

行政院國家科學委員會專題研究計畫成果報告

低維姆维多统之研究

計畫類別:□個別型計畫 □整合型計畫

執行期間: 88年8月/日至89年7月31日

個別型計畫:計畫主持人: 不可 俊 旗舞

共同主持人: 江俊州,本中华、

整合型計畫:總計畫主持人

子計畫主持人:

註:整合型計畫總報告與子計畫成果報告請分開編印各成一册

,彙整一起繳送國科會。

處理方式:[7可立即對外提供參考

(請打∨)□一年後可對外提供參考

□兩年後可對外提供參考

(必要時,本會得展延發表時限)

游江大學 物理多/所 執行單位:

中華民國

ABSTRACT

- 1. Dirac electron in external fields [Phys. Rev. A61 (2000) 032104],

 2. Mellin-transform in g-difference aguation [Phys. Lett. A268 (2000) 217]

 3. Symmetry breaking on torus [to appear in Phys. Rev. D]

 4. Tractional fermion mumber [Submitted to Phys. Rov. D]

 5. Quantum TK model [Submitted to Phys. Rov. T.]
- 6 Nentral fermion in external fields [Submitted to J. Phys. 6]

Key words:



PHYSICS LETTERS A

Physics Letters A 268 (2000) 217-223

www.elsevier.nl/locate/physleta

On the use of Mellin transform to a class of *q*-difference-differential equations

Choon-Lin Ho

Department of Physics, Tamkang University, Tamsui 25137, Taiwan

Received 4 February 2000; received in revised form 7 March 2000; accepted 9 March 2000 Communicated by P.R. Holland

Abstract

We explore the possibility of using the method of classical integral transforms to solve a class of q-difference-differential equations. The Laplace and the Mellin transform of q-derivatives are derived. The results show that the Mellin transform of the q-derivative resembles most closely the corresponding expression in classical analysis, and it could therefore be useful in solving certain q-difference equations. © 2000 Published by Elsevier Science B.V. All rights reserved.

1. The study of q-analysis is an old subject, which dates back to the end of the 19th century [1-4]. It has found many applications in such areas as the theory of partitions, combinatorics, exactly solvable models in statistical mechanics, computer algebra, etc [5]. Recent developments in the theory of quantum group has boosted further interests in this old subject [6,7].

The subject of q-analysis concerns mainly the properties of the so-called q-special functions, which are the extensions of the classical special functions based on a parameter, or the base, q. The relations among these functions, and the difference equations satisfied by them are among the topics most studied so far. The q-difference equations involve a new kind of difference operator, the q-derivative, which can be viewed as a sort of deformation of the

ordinary derivative. Solutions of the q-difference equations in one variable have been well studied in terms of the q-hypergeometric series (also called the basic hypergeometric series). Partial q-difference equations and q-difference-differential equations with more than one variables are generally studied by means of the method of seperation of variables, or by the techniques of Lie symmetry in the literature [3,8-13]. The method of integral transforms, which is another powerful technique of solving differential equations in classical analysis, has not been, in our view, explored in q-analysis. The reason is not hard to understand. The main virtue of the classical integral transforms, particularly the Fourier and the Laplace transform, is to transform a differential equation into an algebraic equation, which can be solved easily. That this is possible is due to the fact that these transforms change the derivatives of a function to something proportional to the transform of the original function. As far as we know, integral transforms or q-integral transforms which could

E-mail address: hcl@polaron.phys.tku.edu.tw (C.-L. Ho).

transform q-difference equations into algebraic equations have not been found. It should be mentioned that in fact q-analogues of Fourier transform, based on the Jackson q-integral, have been proposed recently [14,15]. However, in order for the q-Fourier transform of the q-derivative of a function f(x) to be proportional to the q-Fourier transform of f(x), the function f(x) must satisfy very special conditions, such as $f(q^{-1}) = 0 = f(-q^{-1})$ [15]. Hence, while these q-Fourier transforms may be useful in proving certain identities among the q-special functions, their use in solving q-difference equations seems limited.

In this paper we shall explore the possibility of using the method of classical integral transform to solve a class of q-difference-differential equations. We derive the Laplace and the Mellin transform of q-derivative, and argue that the Mellin transform, which is not generally employed in solving differential equations in classical analysis, may still be useful in solving certain q-difference equations.

2. Suppose we want to solve the following q-diffusion equation

$$D_t^q y(x,t) = \frac{\partial^2}{\partial x^2} y(x,t) \quad (-\infty < x < \infty, \ t > 0)$$
(1)

subject to the initial condition

$$y(x,0) = f(x). (2)$$

Here D_t^q is the "forward" temporal q-derivative defined by [15,16]

$$D_{t}^{q}h(t) := \frac{h(q^{-1}t) - h(t)}{(1-q)t}.$$
 (3)

for any function h(x). We assume 0 < q < 1 in this paper. The function f(x) is assumed to vanish as $x \to \pm \infty$. One may as well use the more common definition of q-derivative [4]

$$\mathscr{D}_{t}^{q}h(t) := \frac{h(t) - h(qt)}{(1 - q)t}. \tag{4}$$

We shall not employ this definition of the q-derivative here for reason to be explained later. We note

here that q-difference and q-difference-differential equations of the diffusion type such as Eq. (1) have been considered before [9-13], but mostly from the point of view of Lie symmetry, or by separation of variables.

