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q -special functions with $|q| = 1$ and their application to discrete integrable systems

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Abstract

Solutions for certain discrete integrable systems are constructed by using integral solutions for hypergeometric q -difference systems with $|q| = 1$. We apply a solution for Lauricella's D -type hypergeometric q -difference system with $|q| = 1$ to construct a solution for the discrete KP-hierarchy. Furthermore, an integral solution of a q -difference analogue of Bessel's equation is newly introduced and applied to construct a solution for a q -difference analogue of the cylindrical Toda equation with $|q| = 1$.

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1. Introduction

In recent progress on studies on the quantum integrable systems and the representation theory of quantum groups, q -analyses with $|q| = 1$ have become of general interest. They are necessary for massive field theory [27], for XXZ -models in the gapless regime and representation theory on $U_q(\mathfrak{sl}(2, \mathbf{R}))$ and on $SL_q(2; \mathbf{R})$. Basic ideas for the construction of integral solutions were introduced by Jimbo–Miwa and by Ruijsenaars. Jimbo and Miwa [5] used Kurokawa's double sine function for the construction of integral solutions for the quantized Kniznik–Zamolodchikov equation with $|q| = 1$ (see also [10, 11, 14, 15]). Ruijsenaars [25] introduced generalized gamma functions and applied them to construct eigenfunctions of commuting difference operators. Jimbo and Miwa's idea is effective for hypergeometric q -difference systems. Nishizawa and Ueno [17–19] constructed the solutions as the Barnes type and the Euler type integrals. Takeyama [28] studied structures of the Barnes type solution from a viewpoint of twisted q -de Rham cohomologies. Ponsot and Tschner [24] and Kharchev *et al* [9] applied Nishizawa and Ueno's solution to representations of $U_q(\mathfrak{sl}(2, \mathbf{R}))$.

We introduce some integral solutions for q -difference systems with $|q| = 1$ and apply them to construct bilinear relations of some discrete integrable systems. In studies on nonlinear integrable systems, various researchers applied special function theory to construct their

solutions. Kametaka [7, 8], Okamoto [21, 22] and Nakamura [16] investigated hypergeometric solutions of the Toda equation. With respect to discrete integrable systems, Kajiwara and Satsuma [6] introduced a q -difference analogue of the cylindrical Toda equation, whose solution is represented by using q -Bessel functions. Tokihiro *et al* [29, 31] considered various special function solutions based on the Darboux transformations. They gave a solution for the discrete KP-hierarchy introduced by Miwa [13] and Ohta *et al* [23]. Their method is applicable to the construction in the case when $|q| = 1$. In this paper, we propose to give q -special function solutions for nonlinear discrete integrable systems in the case when $|q| = 1$. In section 2, we give a brief survey on Kurokawa's double sine function and certain functions which play important roles in the following section. In section 3, we construct a τ -function of the discrete KP-hierarchy by using an integral solution for Lauricella's D -type hypergeometric q -difference system with $|q| = 1$ [17]. It satisfies the same contiguous relations as those of q -Lauricella's hypergeometric function with $0 < q < 1$ (cf [20]). We can use the same machinery as Tokihiro *et al* [29] and can construct a special case of the Casorati type solution for the bilinear relation introduced by Miwa [13] and Ohta *et al* [23]. In section 4, we newly introduce an integral solution for a q -difference analogue Bessel's equation with $|q| = 1$ (we call it the ' q -Bessel function with $|q| = 1$ '). In the case when $0 < q < 1$, some kinds of q -analogues of the Bessel function are known (see e.g. [2]). Our solution corresponds to a Barnes type integral of Jackson's q -Bessel function [3, 4]. We regard contiguous relations of the integral as dispersion relations in a similar way to Kajiwara–Satsuma [6] and construct a solution for their cylindrical q -Toda equation in the case when $|q| = 1$.

2. q -gamma function with $|q| = 1$

In this section, we introduce the function which is important in the following argument. First, we introduce Kurokawa's double sine function $S_2(z|(\omega_1, \omega_2))$ [1, 12].

