



Supersymmetric quantum mechanics and Painlevé equations

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- 4. Polynomial Heisenberg algebras (PHA)
- 5. PHA: general systems (m = 0, 1, 2, 3)
- 6. Harmonic oscillator SUSY partners and PIV equation
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Introduction



- Interesting to explore links of SUSY QM with nonlinear differential equations
- Simplest case: connection with Riccati equation
- SUSY partners of the free particle lead to solutions of the KdV equation
- 6 A link between the harmonic oscillator SUSY partners and Painlevé IV (PIV) equation will be found
- 6 A procedure for generating solutions of the PIV (and PV) equation will be available







- The first people who realized that there is a connection between second-degree polynomial Heisenberg-algebras, *PIV* equation and first-order SUSY QM were Veselov and Shabat (1993), Dubov, Eleonsky and Kulagin (1994), Adler (1994)
- ⁶ This link was further explored in the higher-degree case by Andrianov, Cannata, loffe and Nishnianidze (2000), Fernández, Negro and Nieto (2004), Carballo, Fernández, Negro and Nieto (2004), Mateo and Negro (2008), Bermúdez, Fernández, González, Morales-Salgado and Negro (starting from 2010)



Let us take two Schrödinger type Hamiltonians

$$H_i = -\frac{1}{2}\frac{d^2}{dx^2} + V_i(x), \quad i = 0, 1$$
⁽¹⁾

which are intertwined as

$$H_1 A_1^+ = A_1^+ H_0$$
$$A_1^\pm = \frac{1}{\sqrt{2}} \left(\mp \frac{d}{dx} + \alpha_1(x) \right)$$

Let us stress that

$$\frac{d}{dx}f = f\frac{d}{dx} + f', \qquad \frac{d^2}{dx^2}f = f\frac{d^2}{dx^2} + 2f'\frac{d}{dx} + f''$$

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Thus

$$\sqrt{2}H_1A_1^+ = \frac{1}{2}\frac{d^3}{dx^3} - \frac{\alpha_1}{2}\frac{d^2}{dx^2} - (V_1 + \alpha_1')\frac{d}{dx} + \alpha_1V_1 - \frac{\alpha_1''}{2}$$
$$\sqrt{2}A_1^+H_0 = \frac{1}{2}\frac{d^3}{dx^3} - \frac{\alpha_1}{2}\frac{d^2}{dx^2} - V_0\frac{d}{dx} + \alpha_1V_0 - V_0'$$

which implies that

$$V_1 = V_0 - \alpha'_1$$

$$\alpha_1 V_1 - \frac{\alpha''_1}{2} = \alpha_1 V_0 - V'_0$$



Substituting V_1 and integrating

$$\alpha_1' + \alpha_1^2 = 2[V_0(x) - \epsilon_1]$$

In terms of $u_1^{(0)}(x)$ such that $\alpha_1(x) = \frac{u_1^{(0)'}}{u_1^{(0)}}$:

$$-\frac{1}{2}u_1^{(0)''} + V_0 u_1^{(0)} = H_0 u_1^{(0)} = \epsilon_1 u_1^{(0)}$$

The relevant factorizations:

$$H_0 = A_1^- A_1^+ + \epsilon_1$$
$$H_1 = A_1^+ A_1^- + \epsilon_1$$



Suppose that H_0 is a solvable Hamiltonian such that

$$H_0\psi_n^{(0)} = E_n\psi_n^{(0)}, \quad n = 0, 1, \dots$$

A nodeless mathematical eigenfunction $u_1^{(0)}$ for $\epsilon_1 \leq E_0$ is chosen. Thus, if $A_1^+\psi_n^{(0)} \neq 0$ then $\left\{\psi_n^{(1)} = \frac{A_1^+\psi_n^{(0)}}{\sqrt{E_n-\epsilon_1}}\right\}$ is an orthonormal set of eigenfunctions of H_1 with eigenvalues $\{E_n\}$. This set constitutes a basis if \nexists a normalizable eigenfunction $\psi_{\epsilon_1}^{(1)}$ which is orthogonal to the previous set





Hence, let us look for $\psi_{\epsilon_1}^{(1)}$ such that

$$(\psi_{\epsilon_1}^{(1)}, \psi_n^{(1)}) \propto (\psi_{\epsilon_1}^{(1)}, A_1^+ \psi_n^{(0)}) = 0 \implies A_1^- \psi_{\epsilon_1}^{(1)} = 0$$

By solving this first-order differential equation

$$\psi_{\epsilon_1}^{(1)} \propto e^{-\int_0^x \alpha_1(y)dy} = \frac{1}{u_1^{(0)}}$$

Since $H_1\psi_{\epsilon_1}^{(1)} = \epsilon_1\psi_{\epsilon_1}^{(1)}$, then $\operatorname{Sp}(H_1)$ depends on either $\psi_{\epsilon_1}^{(1)}$ is normalizable or not. Three different cases arise.





(i) For $\epsilon_1 = E_0$ and $u_1^{(0)} = \psi_0^{(0)}$, which is nodeless in the domain of V_0 , $\alpha_1 = \psi_0^{(0)'}/\psi_0^{(0)}$. Thus $V_1 = V_0 - \alpha'_1$ is non-singular, the associated eigenfunctions and eigenvalues of H_1 become

$$\psi_n^{(1)} = \frac{A_1^+ \psi_n^{(0)}}{\sqrt{E_n - E_0}}$$

Sp(H₁) = { E_n, n = 1, 2, ... }

Note that $E_0 \not\in \operatorname{Sp}(H_1)$ since $\psi_{\epsilon_1}^{(1)} \propto 1/u_1^{(0)}$ is not normalizable





(ii) For $\epsilon_1 < E_0$ a nodeless seed solution $u_1^{(0)}$ can be chosen and thus $\alpha_1 = u_1^{(0)'}/u_1^{(0)}$ is non-singular. Since in general $u_1^{(0)}$ diverges at the ends of the domain it turns out that the eigenfunctions and eigenvalues of H_1 are given by

$$\psi_{\epsilon_1}^{(1)} \propto \frac{1}{u_1^{(0)}}, \quad \psi_n^{(1)} = \frac{A_1^+ \psi_n^{(0)}}{\sqrt{E_n - \epsilon_1}}$$