We can remove the partial differential operator in x in (1) by a Fourier transform. The question now is to choose an appropriate integral transform to remove the q-derivative. In view of the positivity of the time variable, the two most natural choices are the Laplace and the Mellin transform.

Let us first derive the expression of the Laplace transform of the q-derivative. The Laplace transform of a function h(t) is defined as $\overline{h}(s) := \mathcal{L}\{h(x), s\} = \int_0^\infty h(t) \exp(-st) dt$. For the q-derivative of h(x), the Laplace transform is

$$\mathcal{L}\left\{D_{t}^{q}h(t),s\right\} = \frac{1}{1-q} \left[\int_{0}^{\infty} \frac{h(q^{-1}t)}{t} e^{-st} dt - \int_{0}^{\infty} \frac{h(t)}{t} e^{-st} dt \right].$$
(5)

To proceed we have to use the following relation of the Laplace transform [18]

$$\int_{s}^{\infty} \overline{h(s')} ds' = \int_{0}^{\infty} \frac{h(t)}{t} e^{-st} dt, \qquad (6)$$

provided the integral on the r.h.s. of (6) is well-defined. We may apply (6) to (5) directly if h(0) = 0. However, if $h(0) \neq 0$, the r.h.s. of (6) is not well-defined, and direct application of (6) to (5) leads to incorrect result which does not reduce to the usual expression of the Laplace transform of derivative in the classical limit $q \to 1^-$. In order to recover the classical limit correctly, we find it necessary to regularise (5) in the form

$$\frac{1}{1-q} \left[\int_0^\infty \frac{h(q^{-1}t) - h(0)}{t} e^{-st} dt - \int_0^\infty \frac{h(t) - h(0)}{t} e^{-st} dt \right].$$
(7)

We may now apply (6) to (7). Making use of

$$\mathscr{L}\{h(t) - h(0), s\} = \bar{h}(s) - s^{-1}h(0)$$
 (8)

we finally obtained

$$\mathscr{L}\{D_{t}^{q}h(t),s\} = \frac{1}{1-q} \int_{sq}^{s} \overline{h}(s') ds' - \frac{\ln q^{-1}}{1-q} h(0).$$
(9)

Eq. (9) reduces to the expression $s\bar{h}(s) - h(0)$ for the Laplace transform of ordinary derivative as $q \rightarrow 1^-$.

If one uses instead the definition (4) for the q-derivative, the Laplace transform would be

$$\mathscr{L}\{\mathscr{D}_{t}^{q}h(t),s\} = \frac{1}{1-q} \int_{s}^{\frac{s}{q}} \overline{h}(s') ds' - \frac{\ln q^{-1}}{1-q}h(0).$$
(10)

It is now obvious that the Laplace transform is not, useful in solving equations involving q-derivatives: it transforms such equations into integral equations!

3. We now consider the Mellin transform of a q-derivative. The Mellin transform is seldom being used in solving differential equations, because it generally transforms differential equations into difference equations instead of the much simpler algebraic equations. Now that the Fourier and the Laplace transform lose their virtues whenever q-derivatives are present, the Mellin transform is naturally the next one to be looked at. As we shall see below, the Mellin transform still transforms an equation containing q-derivatives into a difference equation of the transformed function, which is the best thing next to an algebraic equation one could get. Previously, the use of the Mellin transform in q-analysis is limited to proving various identities among the qspecial functions [2,17].

The Mellin transform of a function h(t) is defined as $h^*(s) := \mathcal{M}\{h(t), s\} = \int_0^\infty h(t) t^{s-1} dt$. For q-derivative defined in (3), we have

$$\mathcal{M}\{D_t^q h(t), s\} = -[s-1]_q h^*(s-1). \tag{11}$$

Here $[x]_q$ is the q-number defined by

$$[x]_q := \frac{1 - q^x}{1 - q} \,. \tag{12}$$

Note that $[x]_q \to x$ as $q \to 1^-$. Hence (11) reduces to the expression $-(s-1)h^+(s-1)$ for the Mellin transform of the ordinary derivative as $q \to 1^-$. Repeated use of (11) leads to

$$\mathcal{M}\{(D_{t}^{q})^{n}h(t),s\}$$

$$= (-1)^{n}[s-1]_{q}[s-2]_{q}\cdots[s-n]_{q}$$

$$\times h^{*}(s-n), \quad n \ge 1.$$
(13)

This is the q-analogue of the corresponding formula in the classical case [18].

For the definition (4), one has

$$\mathscr{M}\{\mathscr{D}_t^q h(t), s\} = [1-s]_q h^*(s-1)$$
(14)

$$= -q^{1-s}[s-1]_a h^*(s-1). \tag{15}$$

Here an extra factor of q appears compared with (11). In order to simplify our presentation, we therefore adopt the definition (3) in this paper. We must, however, mention that all the arguments given below apply equally well to the corresponding cases with q-derivatives replaced by the definition (4).