Definition 2.1. For $\underline{\omega} := (\omega_1, \omega_2) \in \mathcal{C}^2$, we define $\zeta_2(s, z|\underline{\omega})$, $\Gamma_2(z|\underline{\omega})$ and $S_2(z|\underline{\omega})$ as

$$\begin{aligned}\zeta_2(s, z|\underline{\omega}) &:= \sum_{m_1, m_2 \in \mathbb{Z}_{\geq 0}} (z + m_1\omega_1 + m_2\omega_2)^{-s} \\ \Gamma_2(z|\underline{\omega}) &:= \exp\left(\frac{\partial}{\partial s} \zeta_2(s, z|\underline{\omega})|_{s=0}\right) \\ S_2(z|\underline{\omega}) &:= \Gamma_2(z|\underline{\omega})^{-1} \Gamma_2(\omega_1 + \omega_2 - z|\underline{\omega}).\end{aligned}$$

It is known that the double sine function satisfies the functional relation

$$\frac{S_2(z + \omega_1|\underline{\omega})}{S_2(z|\underline{\omega})} = \frac{1}{2 \sin \frac{\pi z}{\omega_2}}. \quad (1)$$

By using this function, we can construct a ' q -shifted factorial with $|q| = 1$ '. We suppose that $q = e^{2\pi i \omega}$ ($0 < \omega < 1$, $\omega \notin \mathbb{Q}$), i.e. $|q| = 1$ and q is not a root of unity. From now on, we take a branch of a logarithm such that $\log q = 2\pi i \omega$.

Definition 2.2. We define $\langle z \rangle$, $\tilde{\Gamma}(z)$ and $\tilde{B}(z)$ as

$$\begin{aligned}\langle z \rangle = \langle z; q \rangle &:= i^{z-1} q^{-\frac{z(z-1)}{4}} S_2\left(z \left| \left(1, \frac{1}{\omega}\right)\right.\right) \\ \tilde{\Gamma}(z) = \tilde{\Gamma}(z; q) &:= \sqrt{\omega}^{-1} (1 - q)^{1-z} \langle z \rangle^{-1} \\ \tilde{B}(a, b) = \tilde{B}(a, b; q) &:= \frac{\tilde{\Gamma}(a)\tilde{\Gamma}(b)}{\tilde{\Gamma}(a+b)}.\end{aligned}$$

These functions have the following properties:

Lemma 2.3. (1) $\langle z \rangle$ and $\tilde{\Gamma}(z)$ satisfy functional equations

$$\begin{aligned} \langle z \rangle &= (1 - q^z)\langle z + 1 \rangle \\ \tilde{\Gamma}(z + 1) &= [z]_q \tilde{\Gamma}(z) \quad \tilde{\Gamma}(1) = 1 \end{aligned}$$

where

$$[x]_q = \frac{1 - q^x}{1 - q}. \tag{2}$$

(2) $\langle z \rangle$ has simple poles at

$$z = n_1 + \frac{n_2}{\omega} \quad (n_1, n_2 \in \mathbf{Z}_{>0})$$

and simple zeros at

$$z = n_1 + \frac{n_2}{\omega} \quad (n_1, n_2 \in \mathbf{Z}_{\leq 0}).$$

(3) As $|z| \rightarrow \infty$ within a sector not containing the real axis, $\langle z \rangle$ and $\tilde{\Gamma}(z; q)$ have asymptotic behaviour:

$$\langle z \rangle = \begin{cases} O(1) & \text{Im } z > 0 \\ \exp[-\pi i\{\omega z^2 - (1 + \omega)z\}] + O(1) & \text{Im } z < 0 \end{cases}$$

$$\begin{aligned} \tilde{\Gamma}(z; q) &= \exp \left[(1 - z) \log(q - 1) + (z - 1) \log i \right. \\ &\quad \left. + \frac{z(z - 1)}{4} \log q \mp \pi i \left(\frac{\omega z^2}{2} - \frac{\omega + 1}{2} z \right) + O(1) \right] \quad (\text{for } \pm \text{Im } z > 0). \end{aligned}$$

This lemma follows from results of [5, 26]. We note that $\langle z \rangle$ (resp. $\tilde{\Gamma}(z; q)$) satisfies the same relation as the q -shifted factorial $(q^z)_\infty := \prod_{k=0}^\infty (1 - q^{z+k})$ (resp. the q -gamma function $\Gamma_q(z) := (1 - q)^{1-z} \frac{(q)_\infty}{(q^z)_\infty}$) with $0 < q < 1$. In the case when $|q| = 1$, these infinite products do not converge, however, we can construct an integral solution by using $\langle z \rangle$ and $\tilde{\Gamma}(z; q)$ instead of $(q^z)_\infty$ and $\Gamma_q(z)$.