 $\operatorname{Sp}(H_1) = \{\epsilon_1, E_n, \ n = 0, 1, 2, \dots\}$





(iii) For $\epsilon_1 < E_0$ solutions $u_1^{(0)}$ with a node at one end of the problem domain can be found, the transformation induced by $\alpha_1 = u_1^{(0)'}/u_1^{(0)}$ is still non-singular. The eigenfunctions and eigenvalues of H_1 become

$$\psi_n^{(1)} = \frac{A_1^+ \psi_n^{(0)}}{\sqrt{E_n - \epsilon_1}}$$

Sp(H₁) = {E_n, n = 0, 1, 2, ...}







Example: harmonic oscillator potential

$$V_0(x) = \frac{x^2}{2}$$

Eigenfunctions and eigenvalues

$$\psi_n^{(0)}(x) = \sqrt{\frac{1}{2^n n! \sqrt{\pi}}} H_n(x) e^{-\frac{x^2}{2}}, \quad E_n = n + \frac{1}{2}, \ n = 0, 1, \dots$$

 $H_n(x)$ are the Hermite polynomials





The SE for arbitrary ϵ

$$-\frac{1}{2}u^{(0)''} + \frac{x^2}{2}u^{(0)} = \epsilon u^{(0)}$$

The general solution $[a = (1 - 2\epsilon)/4]$

$$u^{(0)}(x) = e^{-\frac{x^2}{2}} \left[{}_1F_1\left(a, \frac{1}{2}; x^2\right) + 2\nu \frac{\Gamma(a + \frac{1}{2})}{\Gamma(a)} x \, {}_1F_1\left(a + \frac{1}{2}, \frac{3}{2}; x^2\right) \right]$$

where $_{1}F_{1}(a,b;y) = \frac{\Gamma(b)}{\Gamma(a)} \sum_{n=0}^{\infty} \frac{\Gamma(a+n)}{\Gamma(b+n)} \frac{y^{n}}{n!}$ is the confluent hypergeometric function, $\Gamma(x)$ is the Gamma function





(i) 1-SUSY through the ground state: $\epsilon_1 = E_0 = \frac{1}{2}$ and

$$u_1^{(0)} = \psi_0^{(0)} \propto e^{-\frac{x^2}{2}}$$

Thus

$$V_1(x) = \frac{x^2}{2} - \{\log[u_1^{(0)}]\}'' = \frac{x^2}{2} + 1$$

Just the initial potential displaced!





(ii) 1-SUSY through general $u_1^{(0)}(x)$ with $\epsilon_1 < E_0$ and $|\nu_1| < 1$ it is obtained

$$V_1(x) = \frac{x^2}{2} - \{\log[u_1^{(0)}]\}''$$

which is essentially different from the initial potential

























(iii) 1-SUSY through $u_1^{(0)}(x)$ associated to $\epsilon_1 < E_0$ and $|\nu_1| = 1$

$$V_1(x) = \frac{x^2}{2} - \{\log[u_1^{(0)}]\}''$$

is also different from the initial potential











Let us iterate the 1-SUSY procedure taking V_1 and V_2 as the known and new potentials respectively and

$$A_2^+ = \frac{1}{\sqrt{2}} \left(-\frac{d}{dx} + \alpha_2(x,\epsilon_2) \right)$$

where $\alpha_2(x, \epsilon_2) = u_2^{(1)'}/u_2^{(1)}$, $\epsilon_2 < \epsilon_1$. It is required that

$$H_2 A_2^+ = A_2^+ H_1 \implies V_2 = V_1 - \alpha'_2(x, \epsilon_2)$$
$$\alpha'_2(x, \epsilon_2) + \alpha_2^2(x, \epsilon_2) = 2[V_1 - \epsilon_2]$$
$$-\frac{1}{2}u_2^{(1)''} + V_1 u_2^{(1)} = H_1 u_2^{(1)} = \epsilon_2 u_2^{(1)}$$





$$\alpha_2(x,\epsilon_2) = -\alpha_1(x,\epsilon_1) - \frac{2(\epsilon_1 - \epsilon_2)}{\alpha_1(x,\epsilon_1) - \alpha_1(x,\epsilon_2)}$$

Finite difference formula! The new potential

$$V_{2} = V_{1} - \alpha_{2}'(x, \epsilon_{2}) = V_{0} + \left[\frac{2(\epsilon_{1} - \epsilon_{2})}{\alpha_{1}(x, \epsilon_{1}) - \alpha_{1}(x, \epsilon_{2})}\right]'$$
$$= V_{0} - \left[\log W(u_{1}^{(0)}, u_{2}^{(0)})\right]''$$





The maximal set of eigenfunctions and eigenvalues of H_2

$$\psi_{\epsilon_{2}}^{(2)} \propto \frac{1}{u_{2}^{(1)}} \propto \frac{u_{1}^{(0)}}{W(u_{1}^{(0)}, u_{2}^{(0)})}$$
$$\psi_{\epsilon_{1}}^{(2)} = \frac{A_{2}^{+} \psi_{\epsilon_{1}}^{(1)}}{\sqrt{\epsilon_{1} - \epsilon_{2}}} \propto \frac{u_{2}^{(0)}}{W(u_{1}^{(0)}, u_{2}^{(0)})}$$
$$\psi_{n}^{(2)} = \frac{A_{2}^{+} \psi_{n}^{(1)}}{\sqrt{E_{n} - \epsilon_{2}}} = \frac{A_{2}^{+} A_{1}^{+} \psi_{n}^{(0)}}{\sqrt{(E_{n} - \epsilon_{1})(E_{n} - \epsilon_{2})}}$$
$$\operatorname{Sp}(H_{2}) = \{\epsilon_{2}, \epsilon_{1}, E_{n}, n = 0, 1, 2, \dots\}$$





