4. Let $Y^*(\xi, s)$ be the transformed function of y(x,t) obtained by taking the Mellin transform in t and a Fourier transform

$$G(\xi) := \int_{-\infty}^{\infty} g(x) \exp(i\xi x) dx$$

in x. Making these transforms to (1), one obtains

$$[s-1]_q Y^*(\xi, s-1) = \xi^2 Y^*(\xi, s). \tag{16}$$

Fortunately solution to this equation can be readily found to be

$$Y^*(\xi,s) = A(\xi)\xi^{-2s}\Gamma_q(s),$$
 (17)

where $A(\xi)$ is some function of ξ only, and $\Gamma_q(s)$ is the *q-gamma function* defined by [4]

$$\Gamma_q(s) := \frac{(q;q)_{\infty}}{(q^s;q)_{\infty}} (1-q)^{1-s}, 0 < q < 1.$$
(18)

$$(a;q)_{\infty} := \prod_{k=0}^{\infty} (1 - aq^k).$$
 (19)

 $\Gamma_q(s)$ satisfies

$$\lim_{q \to 1^{-}} \Gamma_{q}(s) = \Gamma(s), \qquad (20)$$

$$\Gamma_q(s+1) = [s]_q \Gamma(s), \quad \Gamma_q(1) = 1. \tag{21}$$

Inverse-Mellin transform of $\xi^{-2} {}^{s}\Gamma_{q}(s)$ in (17) is

$$\frac{1}{2\pi i} \int_{-i\infty}^{i\infty} \xi^{-2s} T_q(s) t^{-s} ds.$$
 (22)

The poles of $\Gamma_q(s)$ are $s=0,-1,-2,\ldots$ The residual of $\Gamma_q(s)$ at pole s=-n $(n \ge 0)$ is [4]:

$$\frac{(1-q)^{n+1}}{(q^{-n};q)_n \ln q^{-1}}. (23)$$

The symbol $(a;q)_n$ is the q-shifted factorial:

$$(a;q)_0 := 1, \quad n = 0,$$
 (24)

$$(a;q)_n := (1-a)(1-aq)\cdots(1-aq^{n-1}),$$

$$n=1,2\dots \tag{25}$$

Hence (22) becomes

$$\frac{1-q}{\ln q^{-1}} \sum_{n=0}^{\infty} \frac{\left[(1-q) \, \xi^{-2} t \right]^n}{\left(\, q^{-n} \, ; q \, \right)_n} \,. \tag{26}$$

In view of the identity [4]

$$(q^{-n};q)_n = \left(-\frac{1}{q}\right)^n q^{-n(n-1)/2} (q;q)_n, \qquad (27)$$

(26) can be expressed as

$$\frac{1-q}{\ln q^{-1}} \sum_{n=0}^{\infty} \frac{q^{n(n-1)/2}}{(q;q)_n} \left[-q(1-q)\xi^2 t \right]^n$$

$$= \frac{1-q}{\ln q^{-1}} E_q \left(-q(1-q)\xi^2 t \right). \tag{28}$$

The function $E_q(z)$ (for complex z) is the q-exponential function defined by [4]

$$E_q(z) := \sum_{n=0}^{\infty} \frac{q^{n(n-1)/2} z^n}{(q;q)_n} = (-z;q)_{\infty}.$$
 (29)

In the limit $q \to 1^-$, Eq. (28) tends to the usual exponential function $\exp(-\xi^2 t)$. Finally, performing an inverse Fourier transform we obtain the solution of the q-diffusion equation

$$y(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} A(\xi) \times \left\{ \frac{1-q}{\ln q^{-1}} E_q(-q(1-q)\xi^2 x) \right\} e^{-i\xi x} d\xi.$$
(30)

Setting t = 0 in (30) shows that

$$\frac{1-q}{\ln q^{-1}} A(\xi) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} y(x,0) e^{i\xi x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{i\xi x} dx$$

$$\equiv F(\xi) \tag{31}$$

is the Fourier transform of y(x,0) = f(x). So the final solution of the initial problem is

$$y(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(\xi)$$

$$\times E_q(-q(1-q)\xi^2 t) e^{-i\xi x} d\xi. \tag{32}$$

This is the q-analogue of the solution given in [19] for the corresponding classical case. One can easily check that (32) indeed satisfies (1) by using the following identity

$$D_t^q E_q(\lambda t) = \frac{\lambda}{q(1-q)} E_q(\lambda t). \tag{33}$$

Let us consider an example. Suppose the initial profile is $f(x) = \exp(-x^2/4b)/\sqrt{2b}$, (b > 0). Its Fourier transform is $F(\xi) = \exp(-b\xi^2)$. Then from (32) and (29), we get

$$y(x,t) = E_q \left(q(1-q)t \frac{d}{db} \right) f(x). \tag{34}$$

In the limit $q \to 1^-$, Eq. (34) gives the classical solution

$$y(x,t) = e^{t} \frac{d}{db} \left(\frac{1}{\sqrt{2b}} e^{-\frac{x^2}{4b}} \right)$$
$$= \frac{1}{\sqrt{2(t+b)}} e^{-\frac{x^2}{4(t+b)}}.$$
 (35)