3. A solution of Lauricella’s hypergeometric q -difference system with $|q| = 1$

3.1. Construction of an integral solution

In this section, we introduce a q -special function solution for the discrete KP-hierarchy by using an integral solution for Lauricella’s D -type hypergeometric q -difference system with $|q| = 1$ [18]. First we recall the idea how the solution can be constructed. In the case when $0 < q < 1$, the Jackson integral solution for Lauricella’s D -type hypergeometric q -difference system [20] is represented as follows:

$$\begin{aligned} \phi_D(z) &= \phi_D \left(\begin{matrix} a; & b_1 & b_2 & \dots & b_n & ; & z; & q \\ & & c & & & & & \end{matrix} \right) \\ &= \frac{1}{B_q(a, c - a)} \int_0^1 t^a \frac{(tq)_\infty}{(tq^{c-a})_\infty} \prod_{k=1}^n \frac{(tz_k q^{b_k})_\infty}{(tz_k)_\infty} \frac{d_q t}{t} \end{aligned} \tag{3}$$

where a, b_j ($j = 1, 2, \dots, n$) and c are complex parameters, $B_q(x, y)$ is the q -beta function (see [2]). This satisfies the following q -difference system:

$$\begin{aligned} \{(1 - cq^{-1}T_q)(1 - T_{q,z_j}) - z_j(1 - aT_q)(1 - b_jT_{q,z_j})\}\phi_D(z) &= 0 \quad (j = 1, 2, \dots, n) \\ \{z_j(1 - b_jT_{q,z_j})(1 - T_{q,z_k}) - z_k(1 - T_{q,z_j})(1 - b_kT_{q,z_k})\}\phi_D(z) &= 0, \end{aligned} \quad (4)$$

$$(1 \leq j < k \leq n)$$

where T_{q,z_k} is a q -shift operator acting on z_k and $T_q := T_{q,z_1}T_{q,z_2} \cdots T_{q,z_n}$.

We introduce an integral solution of a q -difference analogue of Lauricella's D -type hypergeometric system with $|q| = 1$ [17]. In this section, we suppose that $q = e^{2\pi i\omega}$ ($0 < \omega < 1$, $\omega \notin \mathbb{Q}$) and take such a branch of a logarithm that $\log q = 2\pi i\omega$. In order that the integral makes sense, we impose the following conditions on the parameters a, b_j ($j = 1, 2, \dots, n$) and $c \in \mathbb{C}$:

Conditions on parameters. We assume that

$$a - c \notin \mathbb{Z}_{>0} \quad (5)$$

$$b_j \notin \mathbb{Z}_{<0} \quad \text{for } j = 1, 2, \dots, n \quad (6)$$

$$\Re a > 0 \quad \Re \left(c - \sum_{j=1}^n b_j - 2 \right) > 0. \quad (7)$$

Under these conditions, we can define the Euler integral $\Psi_D(x)$. Let us denote by K any bounded domain in the region

$$\{x = (x_1, x_2, \dots, x_n) \in \mathbb{C}^n \mid x_j \notin \mathbb{Z}_{<0} \text{ for } j = 1, \dots, n\}.$$

