Shape invariance, raising and lowering operators in hypergeometric type equations

This article has been downloaded from IOPscience. Please scroll down to see the full text article. 2002 J. Phys. A: Math. Gen. 359355
(http://iopscience.iop.org/0305-4470/35/44/306)
View the table of contents for this issue, or go to the journal homepage for more

Download details:
IP Address: 171.66.16.109
The article was downloaded on 02/06/2010 at 10:35

Please note that terms and conditions apply.

# Shape invariance, raising and lowering operators in hypergeometric type equations 

Nicolae Cotfas<br>Faculty of Physics, University of Bucharest, PO Box 76-54, Postal Office 76, Bucharest, Romania<br>E-mail: ncotfas@yahoo.com

Received 19 April 2002, in final form 25 June 2002
Published 22 October 2002
Online at stacks.iop.org/JPhysA/35/9355


#### Abstract

The Schrödinger equations which are exactly solvable in terms of associated special functions are directly related to some self-adjoint operators defined in the theory of hypergeometric type equations. The fundamental formulae occurring in a supersymmetric approach to these Hamiltonians are consequences of some formulae concerning the general theory of associated special functions. We use this connection in order to obtain a general theory of Schrödinger equations exactly solvable in terms of associated special functions, and to extend certain results known in the case of some particular potentials.


PACS numbers: $02.30 . \mathrm{Gp}, 03.65 . \mathrm{Ge}, 02.30 . \mathrm{Tb}$

## 1. Introduction

It is well known [5, 10] that, in the case of certain potentials, the Schrödinger equation is exactly solvable and its solutions can be expressed in terms of the so-called associated special functions. The purpose of this paper is to present a general theory of these quantum systems. Our systematic study recovers a number of earlier results in a natural unified way and also leads to new findings.

The study of the Hamiltonians of these quantum systems can be reduced to the study of some directly related self-adjoint operators defined in the general theory of orthogonal polynomials [23]. For example, in order to factorize a Hamiltonian as a product of two firstorder differential operators it is sufficient to factorize the corresponding self-adjoint operator. We show that the self-adjoint operators corresponding to the Hamiltonians of all the considered quantum systems can be studied together in a unified and explicit way. This leads to a general theory of quantum systems exactly solvable in terms of associated special functions.

The number of papers concerning exactly solvable quantum systems and related subjects is very large (see [5, 10, 11, 17, 25] and references therein). Our approach is based on the formalism of the factorization method $[10,22]$ and on the raising/lowering operators

Table 1. Some important particular cases (the parameters $\alpha, \beta$ belong to $(-1, \infty)$ ).

| Name | $(a, b)$ | $\sigma(s)$ | $\tau(s)$ | $\varrho(s)$ |
| :--- | :--- | :--- | :--- | :--- |
| Hypergeometric | $(0,1)$ | $s(1-s)$ | $(\alpha+1)-(\alpha+\beta+2) s$ | $s^{\alpha}(1-s)^{\beta}$ |
| Jacobi | $(-1,1)$ | $1-s^{2}$ | $(\beta-\alpha)-(\alpha+\beta+2) s$ | $(1-s)^{\alpha}(1+s)^{\beta}$ |
| Laguerre | $(0, \infty)$ | $s$ | $\alpha+1-s$ | $s^{\alpha} \mathrm{e}^{-s}$ |
| Hermite | $(-\infty, \infty)$ | 1 | $-s$ | $\mathrm{e}^{-s^{2}}$ |

presented in general form (for the first time to our knowledge) by Jafarizadeh and Fakhri [11]. We re-obtain these operators in a simpler way, and use them in a rather different way. In addition, we present some new results and applications concerning these operators.

## 2. Orthogonal polynomials and associated special functions

Many problems in quantum mechanics and mathematical physics lead to equations of the type

$$
\begin{equation*}
\sigma(s) y^{\prime \prime}(s)+\tau(s) y^{\prime}(s)+\lambda y(s)=0 \tag{1}
\end{equation*}
$$

where $\sigma(s)$ and $\tau(s)$ are polynomials of at most second and first degree, respectively, and $\lambda$ is a constant. These equations are usually called equations of hypergeometric type, and the corresponding solutions functions of hypergeometric type [23]. Equation (1) can be reduced to the self-adjoint form

$$
\begin{equation*}
\left[\sigma(s) \varrho(s) y^{\prime}(s)\right]^{\prime}+\lambda \varrho(s) y(s)=0 \tag{2}
\end{equation*}
$$

by choosing a function $\varrho$ such that $[\sigma(s) \varrho(s)]^{\prime}=\tau(s) \varrho(s)$. For

$$
\begin{equation*}
\lambda=\lambda_{l}=-\frac{1}{2} l(l-1) \sigma^{\prime \prime}-l \tau^{\prime} \quad \text { with } \quad l \in \mathbb{N} \tag{3}
\end{equation*}
$$

there exists a polynomial $\Phi_{l}$ of degree $l$ satisfying (1), that is,

$$
\begin{equation*}
\sigma(s) \Phi_{l}^{\prime \prime}(s)+\tau(s) \Phi_{l}^{\prime}(s)+\lambda_{l} \Phi_{l}(s)=0 . \tag{4}
\end{equation*}
$$