5. As another example, let us consider the following wave equation

$$(D_t^q)^2 y(x,t) = \frac{\partial^2}{\partial x^2} y(x,t),$$

$$(-\infty < x < \infty, t > 0)$$
(36)

with initial conditions

$$y(x,0) = f(x), \quad D_t^q y(x,0) = g(x), \quad (37)^*$$

We assume that both f(x) and g(x) vanish as $x \to \pm \infty$. In this case the Fourier-Mellin transformed function $Y^*(\xi, s)$ obeys

$$[s-1]_q[s-2]_qY^*(\xi,s-2) = -\xi^2Y^*(\xi,s).$$
(38)

The general solution is

$$Y^{*}(\xi,s) = \left[A(\xi)(-i\xi)^{-s} + B(\xi)(i\xi)^{-s} \right] \Gamma_{q}(s),$$
(39)

where $A(\xi)$ and $B(\xi)$ are some functions of ξ . Performing the inverse-Mellin transform, we get

$$Y(\xi,t) = \frac{1-q}{\ln q^{-1}} \left\{ A(\xi) E_q(iq(1-q)\xi t) + B(\xi) E_q(-iq(1-q)\xi t) \right\}. \tag{40}$$

Here $Y(\xi,t)$ is the Fourier transform of y(x,t) with respect to x. Now we rewrite (40) in terms of the q-Sine and the q-Cosine function which are defined by [4]

$$\operatorname{Sin}_{q}(x) = \frac{E_{q}(ix) - E_{q}(-ix)}{2i},$$
 (41)

$$Cos_q(x) = \frac{E_q(ix) + E_q(-ix)}{2}$$
 (42)

The result is

$$y(\xi,t) = \frac{1-q}{\ln q^{-1}} \{ C(\xi) \cos_q(q(1-q)\xi t) + D(\xi) \sin_q(q(1-q)\xi t) \},$$
(43)

where the functions $C(\xi)$ and $D(\xi)$ are linear combinations of $A(\xi)$ and $B(\xi)$. The inverse-Fourier transform of (43) is

$$y(x,t) = \frac{1-q}{\sqrt{2\pi \ln q^{-1}}} \int_{-\infty}^{\infty} \left\{ C(\xi) \cos_q(q(1-q)\xi t) + D(\xi) \sin_q(q(1-q)\xi t) \right\} e^{-i\xi x} d\xi.$$
 (44)

Letting t = 0 in (44), one can check that the function $C(\xi)$ is related to the Fourier transform of f(x) by

$$F(\xi) = \frac{1 - q}{\ln q^{-1}} C(\xi). \tag{45}$$

Making use of the following relations, which can be obtained by means of (33):

$$D_t^q \operatorname{Sin}_q(\lambda t) = \frac{\lambda}{q(1-q)} \operatorname{Cos}_q(\lambda t), \qquad (46)$$

$$D_t^q \operatorname{Cos}_q(\lambda t) = -\frac{\lambda}{q(1-q)} \operatorname{Sin}_q(\lambda t), \qquad (47)$$

we can relate $D(\xi)$ to the Fourier transform $G(\xi)$ of g(x) as follows:

$$G(\xi) = \frac{1 - q}{\ln q^{-1}} D(\xi) \xi.$$
 (48)

With these results, we finally obtain the solution to the initial problem of Eq. (36):

$$y(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left\{ F(\xi) \operatorname{Cos}_{q}(q(1-q)\xi t) + \frac{G(\xi)}{\xi} \operatorname{Sin}_{q}(q(1-q)\xi t) \right\} e^{-i\xi x} d\xi.$$
(49)

This solution is the q-analogue of the solution to the corresponding classical case given in [19].

6. We now see how the above steps are generalised to the equation:

$$(D_t^q)^n y(x,t) = \frac{\partial^2}{\partial x^2} y(x,t),$$

$$(-\infty < x < \infty, t > 0, n \ge 2)$$
(50)

with initial conditions

$$y(x,0) = f(x), \quad (D_i^q)^k y(x,0) = g_k(x),$$

 $k = 1,...,n-1,$ (51)

where the functions f(x) and $g_k(x)$ are assumed to vanish as $x \to \pm \infty$. The Fourier-Mellin transformed function $Y^*(\xi, s)$ obeys

$$(-1)^{n}[s-1]_{q}[s-2]_{q}\cdots[s-n]_{q}Y^{*}(\xi,s-n)$$

$$=-\xi^{2}Y^{*}(\xi,s). \qquad (52)$$

The general solution is

$$Y^*(\xi,s)$$

$$= T_q(s) \xi^{-\frac{2s}{n}} \sum_{m=0}^{n-1} A_m(\xi) \left[-e^{-\frac{(2m+1)}{n}\pi i} \right]^s.$$
(53)

where $A_m(\xi)$ are some functions of ξ . We can now perform the inverse Mellin and Fourier transforms to get the final solution, which is given formally as

$$y(x,t) = \frac{1-q}{\sqrt{2\pi \ln q^{-1}}} \sum_{m=0}^{n-1} \int_{-\infty}^{\infty} A_m(\xi) \times E_q\left(q(1-q)e^{\frac{(2m+1)}{n}\pi i} \xi^n t\right) e^{-i\xi x} d\xi.$$
(54)

The functions $A_m(\xi)$ can then be related to the Fourier transforms of the functions f(x) and $g_k(x)$ from the initial conditions.