Definition 3.1. Suppose that a, b_j and c satisfy (5)–(7) then, for $x \in K$, we define $\Psi_D(x)$ by

$$\begin{aligned} \Psi_D(x) &= \Psi_D \left(\begin{array}{c} a; \quad b_1 \quad b_2 \quad \cdots \quad b_n \\ c \end{array} ; \quad x; \quad q \right) \\ &:= \frac{1}{\tilde{B}(a, c-a)} \int_{-i\infty}^{+i\infty} q^{as} \frac{\langle s+1 \rangle}{\langle s+c-a \rangle} \prod_{k=1}^n \frac{\langle s+x_k+b_k \rangle}{\langle s+x_k \rangle} ds \end{aligned}$$

where the contour lies on the right of the poles

$$s = -x_k + n_1 + \frac{n_2}{\omega} \quad s = a - c + n_1 + \frac{n_2}{\omega} \quad (n_1, n_2 \in \mathbb{Z}_{\leq 0})$$

and on the left of the poles

$$s = -x_k - b_k + m_1 + \frac{m_2}{\omega} \quad s = -1 + m_1 + \frac{m_2}{\omega} \quad (m_1, m_2 \in \mathbb{Z}_{> 0})$$

where $k = 1, 2, \dots, n$.

Then, we can see that $\Psi_D(x)$ is a solution of the system of difference equations which are obtained by transforming the multiplicative variables of (4) to the additive variables.

Theorem 3.2.

$$\begin{aligned} \{(1 - q^{c-1}T^+)(1 - T_{x_j}^+) - q^{x_j}(1 - q^aT^+)(1 - q^{b_j}T_{x_j}^+)\}\Psi_D(x) &= 0 \quad (j = 1, 2, \dots, n) \\ \{q^{x_j}(1 - q^{b_j}T_{x_j}^+)(1 - T_{x_k}^+) - q^{x_k}(1 - T_{x_j}^+)(1 - q^{b_k}T_{x_k}^+)\}\Psi_D(x) &= 0 \end{aligned} \quad (8)$$

$$(1 \leq j < k \leq n)$$

where

$$\begin{aligned} (T_{x_j}^+ f)(x_1, x_2, \dots, x_n) &:= f(x_1, \dots, x_{j-1}, x_j + 1, x_{j+1}, \dots, x_n) \\ T^+ &:= T_{x_1}^+ T_{x_2}^+ \cdots T_{x_n}^+ \quad T_{>k}^+ := T_{x_{k+1}}^+ \cdots T_{x_n}^+. \end{aligned}$$

3.2. A solution for the discrete KP-hierarchy

We note that $\Psi_D(x)$ satisfy similar contiguous relations [18] to those of the q -analogue of Lauricella's D -type hypergeometric function (cf [20]). Thus, we can use the same method as Tokihiro *et al* [29]. If we define $\phi(k_1, k_2, \dots, k_N; t)$ as

$$\begin{aligned} \phi(k_1, k_2, \dots, k_N; t) &:= \tilde{B}(a, c - a) \\ &\times \Psi_D \left(\begin{matrix} a + t; & b_1 - k_1 & b_2 - k_2 & \dots & b_N - k_N \\ & c + t & & & \end{matrix} ; x; q \right) \\ &= \int_{-i\infty}^{+i\infty} q^{(a+t)s} \frac{\langle s + 1 \rangle}{\langle s + c - a \rangle} \prod_{j=1}^N \frac{\langle s + x_j + b_j - k_j \rangle}{\langle s + x_j \rangle} ds \end{aligned}$$

then, we can see that

$$\begin{aligned} \phi(k_1, k_2, \dots, k_N; t) - \phi(k_1, \dots, k_{j-1}, k_j - 1, k_{j+1}, \dots, k_N; t) \\ = q^{x_j + b_j - k_j} \phi(k_1, k_2, \dots, k_N; t + 1). \end{aligned} \tag{9}$$

From now on, we introduce N -sets of parameters $S_i := \{a^{(i)}, \{b_j^{(i)}\}_{2 \leq j \leq N}, c^{(i)}\}$ ($1 \leq j \leq N$) such that all S_i satisfy conditions (5)–(7) and that vectors

$$(\phi_i(k_1, k_2, \dots, k_N; 0), \dots, \phi_i(k_1, k_2, \dots, k_N; N - 1)) \quad (1 \leq i \leq N)$$

are a linearly independent set where

$$\begin{aligned} \phi_i(k_1, k_2, \dots, k_N; t) &:= \tilde{B}(a^{(i)}, c^{(i)} - a^{(i)}) \\ &\times \Psi_D \left(\begin{matrix} a^{(i)} + t; & b_2^{(i)} - k_2 & b_3^{(i)} - k_3 & \dots & b_N^{(i)} - k_N \\ & c^{(i)} + t & & & \end{matrix} ; x; q \right). \end{aligned}$$