Repeating the 1-SUSY procedure k times taking k solutions $\{\alpha_1(x, \epsilon_i), i = 1, 2, ..., k, \epsilon_{i+1} < \epsilon_i\}$ it is obtained the Hamiltonian H_k with associated potential:

$$V_k = V_{k-1} - \alpha'_k(x, \epsilon_k) = V_0 - \sum_{i=1}^k \alpha'_i(x, \epsilon_i)$$

where

$$\alpha_{i+1}(x,\epsilon_{i+1}) = -\alpha_i(x,\epsilon_i) - \frac{2(\epsilon_i - \epsilon_{i+1})}{\alpha_i(x,\epsilon_i) - \alpha_i(x,\epsilon_{i+1})}$$



The chain of intertwining relations:

$$H_i A_i^+ = A_i^+ H_{i-1}, \quad i = 1, \dots, k$$

The chain of factorizations

$$H_{0} = A_{1}^{-}A_{1}^{+} + \epsilon_{1}$$

$$H_{i} = A_{i}^{+}A_{i}^{-} + \epsilon_{i} = A_{i+1}^{-}A_{i+1}^{+} + \epsilon_{i+1}, \ i = 1, \dots, k-1$$

$$H_{k} = A_{k}^{+}A_{k}^{-} + \epsilon_{k}$$

The potential V_k is determined by k Riccati solutions $\alpha_1(x, \epsilon_i), i = 1, ..., k$ leading to k factorizations of H_0

$$H_0 = \frac{1}{2} \left[\frac{d}{dx} + \alpha_1(x, \epsilon_i) \right] \left[-\frac{d}{dx} + \alpha_1(x, \epsilon_i) \right] + \epsilon_i, \quad i = 1, \dots, k$$





The maximal set of eigenfunctions and eigenvalues of H_k :



$$Sp(H_k) = \{\epsilon_i, E_n, i = k, \dots, 1, n = 0, 1, 2, \dots\}$$






Higher-order SUSY QM



$$(\epsilon_1, \epsilon_2, \epsilon_3) = (\frac{1}{2} - 0.01, \frac{1}{2} - 0.02, \frac{1}{2} - 0.03)$$
$$(\nu_1, \nu_2, \nu_3) = (0.9, 1.1, 0.9)$$



Higher-order SUSY QM

There are intertwining operators of order kth

$$B_{k}^{+} = A_{k}^{+} \dots A_{1}^{+}, \quad B_{k} = A_{1} \dots A_{k}$$
$$H_{k}B_{k}^{+} = B_{k}^{+}H_{0}, \quad H_{0}B_{k} = B_{k}H_{k}$$

such that

$$B_{k}^{+}B_{k} = A_{k}^{+} \dots A_{1}^{+}A_{1} \dots A_{k} = A_{k}^{+} \dots A_{2}^{+}(H_{1} - \epsilon_{1})A_{2} \dots A_{k}$$

$$= A_{k}^{+} \dots A_{3}^{+}(H_{2} - \epsilon_{1})(H_{2} - \epsilon_{2})A_{3} \dots A_{k}$$

$$= \dots = (H_{k} - \epsilon_{1}) \dots (H_{k} - \epsilon_{k})$$

$$B_{k}B_{k}^{+} = (H_{0} - \epsilon_{1}) \dots (H_{0} - \epsilon_{k}) \implies$$

$$B_{k}^{+}\psi_{n}^{(0)} = \sqrt{(E_{n} - \epsilon_{1}) \dots (E_{n} - \epsilon_{k})}\psi_{n}^{(k)}$$

$$B_{k}\psi_{n}^{(k)} = \sqrt{(E_{n} - \epsilon_{1}) \dots (E_{n} - \epsilon_{k})}\psi_{n}^{(0)}$$

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Recall the solution of the SE for $V_0(x) = \frac{x^2}{2}$ and arbitrary ϵ

$$u = e^{-\frac{x^2}{2}} \left[{}_1F_1(\frac{1-2\epsilon}{4}, \frac{1}{2}; x^2) + 2x\nu \frac{\Gamma(\frac{3-2\epsilon}{4})}{\Gamma(\frac{1-2\epsilon}{4})} {}_1F_1(\frac{3-2\epsilon}{4}, \frac{3}{2}; x^2) \right]$$

A k-th order SUSY transformation creating k new levels is performed with the factorization energies ordered as

$$\epsilon_k < \epsilon_{k-1} < \dots < \epsilon_1 < E_0 = \frac{1}{2}$$

The constants $\nu_i, i = 1, \ldots, k$ in u_i associated to ϵ_i fulfill

 $|\nu_i| < 1$ for odd i, $|\nu_i| > 1$ for even i



The intertwining relations

$$H_k B_k^+ = B_k^+ H_0$$
$$H_0 B_k = B_k H_k$$

The new potential

$$V_k(x) = \frac{x^2}{2} - \{\ln[W(u_1, \dots, u_k)]\}'', \quad k \ge 1$$

The eigenfunctions of H_k

$$\psi_{n}^{(k)} = \frac{B_{k}^{+}\psi_{n}}{[(E_{n} - \epsilon_{1})\dots(E_{n} - \epsilon_{k})]^{1/2}}, \qquad E_{n}$$
$$\psi_{\epsilon_{j}}^{(k)} \propto \frac{W(u_{1},\dots,u_{j-1},u_{j+1},\dots,u_{k})}{W(u_{1},\dots,u_{k})}, \qquad \epsilon_{j}$$

