

or
\[ \prod_{m=1}^{M} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\} = (-1)^n \left[ \cos \frac{\pi n}{2(2M+1)} \right]^{-1}. \]  
\hspace{2cm} (109)

To fix the sign of the right-hand side of (109), we have taken into account that just the first \( n \) factors in the product on the left-hand side are negative at \( n = 1, \ldots, M \).

Thus,
\[ \prod_{n=1}^{M} \prod_{m=1}^{M} \left\{ 4 \sin^2 \left[ \frac{(2m-1)\pi}{2(2M+1)} \right] - 4 \sin^2 \left[ \frac{2n\pi}{2(2M+1)} \right] \right\} = \prod_{n=1}^{M} \frac{(-1)^n}{\cos \frac{\pi n}{2M+1}}. \]  
\hspace{2cm} (110)

To determine the product on the right-hand side we use formula 1.392.1 in Ref. [14]:
\[ \sin nx = 2^{n-1} \prod_{k=0}^{n-1} \sin \left( x + \frac{\pi k}{n} \right). \]  
\hspace{2cm} (111)
For $n = 2M + 1$, $x = \pi/2$, we get from (111)
\[ \prod_{k=0}^{2M} \cos \left( \frac{\pi k}{2M + 1} \right) = 2^{-2M} (-1)^M, \]
yielding
\[ \prod_{k=1}^{M} \cos \left( \frac{\pi k}{2M + 1} \right) = 2^{-M}. \] (112)
Substitution of (112) into (110) leads finally to (13).

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