From relation (9), it follows that

$$\det \begin{bmatrix} 1 & a_1 & a_1^2 & \dots & a_1^{N-2} & a_1^{N-2} \tau_1 \hat{\tau}_1 \\ 1 & a_2 & a_2^2 & \dots & a_2^{N-2} & a_2^{N-2} \tau_2 \hat{\tau}_2 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & a_N & a_N^2 & \dots & a_N^{N-2} & a_N^{N-2} \tau_N \hat{\tau}_N \end{bmatrix} = 0 \tag{10}$$

for $k_j \in \mathbb{Z}_{\geq 0}$, where

$$\begin{aligned} a_j &:= q^{x_j + b_j - k_j - 1} \quad \text{for } 1 \leq j \leq N. \\ \tau_i &:= \tau(k_1, k_2, \dots, k_{i-1}, k_i + 1, k_{i+1}, \dots, k_N) \\ \hat{\tau}_i &:= \tau(k_1 + 1, k_2 + 1, \dots, k_{i-1} + 1, k_i, k_{i+1} + 1, \dots, k_N + 1) \\ \tau(k_1, k_2, \dots, k_N) &:= \det [\phi_i(k_1, k_2, \dots, k_N; j)]_{0 \leq i, j \leq N}. \end{aligned}$$

Relation (10) is a special case of an autonomous version of the bilinear relation of the discrete KP-hierarchy introduced in Miwa [13] and Ohta *et al* [23]. We obtain a q -special function solution in the case when $|q| = 1$.

4. q -Bessel function with $|q| = 1$

4.1. Construction of an integral solution

In this section, we construct an integral solution for a q -difference analogue of Bessel's equation in the case when $|q| = 1$. First, let us recall the case when $0 < q < 1$. We introduce a q -difference analogue of Bessel's equation as

$$([\vartheta + \alpha][\vartheta - \alpha] + z^2)f(z) = 0 \tag{11}$$

where

$$[\vartheta + a] f(z) := \frac{1 - q^a f(qz)}{1 - q}.$$

As $q \rightarrow 1$, $[\vartheta + \alpha]$ coincides with the Euler operator

$$(\vartheta + \alpha) = z \frac{d}{dz} + \alpha$$

and (11) coincides with Bessel's differential equation (cf [30])

$$\left\{ z^2 \frac{d^2}{dz^2} + z \frac{d}{dz} + (z^2 - \alpha^2) \right\} f(z) = 0.$$

A solution of (11) can be represented as the following power series:

$$f(z) := \sum_{k=0}^{\infty} \frac{(-1)^k z^{\alpha+2k}}{[2]_q^{\alpha+2k} \Gamma_{q^2}(\alpha+k+1) \Gamma_{q^2}(k+1)}. \quad (12)$$

By using residue calculus, we can see that the above series $f(z)$ has an integral representation

$$f(z) = \int_{-i\infty}^{+i\infty} \frac{1}{[2]_q^{\alpha+2s} \Gamma_{q^2}(\alpha+s+1) \Gamma_{q^2}(s+1)} \frac{\pi z^{\alpha+2s}}{\sin \pi s} ds. \quad (13)$$

In the case when $|q| = 1$, the power series (12) does not converge. However, we can obtain an integral solution like (13). We construct the integral by using $\tilde{\Gamma}(z; q)$ instead of $\Gamma_q(z)$.

$$\int \frac{1}{[2]_q^{\alpha+2s} \tilde{\Gamma}(\alpha+s+1; q^2) \tilde{\Gamma}(s+1; q^2)} \frac{\pi z^{\alpha+2s}}{\sin \pi s} ds.$$

We note that the integral satisfies (11) if $\tilde{\Gamma}(z; q)$ satisfies lemma 2.3 (2) and if the integral converges. Therefore, under the suitable condition on the parameter α , we can obtain an integral solution for (11) even in the case $|q| = 1$.