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The factorizations

$$B_k^+ B_k = (H_k - \epsilon_1) \dots (H_k - \epsilon_k)$$

$$B_k B_k^+ = (H_0 - \epsilon_1) \dots (H_0 - \epsilon_k)$$

The spectrum of the Hamiltonian H_k

$$Sp(H_k) = \{\epsilon_j, E_n = n + \frac{1}{2}, j = 1, \dots, k, n = 0, 1, \dots\}$$

suggests the following natural ladder operators for H_k

$$L_k^- = B_k^+ a B_k$$
$$L_k^+ = B_k^+ a^+ B_k$$





 \in_k





The (2k+1)-th order differential ladder operators L_k^{\pm} are such that:

$$[H_k, L_k^-] = -L_k^- [H_k, L_k^+] = L_k^+$$

In fact, since $H_0 a^+ = a^+ (H_0 + 1)$, $H_0 a = a(H_0 - 1)$

$$H_k L_k^- = H_k B_k^+ a B_k^- = B_k^+ H_0 a B_k^-$$

= $B_k^+ a (H_0 - 1) B_k^- = B_k^+ a B_k^- (H_k - 1)$
= $L_k^- (H_k - 1)$



Λ

Harmonic oscillator SUSY partners



The analogue of the number operator $N(H_k) \equiv L_k^+ L_k^-$ is a (2k+1)-th degree polynomial in H_k

$$V(H_k) \equiv L_k^+ L_k^- = B_k^+ a^+ B_k^- B_k^+ a B_k^-$$

= $B_k^+ a^+ \prod_{i=1}^k (H_0 - \epsilon_i) a B_k^-$

$$= B_k^+ \left(H_0 - \frac{1}{2} \right) \prod_{i=1}^k \left(H_0 - \epsilon_i - 1 \right) B_k^-$$

$$= \left(H_k - \frac{1}{2}\right) \prod_{i=1}^k \left(H_k - \epsilon_i - 1\right) \left(H_k - \epsilon_i\right)$$





Conclusion: the operator set $\{L_k^-, L_k^+, H_k\}$ close a (2k)-th degree polynomial Heisenberg algebra since

$$[L_k^-, L_k^+] = N(H_k + 1) - N(H_k)$$

The roots of $N(H_k)$ suggest that $Sp(H_k)$ is composed of k + 1 ladders: an infinite one departing from $E_0 = 1/2$ and k finites ones (of just one step), starting and ending at $\epsilon_i, i = 1, ..., k$

The operator L_k^- annihilates the k + 1 extremal states $\{\psi_0^{(k)}, \psi_{\epsilon_i}^{(k)}, i = 1, \dots, k\}$

The operator L_k^+ annihilates the k extremal states $\{\psi_{\epsilon_i}^{(k)}, i = 1, \dots, k\}$





Examples: For k = 0 with $B_0 = B_0^+ \equiv \mathbb{I}$ it turns out that $L_0^- = a, \ L_0^+ = a^+$ and

$$[H_0, L_0^-] = -L_0^-$$

$$[H_0, L_0^+] = L_0^+$$

$$[L_0^-, L_0^+] = \mathbb{I}$$

$$N(H_0) = H_0 - \frac{1}{2} = N$$

The Heisenberg-Weyl algebra is recovered!



For k = 1 with arbitrary ϵ_1 the quadratic case is found

$$[L_1^-, L_1^+] = (H_1 - \epsilon_1)(3H_1 - \epsilon_1)$$

The analogue of the number operator is cubic in H_1 :

$$N(H_1) = (H_1 - \frac{1}{2}) (H_1 - \epsilon_1) (H_1 - \epsilon_1 - 1)$$

For general $k \ge (2k)$ -th degree PHA is obtained, defined by the polynomial $N(H_k)$



Polynomial Heisenberg algebras of (m-1)-th degree: deformations of the Heisenberg-Weyl algebra of kind:

$$[H, \mathcal{L}_m^+] = \mathcal{L}_m^+$$

$$[H, \mathcal{L}_m^-] = -\mathcal{L}_m^-$$

$$[\mathcal{L}_m^-, \mathcal{L}_m^+] \equiv N_m(H+1) - N_m(H) \equiv P_{m-1}(H)$$

The analogue of the number operator

$$N_m(H) \equiv \mathcal{L}_m^+ \mathcal{L}_m^-$$

is a m-th degree polynomial in H!





$$H = -\frac{1}{2}\frac{d^2}{dx^2} + V(x)$$

 \mathcal{L}_m^{\pm} being differential ladder operators of order m and $N_m(H)$ a m-th degree polynomial in H which can be factorized as

$$N_m(H) = \prod_{i=1}^m \left(H - \mathcal{E}_i\right)$$

 $P_{m-1}(H)$ is a (m-1)-th degree polynomial in H





 $\operatorname{Sp}(H)$: appears from the study of the Kernel $K_{\mathcal{L}_m^-}$ of \mathcal{L}_m^-

$$\mathcal{L}_m^- \psi = 0 \quad \Rightarrow \quad \mathcal{L}_m^+ \mathcal{L}_m^- \psi = \prod_{i=1}^m \left(H - \mathcal{E}_i \right) \psi = 0$$

Since $K_{\mathcal{L}_m^-}$ in invariant under H,

$$\mathcal{L}_m^- H \psi = (H+1)\mathcal{L}_m^- \psi = 0 \quad \forall \quad \psi \in K_{\mathcal{L}_m^-}$$

a natural basis choice in $K_{\mathcal{L}_m^-}$ is

$$H\psi_{\mathcal{E}_i} = \mathcal{E}_i \psi_{\mathcal{E}_i}$$

 $\psi_{\mathcal{E}_i}$ are the extremal states: by applying \mathcal{L}_m^+ onto them *m* energy ladders with spacing $\Delta E = 1$ will arise









(b) If for the *j*-th ladder $\exists n \in \mathbb{N}$ such that

$$\left(\mathcal{L}_{m}^{+}\right)^{n-1}\psi_{\mathcal{E}_{j}}\neq0,\qquad\left(\mathcal{L}_{m}^{+}\right)^{n}\psi_{\mathcal{E}_{j}}=0$$

we will have

$$\mathcal{L}_m^-(\mathcal{L}_m^+)^n \psi_{\mathcal{E}_j} = \mathcal{L}_m^- \mathcal{L}_m^+ (\mathcal{L}_m^+)^{n-1} \psi_{\mathcal{E}_j}$$
$$= \prod_{i=1}^m (H+1-\mathcal{E}_i) (\mathcal{L}_m^+)^{n-1} \psi_{\mathcal{E}_j}$$
$$= \prod_{i=1}^m (\mathcal{E}_j + n - \mathcal{E}_i) (\mathcal{L}_m^+)^{n-1} \psi_{\mathcal{E}_j} = 0$$