7. To summarise, we show that the Mellin transform of the q-derivative resembles most closely the

corresponding expression in classical analysis, whereas transforms such as the Fourier and the Laplace transform fail in this respect. As such the Mellin transform can be useful in solving certain q-difference equations. We illustrated this fact with a few examples. However, for the Mellin transform to be really useful, a more complete knowledge of the properties of the q-special functions under various integral transforms (Fourier, Laplace, Mellin, etc.) and their inverses has yet to be attained. What is more desirable is to invent integral transforms or q-integral transforms that possess the virtue of the Fourier and the Laplace transform in the classical analysis mentioned in the introduction.

Acknowledgements

This work is supported in part by the Republic of China through Grant No. NSC-89-2112-M-032-004.

References

- [1] L.J. Rogers, Proc. London Math. Soc. 25 (1894) 318.
- [2] L.J. Slater, Generalized Hypergeometric Functions, Cambridge Univ. Press, Cambridge, 1966.
- [3] H. Exton, q-Hypergeometric Functions and Applications, Ellis Horwood, Chichester, 1983.
- [4] G. Gasper, M. Rahman, Basic Hypergeometric Series, Cambridge Univ. Press, Cambridge, 1990.
- [5] G.E. Andrews, q-Series: their development and application in analysis, number theory, combinatorics, physics, and computer algebra, Regional Conf. Ser. Math. 66, Am. Math. Soc., 1986.
- [6] R. Floreanini, L. Vinet, Lett. Math. Phys. 27 (1993) 179.
- [7] H.T. Koelink, Eight Lectures on Quantum Groups and q-Special Functions, Math. preprint series, Report 96-10, University of Amsterdam, 1996.
- [8] D. Levi, L. Vinet, P. Winternitz (Eds.), Symmetries and Integrability of Difference Equations, CRM Proc. and Lecture Notes, vol. 9, Am. Math. Soc., Providence, 1996.
- [9] D. Levi, P. Winternitz, J. Math. Phys. 34 (1993) 3713.
- [10] R. Floreanini, L. Vinet, Lett. Math. Phys. 32 (1994) 37.
- [11] R. Floreanini, L. Vinet, J. Math. Phys. 36 (1995) 3134, and references therein.
- [12] R. Floreanini, J. Negro, L.M. Nieto, L. Vinet, Lett. Math. Phys. 36 (1996) 351.
- [13] A. Ballesteros, F.J. Herranz, J. Negro, L.M. Nieto, On Quantum Algebra Symmetries of Discrete Schrödinger Equations, math. QA/9808043 (1998), and references therein.

- [14] T.H. Koornwinder, R.F. Swarttouw, Trans. Amer. Math. Soc. 333 (1992) 445.
- [15] T.H. Koornwinder, Special Functions and *q*-commuting variables, q-alg/9608008 (1996).
- [16] T.H. Koornwinder, q-Special Functions: a tutorial, Math. preprint series, Report 94-08, University of Amsterdam, 1994.
- [17] G.E. Andrews, R. Askey, R. Roy, Special Functions, Cambridge Univ. Press, Cambridge, 1999, Section 10.12.
- [18] I.N. Sneddon, The Use of Integral Transforms, McGraw Hill, Singapore, 1972.
- [19] E.C. Titchmarsh, Introduction to the Theory of Fourier Integrals, 3rd ed., Chelsea, New York, 1986.

. T. P. . S.

出席國際學行會議心得報告

/可俊麟 淡江大學 物理系

, 有 元 先 并 XIII International Congness on Mathematical Physics

2. 日期及地點: 89年7月19日至7月21日於 英國倫敦帝國宣院 (Imperial Glege, 20ndon, UK)

3. 16. 3 :

有雇是每三年一度有関数学物理的国际大信。从事数学物理的国际大信。从事数学物理方面研究之学者,大都有在比信业发表都研究对事。更重要的是, 许多当代重要的数学物理大部都信在此绪评各团领域的重要进展及专事的方向。

此次大管與盾人数估計近千人。代表台灣出席者,跨幸人外,尚有谈江太空之高发忠,教授,以及交通大空之意仁哲教授。 女人在骨中发表一篇有関量习为学中准精确可解模型之三峰(频目为: Planar Dirac Electron in Coulomb and Magnutic Fides)。

有議期間, 车人出席股船了多位大部的海溝, 近而对当发的重要成果及方向有更浮入的了解。在年中也認言能多位研究授成胡近的外围皆有, 至交接研究心, 得益雁浅。

此次信誦也該有人有所感觸。数学的程乃物理等刊的一個重要分支。然在此次数学的理》重大国际信稿中,在近于位出者看完。有三位台湾的代表,这题示数学物理在国内仍专能得到应有的重视。 希望将专达程 情况能有所改善。