From now on, we suppose $q := e^{\pi i \omega}$ ($0 < \omega < 1$, $\omega \notin \mathbf{Q}$) and that \log takes such a branch that $\log q = \pi i \omega$. We introduce an integral solution of a q -difference analogue of Bessel's equation. In order that the integral makes sense, we impose a condition on the parameter α :

$$\operatorname{Re} \alpha > 1. \quad (14)$$

Under this condition, let us define a real number δ such that

$$0 < \delta < \frac{\pi \omega}{2} (\operatorname{Re} \alpha - 1)$$

and a sector

$$S_\delta := \left\{ z \in \mathbf{C} \mid -\frac{\pi \omega}{2} + \delta < \arg(z) < \pi \omega \operatorname{Re} \alpha - \frac{3\pi \omega}{2} - \delta \right\}.$$

We introduce an integrand function $j_\alpha(s, z; q)$ and an integral $J_\alpha(z; q)$ as follows:

Definition 4.1.

$$j_\alpha(s, z; q) := \frac{1}{[2]_q^{\alpha+2s} \tilde{\Gamma}(\alpha+s+1; q^2) \tilde{\Gamma}(s+1; q^2)} \frac{\pi z^{\alpha+2s}}{\sin \pi s}$$

$$J_\alpha(z; q) := \int_{-i\infty}^{+i\infty} j_\alpha(s, z; q) ds$$

where the contour lies on the left of the poles

$$s = m_1 + \frac{m_2}{\omega} \quad (m_1 \in \mathbf{Z}_{\geq 0}, m_2 \in \mathbf{Z}_{\geq 0})$$

$$s = -\alpha + m_1 + \frac{m_2}{\omega} \quad (m_1 \in \mathbf{Z}_{\geq 0}, m_2 \in \mathbf{Z}_{> 0}).$$

From lemma 2.3, $j_\alpha(s, z; q)$ decays exponentially as $s \rightarrow \pm i\infty$. Thus, $J_\alpha(z; q)$ is analytic in the sector S_δ and can be continued analytically. We can see that $J_\alpha(z; q)$ satisfies a q -difference analogue of Bessel's equation with $|q| = 1$.

Theorem 4.2.

$$\{[\vartheta + \alpha][\vartheta - \alpha] + z^2\}J_\alpha(z; q) = 0.$$

Proof. This theorem can be proved in a similar way to Nishizawa–Ueno [18]. We note that $j_\alpha(s, z; q)$ satisfies

$$[\vartheta + \alpha][\vartheta - \alpha]j_\alpha(s, z; q) = -z^2j_\alpha(s + 1, z; q).$$

Thus, from the location of the poles of the integrand, we have

$$[\vartheta + \alpha][\vartheta - \alpha] \int_{-i\infty}^{+i\infty} j_\alpha(s, z; q) ds = -z^2 \int_{-i\infty}^{+i\infty} j_\alpha(s, z; q) ds$$

because these q -difference operators commute the integral. □

4.2. Solution for the q -Toda equation with $|q| = 1$

We can see that $J_\alpha(z; q)$ satisfies the contiguous relations

$$[\vartheta - \alpha]J_\alpha(z; q) = -zJ_{\alpha+1}(z; q) \quad [\vartheta + \alpha]J_\alpha(z; q) = zJ_{\alpha-1}(z; q) \quad (15)$$

by using the same argument as the proof of theorem 4.2. Once we have these relation, we can apply Kajiwara–Satsuma's method [6] to construct a solution for a q -difference analogue of the cylindrical Toda equation with $|q| = 1$.

We define $\tau_n(r)$ as

$$\tau_n(r) := \det[J_{n+p_i+j-1}(r; q)]_{1 \leq i, j \leq N}$$

where p_i ($i = 1, \dots, N$) are such constants that

$$\text{Re } p_i > 1$$

and that the above determinant does not vanish. For $n \geq 1$, $\tau_n(r)$ satisfies the following bilinear equation:

$$\tau_n(q^2r)\tau_n(r) - \tau_n^2(qr) = (1 - q)^2r^2\{\tau_{n+1}(qr)\tau_{n-1}(qr) - \tau_n(q^2r)\tau_n(r)\}.$$

This is a bilinear relation for a q -difference analogue of the cylindrical Toda equation. We have seen that a Kajiwara–Satsuma type solution can be constructed even in the case when $|q| = 1$.

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