Therefore $\mathcal{E}_l = \mathcal{E}_j + n$ for some $l \in \{s + 1, ..., m\}$, $j \in \{1, ..., s\} \Rightarrow \operatorname{Sp}(H)$ consists of s - 1 infinite ladders and one of lenght n which starts from \mathcal{E}_j and ends at $\mathcal{E}_j + n - 1$. Conclusion: $\operatorname{Sp}(H)$ can have up to m infinite ladders







General systems described by PHA of degree 0, 1, 2Zeroth-degree PHA (m = 1): First-order ladder operators Let us take

$$H = -\frac{1}{2}\frac{d^2}{dx^2} + V(x)$$

$$\mathcal{L}_1^+ = \frac{1}{\sqrt{2}} \left[-\frac{\mathsf{d}}{\mathsf{d}x} + f(x) \right], \quad \mathcal{L}_1^- = (\mathcal{L}_1^+)^\dagger$$

which satisfy

$$[H, \mathcal{L}_1^+] = \mathcal{L}_1^+$$

A system involving V, f, and their derivatives is obtained





f' - 1 = 0V' - f = 0

Up to coordinate and energy displacements

$$f(x) = x$$
$$V(x) = \frac{x^2}{2}$$

The normalized extremal state is obtained by solving $\mathcal{L}_1^-\psi_{\mathcal{E}_1}=0$, leading to

$$\psi_{\mathcal{E}_1} = \pi^{-1/4} \exp(-x^2/2)$$





Conclusions.

- ⁶ The spectrum of *H* consists of an equidistant infinite energy ladder departing from $\mathcal{E}_1 = 1/2$
- 6 The number operator is linear in H

$$N_1(H) = H - \mathcal{E}_1$$

We recover the Heisenberg-Weyl algebra through the identification

$$\mathcal{L}_1^- = a, \quad \mathcal{L}_1^+ = a^+$$





$$\mathcal{L}_2^+ = \frac{1}{2} \left[\frac{\mathrm{d}^2}{\mathrm{d}x^2} + g(x) \frac{\mathrm{d}}{\mathrm{d}x} + h(x) \right], \quad \mathcal{L}_2^- = (\mathcal{L}_2^+)^\dagger$$

Then, a system of equations for V, g, h, and their derivatives is obtained

$$g' + 1 = 0$$

$$h' + 2V' + g = 0$$

$$h'' + 2V'' + 2gV' + 2h = 0$$



The general solution (up to coordinate and energy displacements)

$$g(x) = -x$$

$$h(x) = \frac{x^2}{4} - \frac{\gamma}{x^2} - \frac{1}{2}$$

$$V(x) = \frac{x^2}{8} + \frac{\gamma}{2x^2}$$

 γ is an integration constant. Now there are two extremal states, which are annihilated by \mathcal{L}_2^- and are eigenstates of H with eigenvalues $\mathcal{E}_{1,2}$, given by





$$\psi_{\mathcal{E}_1} \propto x^{1/2+\sqrt{\gamma+1/4}} \exp\left(-\frac{x^2}{4}\right), \quad \mathcal{E}_1 = \frac{1}{2} + \frac{1}{2}\sqrt{\gamma+\frac{1}{4}}$$

 $\psi_{\mathcal{E}_2} \propto x^{1/2-\sqrt{\gamma+1/4}} \exp\left(-\frac{x^2}{4}\right), \quad \mathcal{E}_2 = \frac{1}{2} - \frac{1}{2}\sqrt{\gamma+\frac{1}{4}}$

Now $N_2(H)$ is quadratic in H

$$N_2(H) = (H - \mathcal{E}_1)(H - \mathcal{E}_2)$$

The potentials can be expressed as [$\gamma = \ell(\ell + 1), \ell \ge 0$]

$$V(x) = \frac{x^2}{8} + \frac{\ell(\ell+1)}{2x^2}, \quad x > 0, \quad \ell \ge 0$$





Some conclusions:

- The general systems having second-order ladder operators are characterized by the radial oscillator potentials
- 6 They have in general two infinite ladders, departing from \mathcal{E}_1 and \mathcal{E}_2
- ⁶ By physical considerations (boundary conditions) in general it is ruled out the one starting from \mathcal{E}_2
- 6 The ladder operators of the first-degree PHA (together with the Hamiltonian) generate the so(2, 1) algebra





Second-degree PHA (m = 3): Third-order ladder operators Now both \mathcal{L}_3^{\pm} are third-order differential ladder operators. To build them it is proposed a closed chain of SUSY transformations, i.e.,

$$\mathcal{L}_{3}^{+} = A_{3}^{+}A_{2}^{+}A_{1}^{+} = \frac{1}{2^{3/2}} \left(\frac{\mathsf{d}}{\mathsf{d}x} - f_{3}\right) \left(\frac{\mathsf{d}}{\mathsf{d}x} - f_{2}\right) \left(\frac{\mathsf{d}}{\mathsf{d}x} - f_{1}\right)$$
$$\mathcal{L}_{3}^{-} = A_{1}^{-}A_{2}^{-}A_{3}^{-} = \frac{1}{2^{3/2}} \left(-\frac{\mathsf{d}}{\mathsf{d}x} - f_{1}\right) \left(-\frac{\mathsf{d}}{\mathsf{d}x} - f_{2}\right) \left(-\frac{\mathsf{d}}{\mathsf{d}x} - f_{3}\right)$$

such that

$$H_{j+1}A_j^+ = A_j^+H_j, \quad H_jA_j^- = A_j^-H_{j+1}, \quad j = 1, 2, 3$$



The associated factorizations

$$H_{1} = A_{1}^{-}A_{1}^{+} + \epsilon_{1}$$

$$H_{2} = A_{1}^{+}A_{1}^{-} + \epsilon_{1} = A_{2}^{-}A_{2}^{+} + \epsilon_{2}$$

$$H_{3} = A_{2}^{+}A_{2}^{-} + \epsilon_{2} = A_{3}^{-}A_{3}^{+} + \epsilon_{3}$$