Lught A

Planar Dirac Electron in Coulomb and Magnetic Fields: an example of quasi-exactly solvable models

Choon-Lin Ho¹ and V.R. Khalilov²

Department of Physics, Tamkang University, Tamsui 25137, Taiwan
 Department of Physics, Moscow State University
 Moscow 119899, Russia

1 Introduction

The Dirac equation for an electron in two spatial dimensions in the Coulomb and homogeneous magnetic fields is discussed [1]. This is connected to the problem of the two-dimensional hydrogen-like atom in the presence of external magnetic field. For weak magnetic fields, the approximate energy values are obtained by semiclassical method. In the case with strong magnetic fields, we present the exact recursion relations that determine the coefficients of the series expansion of wave functions, the possible energies and the magnetic fields. It is found that analytic solutions are possible for a denumerably infinite set of magnetic field strengths. This system thus furnishes an example of the so-called quasi-exactly solvable models [2]. Solutions in the nonrelativistic limit with both attractive and repulsive Coulomb fields are briefly discussed by means of the method of factorization.

2 Motion of Dirac electron in the Coulomb and magnetic fields

The planar Dirac equation for an electron, with mass m and charge -e (e > 0), minimally coupled to an external electromagnetic field A_{μ} has the form (we set $c = \hbar = 1$)

$$(i\partial_t - H_D)\Psi(t, \mathbf{r}) = 0, (1)$$

where

$$H_D = \alpha \mathbf{P} + \beta m - eA^0 \equiv \sigma_1 P_2 - \sigma_2 P_1 + \sigma_3 m - eA^0 \tag{2}$$

and $P_k = -i\partial_k + eA_k$.

We shall solve for both positive and negative energy solutions of the Dirac equation (1) and (2) in an external Coulomb field and a constant homogeneous magnetic field B > 0 along the z direction:

$$A^{0}(r) = Ze/r \ (e > 0), \quad A_{x} = -By/2, \quad A_{y} = Bx/2.$$
 (3)

We assume the wave functions to have the form

$$\Psi(t, \mathbf{x}) = \frac{1}{\sqrt{2\pi}} \exp(-iEt)\psi_l(r, \varphi) , \qquad (4)$$

where E is the energy of the electron, and

$$\psi_l(r,\varphi) = \frac{1}{\sqrt{r}} \begin{pmatrix} F(r)e^{il\varphi} \\ G(r)e^{i(l+1)\varphi} \end{pmatrix}$$
 (5)

with integral number l. The function $\psi_l(r,\varphi)$ is an eigenfunction of the conserved total angular momentum $J_z = L_z + S_z = -i\partial/\partial\varphi + \sigma_3/2$ with eigenvalue j = l + 1/2. The Dirac equation becomes:

$$\frac{dF}{dr} - \left(\frac{l + \frac{1}{2}}{r} + \frac{eBr}{2}\right)F + \left(E + m + \frac{Z\alpha}{r}\right)G = 0, \qquad (6)$$

$$\frac{dG}{dr} + \left(\frac{l + \frac{1}{2}}{r} + \frac{eBr}{2}\right)G - \left(E - m + \frac{Z\alpha}{r}\right)F = 0, \qquad (7)$$

where $\alpha \equiv e^2 = 1/137$ is the fine structure constant.

In a strong magnetic field the asymptotic solutions of F(r) and G(r) have the forms $\exp(-ar^2/2)$ with a = eB/2 at large r, and r^{γ} with

$$\gamma = \sqrt{(l+1/2)^2 - (Z\alpha)^2}$$
 (8)

for small r. One must have $Z\alpha < 1/2$, otherwise the wave function will oscillate as $r \to 0$ when l = 0 and l = -1. In this paper we shall look for solutions of F(r) and G(r) which can be expressed as a product of the asymptotic solutions (for small and large r) and a series in the form

$$F(r) = r^{\gamma} \exp(-ar^2/2) \sum_{n=0}^{\infty} \alpha_n r^n , \qquad (9)$$

$$G(r) = r^{\gamma} \exp(-ar^2/2) \sum_{n=0}^{\infty} \beta_n r^n$$
, (10)

with $\alpha_0 \neq 0$, $\beta_0 \neq 0$. Substituting (9) and (10) into (6) and (7), we obtain

$$\left[\gamma - \left(l + \frac{1}{2}\right)\right] \alpha_0 + Z\alpha\beta_0 = 0 , \qquad (11)$$

$$\left[(\gamma + 1) - \left(l + \frac{1}{2} \right) \right] \alpha_1 + Z \alpha \beta_1 + (E + m) \beta_0 = 0 , \qquad (12)$$

$$\left[\left(n + \gamma \right) - \left(l + \frac{1}{2} \right) \right] \alpha_n + Z \alpha \beta_n + \left(E + m \right) \beta_{n-1} - 2a \alpha_{n-2} = 0$$

$$(n \ge 2)$$

$$(13)$$

from (6), and

$$\left(\gamma + l + \frac{1}{2}\right)\beta_0 - Z\alpha\alpha_0 = 0 , \qquad (14)$$

$$\left(n + \gamma + l + \frac{1}{2}\right)\beta_n - Z\alpha\alpha_n - (E - m)\alpha_{n-1} = 0 \ (n \ge 1)(15)$$

from (7).