$$H_{4} = A_{3}^{+}A_{3}^{-} + \epsilon_{3}$$

The closure condition

$$H_4 = H_1 - 1 \equiv H - 1$$







An explicit calculation leads to

$$f'_{1} + f'_{2} = f_{1}^{2} - f_{2}^{2} + 2(\epsilon_{1} - \epsilon_{2})$$

$$f'_{2} + f'_{3} = f_{2}^{2} - f_{3}^{2} + 2(\epsilon_{2} - \epsilon_{3})$$

$$f'_{3} + f'_{1} = f_{3}^{2} - f_{1}^{2} + 2(\epsilon_{3} - \epsilon_{1} + 1)$$

If we add the three equations we obtain

$$f_1' + f_2' + f_3' = 1 \quad \Rightarrow$$
$$f_1 + f_2 + f_3 = x$$





Then $f_2 = x - f_1 - f_3$, and substituting this into the first equation and then solve for f_1 :

$$f_1 = -\frac{g}{2} + \frac{g'}{2g} + \frac{\epsilon_1 - \epsilon_2}{g}$$

where

$$g \equiv f_3 - x \quad \Rightarrow \quad f_3 = x + g$$

Due to $f_2 = x - f_1 - f_3$ it turns out that

$$f_2 = -\frac{g}{2} - \frac{g'}{2g} - \frac{\epsilon_1 - \epsilon_2}{g}$$





Since f_1, f_2, f_3 are expressed in terms of g, we replace them in the third equation to obtain

$$gg'' = \frac{1}{2}g'^2 + \frac{3}{2}g^4 + 4xg^3 + 2(x^2 - a)g^2 + b$$

which is the Painlevé IV equation with parameters

$$a = \epsilon_1 + \epsilon_2 - 2\epsilon_3 - 1, \qquad b = -2(\epsilon_1 - \epsilon_2)^2$$

Once we find a solution to this equation the potential can be found through

$$V(x) = \frac{x^2}{2} - \frac{g'}{2} + \frac{g^2}{2} + xg + \epsilon_3 + \frac{1}{2}$$





In addition, since f_i , i = 1, 2, 3 are expressed in terms of g the ladder operators \mathcal{L}_3^{\pm} are also completely determined. The energies of the extremal states are the roots of the generalized number operator, which is cubic

$$N_3(H) = (H - \mathcal{E}_1)(H - \mathcal{E}_2)(H - \mathcal{E}_3)$$

where $\mathcal{E}_i = \epsilon_i + 1$, i = 1, 2, 3. The three extremal states are obtained from

$$\mathcal{L}_3^-\psi_{\mathcal{E}_j} = (H - \mathcal{E}_j)\psi_{\mathcal{E}_j} = 0, \quad j = 1, 2, 3,$$

which leads to the following expressions





$$\begin{split} \psi_{\mathcal{E}_1} \propto \left(\frac{g'}{2g} - \frac{g}{2} - \frac{1}{g}\sqrt{-\frac{b}{2}} - x\right) \exp\left[\int \left(\frac{g'}{2g} + \frac{g}{2} - \frac{1}{g}\sqrt{-\frac{b}{2}}\right) \mathsf{d}x\right] \\ \psi_{\mathcal{E}_2} \propto \left(\frac{g'}{2g} - \frac{g}{2} + \frac{1}{g}\sqrt{-\frac{b}{2}} - x\right) \exp\left[\int \left(\frac{g'}{2g} + \frac{g}{2} + \frac{1}{g}\sqrt{-\frac{b}{2}}\right) \mathsf{d}x\right] \\ \psi_{\mathcal{E}_3} \propto \exp\left(-\frac{x^2}{2} - \int g \,\mathsf{d}x\right) \end{split}$$

- 6 The physical ladders are obtained departing from the extremal states with physical meaning
- In this way we determine the spectrum of the Hamiltonian H
- All this discussion concerns what is called as direct approach



Example: let the following solution to the PIV equation

$$g(x) = -x - \alpha(x)$$

where $\mathcal{E}_1 = \mathcal{E}_3$, $\alpha(x) = u'/u$ satisfies the Riccati equation

$$\alpha'(x) + \alpha^2(x) = x^2 - 2\epsilon$$

with $\epsilon = \mathcal{E}_3 - \mathcal{E}_2 + 1/2$, and u(x) is the corresponding Schrödinger solution given by ($|\nu| < 1$)

$$u(x) = \mathbf{e}^{-\frac{x^2}{2}} \left[{}_1F_1\left(\frac{1-2\epsilon}{4}, \frac{1}{2}; x^2\right) + 2x\nu \frac{\Gamma\left(\frac{3-2\epsilon}{4}\right)}{\Gamma\left(\frac{1-2\epsilon}{4}\right)} {}_1F_1\left(\frac{3-2\epsilon}{4}, \frac{3}{2}; x^2\right) \right]$$

This solution g(x) leads to the harmonic oscillator potential





$$V(x) = \frac{x^2}{2} + \mathcal{E}_2 - \frac{1}{2}$$

The three extremal states become

$$\psi_{\mathcal{E}_1} = 0$$

$$\psi_{\mathcal{E}_2} \propto \exp\left(-\frac{x^2}{2}\right)$$

$$\psi_{\mathcal{E}_3} \propto u(x)$$

Thus, the only physical ladder is generated from $\psi_{\mathcal{E}_2}$





There is a straightforward connection between the third extremal state and g(x), the solution to the *PIV* equation:

 $g(x) = -x - \{\ln[\psi_{\mathcal{E}_3}(x)]\}'$

Thus, if we would know a system ruled by a second-degree PHA, specifically its extremal states, we could find solutions to the *PIV* equation. This is the spirit of the inverse problem which we will explore in detail in the last lecture



Solutions of *PIV* through SUSY QM

First-order SUSY QM

- L_1^{\pm} are third-order differential ladder operators
- ⁶ Thus, the first-order SUSY partner of the oscillator could provide solutions to the P_{IV} equation
- We just need to idenfity the extremal states of the system as well as their corresponding energies
- The energies are the roots involved in the analogue of the number operator

$$N(H_1) = (H_1 - \frac{1}{2})(H_1 - \epsilon_1 - 1)(H_1 - \epsilon_1)$$




The extremal states associated to $\frac{1}{2}$ and ϵ_1 have been given previously. The one associated to $\epsilon_1 + 1$ has to be built with the help of the seed solution u_1 employed to implement the transformation. All this allows to identify the extremal states of our system in the way

$$\psi_{\mathcal{E}_1} \propto A_1^+ e^{-x^2/2}, \qquad \mathcal{E}_1 = \frac{1}{2}$$

$$\psi_{\mathcal{E}_2} \propto A_1^+ a^+ u_1, \qquad \mathcal{E}_2 = \epsilon_1 + 1$$

$$\psi_{\mathcal{E}_3} \propto \frac{1}{u_1}, \qquad \mathcal{E}_3 = \epsilon_1$$