Eq.(11) and (14) allow us to express β_0 in terms of α_0 in two forms:

$$\beta_0 = \frac{Z\alpha}{\gamma + l + \frac{1}{2}} \alpha_0 \tag{16}$$

$$= -\frac{\gamma - l - \frac{1}{2}}{Z\alpha} \alpha_0 , \qquad (17)$$

which are equivalent since $\gamma = \sqrt{(l+1/2)^2-(Z\alpha)^2}$. Solving (12) and (15) with n=1 gives

$$\alpha_1 = -\frac{\left(\gamma + l + \frac{1}{2}\right)\left(E - m\right) + \left(\gamma + l + \frac{3}{2}\right)\left(E + m\right)}{\left(2\gamma + 1\right)\left(\gamma + l + \frac{1}{2}\right)} \, Z\alpha \, \alpha_0(18)$$

$$\beta_1 = \frac{2(\gamma + l)E - m}{(2\gamma + 1)} \alpha_0.$$
 (19)

From (15) one sees that β_n ($n \ge 1$) are obtainable from α_n and α_{n-1} . To determine the recursion relations for the α_n , we simply eliminate β_n and β_{n-1} in (13) by means of (15). This leads to (for $n \ge 2$):

$$\begin{split} \left(n+\gamma+l-\frac{1}{2}\right)\left(n^2+2n\gamma\right)\alpha_n \\ +Z\alpha\left[\left(n+\gamma+l-\frac{1}{2}\right)\left(E-m\right)+\left(n+\gamma+l+\frac{1}{2}\right)\left(E+m\right)\right]\alpha_{n-1} \\ +\left(n+\gamma+l+\frac{1}{2}\right)\left[E^2-m^2-2a\left(n+\gamma+l-\frac{1}{2}\right)\right]\alpha_{n-2}=0 \end{split}$$

We impose the sufficient condition that the series parts of F(r) and G(r) should terminate appropriately in order to guarantee normalizability of the eigenfunctions. It follows from (20) that the solution of F(r) becomes a polynomial of degree (n-1) if the series given by (20) terminates at a certain n when $\alpha_n = \alpha_{n+1} = 0$, and $\alpha_m = 0$ $(m \ge n+2)$ follow from (20). Then from (15) we have $\beta_{n+1} = \beta_{n+2} = \ldots = 0$. Thus in general the polynomial part of the

function G(r) is of one degree higher than that of F. Now suppose we have calculated α_n in terms of α_0 ($\alpha_0 \neq 0$) from (18) and (20) in the form:

$$\alpha_n = K(l, n, E, a, Z) \ \alpha_0 \ . \tag{21}$$

Then two conditions that ensure $\alpha_n = 0$ and $\alpha_{n+1} = 0$ are

$$K(l, n, E, a, Z) = 0 (22)$$

and

$$E^{2} - m^{2} = 2a\left(n + \gamma + l + \frac{1}{2}\right)$$
 , $n = 1, 2, ...$ (23)

Since the right hand side of (23) is always non-negative ¹, we must have $|E| \ge m$ for the energy.

For any integer n, eqs.(22) and (23) give us a certain number of pairs (E,a) of energy E and the corresponding magnetic field B (or a) which would guarantee normalizability of the wave function. Thus only parts of the whole spectrum of the system are exactly solved. The system can therefore be considered as an example of the quasi-exactly solvable models defined in [2]. In principle the possible values of E and a can be obtained by first expressing the a (or E) in (22) in terms of E (a) according to (23). This gives an algebraic equation in E (a) which can be solved for real E (a). The corresponding values of a (E) are then obtained from (23). In practice the task could be tedious. The simplest cases, namely, those with n = 1, 2 and 3, were discussed in detail in [1].

For $l \ge 0$, this is obvious. For $l \le -1$, one has $-1/2 \le \gamma + l + \frac{1}{2} \le 0$, recalling that $Z\alpha < 1/2$.

3 Non-relativistic limit and method of factorization

The electron in 2+1 dimensions in the nonrelativistic approximation is described by one-component wave function ψ satisfying

$$i\frac{\partial\psi}{\partial t} = \left(\frac{P_1^2 + P_2^2}{2m} + \frac{eB}{2m} - \frac{Ze^2}{r}\right)\psi , \qquad (24)$$

where, as before, $P_k = -i\partial_\mu + eA_\mu$.

One can proceed in the same manner as in the Dirac case to solve for the possible energies and magnetic fields. However, in this case one can also follow a method closely resembling the method of factorization in nonrelativistic quantum mechanics. We shall discuss this method briefly below. Both the attractive and repulsive Coulomb interactions will be considered, since planar two electron systems in strong external homogeneous magnetic field (perpendicular to the plane in which the electrons is located) are also of considerable interest for the understanding of the fractional quantum Hall effect. Let us assume

$$\psi(t, \mathbf{x}) = \frac{1}{\sqrt{2\pi}} \exp(-iEt + il\varphi)r^{|l|} \exp(-ar^2/2)Q(r) , \qquad (25)$$

where Q is a polynomial, and a = eB/2 as defined before. Substituting (25) into (24), we have

$$\left[\frac{d^2}{dx^2} + \left(\frac{2\gamma}{x} - x\right)\frac{d}{dx} + \left(\epsilon \pm \frac{b}{x}\right)\right]Q(x) = 0, \qquad (26)$$

Here $x = r/l_B$, $l_B = 1/\sqrt{eB}$, $\gamma = |l| + 1/2$, $b = 2m|Z|\alpha l_B = |Z|\alpha\sqrt{2m/\omega_L}$, and $\epsilon = E/\omega_L - (2+l+|l|)$. The upper (lower) sign in (26) corresponds to the case of attractive (repulsive) Coulomb interaction.

It is seen that the problem of finding spectrum for (26) is equivalent to determining the eigenvalues of the operator

$$H = -\frac{d^2}{dx^2} - \left(\frac{2\gamma}{x} - x\right)\frac{d}{dx} \mp \frac{b}{x} \ . \tag{27}$$

We want to factorize the operator (27) in the form

$$H = a^+ a + p, (28)$$

where the quantum numbers p are related to the eigenvalues of (26) by $p = \epsilon$. The eigenfunctions of the operator H at p = 0 must satisfy the equation

$$a\psi = 0. (29)$$

Suppose polynomial solutions exist for (26), say $Q = \prod_{k=1}^{s} (x - x_k)$, where x_k are the zeros of Q, and s is the degree of Q. Then the operator a must have the form

$$a = \frac{\partial}{\partial x} - \sum_{k=1}^{s} \frac{1}{x - x_k} \,, \tag{30}$$

and the operator a^+ has the form

$$a^{+} = -\frac{\partial}{\partial x} - \frac{2\gamma}{x} + x - \sum_{k=1}^{s} \frac{1}{x - x_{k}}$$
 (31)

Substituting (30) and (31) into (28) and then comparing the result with (27), we obtain the following set of equations for the zeros x_k (the so-called Bethe *ansatz* equations [2]):

$$\frac{2\gamma}{x_k} - x_k - 2\sum_{j \neq k}^s \frac{1}{x_j - x_k} = 0 , \quad k = 1, \dots, s , \qquad (32)$$

as well as the two relations:

$$\pm b = 2\gamma \sum_{k=1}^{s} x_k^{-1} , \quad s = p . \tag{33}$$

Summing all the s equations in (32) enables us to rewrite the first relation in (33) as

$$\pm b = \sum_{k=1}^{s} x_k \ . \tag{34}$$

From these formulas we can find the simplest solutions as well as the values of energy and magnetic field strength. The second relation in (33) gives $E = \omega_L(2 + s + l + |l|)$.

For s = 1, 2 the zeros x_k and the values of the parameter b for which solutions in terms of polynomial of the corresponding degrees exist can easily be found from (32) and (34) in the form

$$s = 1$$
, $x_1 = \pm \sqrt{2|l|+1}$, $b = \sqrt{2|l|+1}$,
 $s = 2$, $x_1 = (2|l|+1)/x_2$, $x_2 = \pm (1+\sqrt{4|l|+3})/\sqrt{2}$,
 $b = \sqrt{2(4|l|+3)}$. (35)

From (35) and the definition of b one has the corresponding values of magnetic field strengths

$$\omega_L = 2m \frac{(Z\alpha)^2}{2|l|+1}, \quad s = 1,$$

$$\omega_L = m \frac{(Z\alpha)^2}{4|l|+3}, \quad s = 2,$$
(36)

as well as the energies

$$E_{1} = \frac{2m(Z\alpha)^{2}}{2(2|l|+1)}(3+l+|l|),$$

$$E_{2} = \frac{m(Z\alpha)^{2}}{(4|l|+3)}(4+l+|l|).$$
(37)

The corresponding polynomials are

$$Q_1 = x - x_1 = x \mp b ,$$

$$Q_2 = \prod_{k=1}^{2} (x - x_k) = x^2 \mp bx + 2|l| + 1 .$$
 (38)

The wave functions are described by (25). For s = 1, 2 for the repulsive Coulomb field the wave functions do not have nodes (for |l| = 0, 1), i.e. the states described by them are ground states, while for the attractive Coulomb field the wave function for s = 1 has one node (first excited state) and the wave function for s = 2 has two nodes (second excited state).

References

- [1] C.L. Ho and V.R. Khalilov, *Planar Dirac electron in Coulomb and magnetic fields*, *Phys. Rev.* **A61** (2000) 032104.
- [2] A.V.Turbiner, Comm. Math. Phys. 118, 467 (1988); A.G. Ushveridze, Sov. Phys.-Lebedev Inst. Rep. 2, 50, 54 (1988);
 M.A. Shifman and A.V. Turbiner, Comm. Math. Phys. 126, 347 (1989).