The first-order SUSY partner potential $V_1(x)$ of the harmonic oscillator and the corresponding non-singular solution of PIV are

$$V_1(x) = \frac{x^2}{2} - \{\ln[u_1(x)]\}'$$
$$g_1(x,\epsilon_1) = -x - \{\ln[\psi_{\mathcal{E}_3}(x)]\}' = -x + \{\ln[u_1(x)]\}'$$

The parameters of the *PIV* equation are here

$$a = \frac{1}{2} - \epsilon_1 \ge 0, \quad b = -2(\epsilon_1 + \frac{1}{2})^2 \le 0 \quad \Rightarrow \quad b = -2(a - 1)^2$$





- The index in the PIV solution indicate the order of the transformation
- 5 Two more solutions of the PIV equation are obtained by cyclic permutations of the indices (1, 2, 3). However, they will have singularities









 $\epsilon_1 = 0.25$, $\nu_1 = 0.99$ (blue); $\epsilon_1 = 0$, $\nu_1 = 0.1$ (magenta); $\epsilon_1 = -1$, $\nu_1 = 0.5$ (yellow); and $\epsilon_1 = -4$, $\nu_1 = 0.5$ (green)



Higher-order SUSY QM

- 6 L_k^{\pm} are (2k+1)-order differential ladder operators
- Is it possible to reduce somehow the order of this natural ladder operators to three?
- If so we could obtain new systems which perhaps would supply us with new solutions to the PIV equation
- The answer turns out to be positive and it is contained in the following reduction theorem



Theorem. Suppose that the *k*th-order SUSY partner H_k of the harmonic oscillator Hamiltonian H_0 is generated by *k* connected Schrödinger seed solutions

$$u_j = (a^-)^{j-1}u_1, \quad \epsilon_j = \epsilon_1 - (j-1), \quad j = 1, \dots, k$$

 $u_1(x)$ is a nodeless solution for $\epsilon_1 < 1/2$ and $|\nu_1| < 1$. Thus, the natural (2k+1)th-order ladder operator $L_k^+ = B_k^+ a^+ B_k^$ of H_k is factorized in the form

$$L_{k}^{+} = P_{k-1}(H_{k})l_{k}^{+}$$

where $P_{k-1}(H_k) = (H_k - \epsilon_1) \dots (H_k - \epsilon_{k-1})$, and l_k^+ is a third-order differential ladder operator such that





$$[H_k, l_k^+] = l_k^+$$
$$l_k^+ l_k^- = (H_k - \epsilon_k) \left(H_k - \frac{1}{2}\right) (H_k - \epsilon_1 - 1)$$

Note that

- 6 The operators l_k^{\pm} connect the eigenstates of the new levels $\epsilon_j, j = 1, \ldots, k$, which form a finite ladder of lenght k starting from $\epsilon_k = \epsilon_1 - (k - 1)$ and ending at ϵ_1
- 5 The operator l_k^+ annihilates the eigenstate for ϵ_1





From the roots of $l_k^+ l_k^-$ the operator l_k^- annihilates the following three extremal states, two of which are physical:

$$\psi_{\mathcal{E}_1} \propto B_k^+ e^{-x^2/2}, \quad \mathcal{E}_1 = \frac{1}{2}$$
$$\psi_{\mathcal{E}_2} \propto B_k^+ a^+ u_1, \quad \mathcal{E}_2 = \epsilon_1 + 1$$
$$\psi_{\mathcal{E}_3} \propto \frac{W(u_1, \dots, u_{k-1})}{W(u_1, \dots, u_k)}, \quad \mathcal{E}_3 = \epsilon_k = \epsilon_1 - (k-1)$$

6 The operators l_k^{\pm} and the Hamiltonian H_k fulfill a second-degree PHA, thus we will generate solutions to the *PIV* equation departing from its extremal states





The kth-order SUSY partner potential of the harmonic oscillator and the corresponding non-singular solution of the PIV equation become now

$$V_k(x) = \frac{x^2}{2} - \{\ln[W(u_1, \dots, u_k)]\}'', \quad k \ge 2$$
$$g_k(x, \epsilon_1) = -x - \{\ln[\psi_{\mathcal{E}_3}(x)]\}' = -x - \left\{\ln\left[\frac{W(u_1, \dots, u_{k-1})}{W(u_1, \dots, u_k)}\right]\right\}'$$

The parameters of the *PIV* equation are now

$$a = -\epsilon_1 + 2k - \frac{3}{2}, \quad b = -2\left(\epsilon_1 + \frac{1}{2}\right)^2$$









 $\epsilon_1 = 0.25, \nu_1 = 0.99$ (blue) $\epsilon_1 = \{0.25 \text{ (magenta)}, -0.75 \text{ (yellow)}, -2.75 \text{ (green)}\}, \nu_1 = 0.5$





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 $\epsilon_1 = 0.25, \nu_1 = 0.99$ (blue) $\epsilon_1 = \{0.25 \text{ (magenta)}, -0.75 \text{ (yellow)}, -2.75 \text{ (green)}\}, \nu_1 = 0.5$





 $\epsilon_1 = 0.25, \nu_1 = 0.99$ (blue) $\epsilon_1 = \{0.25 \text{ (magenta)}, -0.75 \text{ (yellow)}, -2.75 \text{ (green)}\}, \nu_1 = 0.5$





Partial conclusions:

- The first-order SUSY partners of the harmonic oscillator provide straightforwardly non-singular real solutions to the PIV equation
- Its higher-order SUSY partners require a reduction process which, once performed, produces new real non-singular solution to the PIV equation
- In the parameters space of solutions a b we have been able to identify some curves on which one-parametric families of solutions exist





- We would like to be able to expand the points in the parameter space a b on which we can find also non-singular solutions to the *PIV* equation
- Let us tackle this issue





- In our previous treatment we got the restriction $\epsilon_1 < E_0 = 1/2, |\nu_1| < 1$ in order that the new potentials V_k and the corresponding *PIV* solution would be non-singular
- ⁶ The previous facts imply that the complete finite ladder of H_k (with k steps) is placed below E_0
- From the spectral design point of view it would be important to surpass this restriction so that it would be possible to place (either partially or totally) the finite ladder of H_k above E_0





- 6 This can be done, but there is a price to pay: the transformation function u_1 associated to the real factorization energy ϵ_1 will have to be complex
- 6 As a consequence, we will obtain now complex potentials with real energy spectra
- 6 Almost all the previous formulae remain valid, the main change is that in the real case $A_j^- = (A_j^+)^{\dagger}$, but now this is not true, although A_i^{\pm} maintain its original form

$$A_j^{\pm} = \frac{1}{2^{1/2}} \left(\mp \frac{d}{dx} + \alpha_j \right)$$





- Thus, the normalization factors appearing in the previous formulae are no longer valid although the corresponding eigenfunctions would be square-integrable
- ⁶ The reduction theorem is still valid, so we will have to supply one complex solution u_1 of the SSE associated to a real ϵ_1 which now can be any real number





Let us assume that the k seed solutions of the SSE used to implement the SUSY transformation are connected in the way

$$u_j = (a^{-})^{j-1} u_1,$$

 $\epsilon_j = \epsilon_1 - (j-1), \qquad j = 1, \dots, k,$

where now

$$u_1(x) = e^{-x^2/2} \left[{}_1F_1\left(\frac{1-2\epsilon_1}{4}, \frac{1}{2}; x^2\right) + \Lambda x \, {}_1F_1\left(\frac{3-2\epsilon_1}{4}, \frac{3}{2}; x^2\right) \right]$$

where $\Lambda = \lambda + i\kappa$ ($\lambda, \kappa \in \mathbb{R}$), $\epsilon_1 \in \mathbb{R}$. Once again, this system has third-order differential ladder operators, the corresponding extremal states being





$$\psi_{\mathcal{E}_1} \propto B_k^+ e^{-x^2/2}, \quad \mathcal{E}_1 = \frac{1}{2}$$
$$\psi_{\mathcal{E}_2} \propto B_k^+ a^+ u_1, \quad \mathcal{E}_2 = \epsilon_1 + 1$$
$$\psi_{\mathcal{E}_3} \propto \frac{W(u_1, \dots, u_{k-1})}{W(u_1, \dots, u_k)}, \quad \mathcal{E}_3 = \epsilon_k = \epsilon_1 - (k-1)$$

With this labels choice we obtain the following solution to the PIV equation

$$g_k(x) = -x - \left\{ \ln[\psi_{\mathcal{E}_3}(x)] \right\}' = -x - \left\{ \ln\left[\frac{W(u_1, \dots, u_{k-1})}{W(u_1, \dots, u_k)}\right] \right\}'$$
$$a_i = -\epsilon_1 + 2k - \frac{3}{2}, \quad b_i = -2\left(\epsilon_1 + \frac{1}{2}\right)^2$$





Moreover, by making a cyclic permutation of the indices we can obtain now two additional non-singular solutions for different parameters a, b:

$$g_k(x) = -x - \left\{ \ln \left[B_k^+ e^{-x^2/2} \right] \right\}'$$
$$a_{ii} = 2\epsilon_1 - k, \quad b_{ii} = -2k^2$$

$$g_k(x) = -x - \left\{ \ln \left[B_k^+ a^+ u_1 \right] \right\}'$$
$$a_{iii} = -\epsilon_1 - k - \frac{3}{2}, \quad b_{iii} = -2(\epsilon_1 - k + \frac{1}{2})^2$$









Real *PIV* solutions corresponding to $a_i = 1$, $b_i = 0$ (k = 1, $\epsilon_1 = -1/2$, $\nu = 0.7$) (blue); $a_i = 4$, $b_i = -2$ (k = 2, $\epsilon_1 = -3/2$, $\nu = 0.5$) (magenta); $a_i = 7$, $b_i = -8$ (k = 3, $\epsilon_1 = -1/2$, $\nu = 0.3$) (yellow)





Real (solid line) and imaginary (dashed line) parts of some complex solutions to *PIV* for $a_{ii} = 12$, $b_{ii} = -8$ (k = 2, $\epsilon_1 = 7$, $\lambda = \kappa = 1$)





Real (solid line) and imaginary (dashed line) parts of some complex solutions to *PIV* for $a_{iii} = -5$, $b_{iii} = -8$ (k = 1, $\epsilon_1 = 5/2$, $\lambda = \kappa = 1$)





Real (solid curve) and imaginary (dashed curve) parts of some complex solutions to PIV for $a_{iii} = -5/2$, $b_{iii} = -121/2$ ($k = 2, \epsilon_1 = 5, \lambda = 1, \kappa = 5$)





Real (solid curve) and imaginary (dashed curve) parts of some complex solutions to *PIV* for $a_{iii} = 9$, $b_{iii} = -2$ ($k = 1, \epsilon_1 = 5, \lambda = \kappa = 1$)





- We have simply derived real non-singular solutions to the *PIV* equation with real parameters *a*, *b*
- 6 This procedure has been as well successfully applied to complex non-singular solutions to the *PIV* equation with real parameters *a*, *b*
- The same technique can be applied to generate non-singular complex solutions to the *PIV* equation associated to complex parameters *a*, *b*
- 6 A similar method can be followed for generating solutions to the PV equation







- exactly solvable potentials (with modified spectra compared with the initial one)
- System ruled by polynomial Heisenberg algebras are quite interesting
- A confluence between these two subjects led us to implement a simple technique for generating solutions to *PIV* and *PV* equations
- Simple methods for addressing complicated matters are available, we hope having contributed to this view of science (life)



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