If there exists a finite or infinite interval $(a, b)$ such that

$$
\begin{equation*}
\left.\sigma(s) \varrho(s) s^{k}\right|_{s=a}=\left.0 \quad \sigma(s) \varrho(s) s^{k}\right|_{s=b}=0 \quad \text { for all } \quad k \in \mathbb{N} \tag{5}
\end{equation*}
$$

and if $\sigma(s)>0, \varrho(s)>0$ for all $s \in(a, b)$, then the polynomials $\Phi_{l}$ are orthogonal with weight function $\varrho(s)$ in the interval $(a, b)$

$$
\begin{equation*}
\int_{a}^{b} \Phi_{l}(s) \Phi_{k}(s) \varrho(s) \mathrm{d} s=0 \quad \text { for } \quad \lambda_{l} \neq \lambda_{k} \tag{6}
\end{equation*}
$$

In this case $\Phi_{l}$ are known as classical orthogonal polynomials [23]. We shall prove that the condition $\lambda_{l} \neq \lambda_{k}$ from (6) can be replaced by $l \neq k$. The main particular cases of this general approach are presented in table 1 .

The classical orthogonal polynomials $\Phi_{l}$ satisfy a three-term recurrence relation

$$
\begin{equation*}
s \Phi_{l}(s)=\alpha_{l} \Phi_{l+1}(s)+\beta_{l} \Phi_{l}(s)+\gamma_{l} \Phi_{l-1}(s) \tag{7}
\end{equation*}
$$

and Rodrigues formula

$$
\begin{equation*}
\Phi_{l}(s)=\frac{B_{l}}{\varrho(s)}\left[\sigma^{l}(s) \varrho(s)\right]^{(l)} \tag{8}
\end{equation*}
$$

where $\alpha_{l}, \beta_{l}, \gamma_{l}$ and $B_{l}$ are constants [23].


Figure 1. The functions $\Phi_{l, m}$ satisfy the relation $H_{m} \Phi_{l, m}=\lambda_{l} \Phi_{l, m}$, and are related (up to some multiplicative constants) through the operators $A_{m}, A_{m}^{+}, a_{m}, a_{m}^{+}, U_{m}$ and $U_{m}^{-1}=U_{m}^{+}$.

Consider a system of classical orthogonal polynomials, and let $\kappa(s)=\sqrt{\sigma(s)}$. By differentiating equation (4) $m$ times and multiplying it by $\kappa^{m}(s)$, we get for each $m \in$ $\{0,1,2, \ldots, l\}$ the associated differential equation

$$
\begin{align*}
-\sigma(s) \Phi_{l, m}^{\prime \prime}- & \tau(s) \Phi_{l, m}^{\prime}+\left[\frac{m(m-2)}{4} \frac{\sigma^{\prime 2}(s)}{\sigma(s)}+\frac{m \tau(s)}{2} \frac{\sigma^{\prime}(s)}{\sigma(s)}\right. \\
& \left.-\frac{1}{2} m(m-2) \sigma^{\prime \prime}(s)-m \tau^{\prime}(s)\right] \Phi_{l, m}=\lambda_{l} \Phi_{l, m} \tag{9}
\end{align*}
$$

where

$$
\begin{equation*}
\Phi_{l, m}(s)=\kappa^{m}(s) \Phi_{l}^{(m)}(s) \tag{10}
\end{equation*}
$$

are known as the associated special functions. We have ([23], p 8)

$$
\begin{equation*}
\int_{a}^{b} \Phi_{l, m}(s) \Phi_{k, m}(s) \varrho(s) \mathrm{d} s=\int_{a}^{b} \Phi_{l}^{(m)}(s) \Phi_{k}^{(m)}(s) \sigma^{m}(s) \varrho(s) \mathrm{d} s=0 \tag{11}
\end{equation*}
$$

for any $m \in \mathbb{N}$ and $l, k \in\{m, m+1, m+2, \ldots\}$ with $l \neq k$. This means that for each $m \in \mathbb{N}$, the set $\left\{\Phi_{m, m}, \Phi_{m+1, m}, \Phi_{m+2, m}, \ldots\right\}$ (see figure 1) is an orthogonal sequence in the Hilbert space

$$
\begin{equation*}
\mathcal{H}=\left\{\varphi:\left.(a, b) \longrightarrow \mathbb{C}\left|\int_{a}^{b}\right| \varphi(s)\right|^{2} \varrho(s) \mathrm{d} s<\infty\right\} \tag{12}
\end{equation*}
$$

with the scalar product given by

$$
\begin{equation*}
\langle\varphi, \psi\rangle=\int_{a}^{b} \overline{\varphi(s)} \psi(s) \varrho(s) \mathrm{d} s \tag{13}
\end{equation*}
$$

For each $m \in \mathbb{N}$, let $\mathcal{H}_{m}$ be the linear span of $\left\{\Phi_{m, m}, \Phi_{m+1, m}, \Phi_{m+2, m}, \ldots\right\}$. In the following we shall restrict ourself to the case when $\mathcal{H}_{m}$ is dense in $\mathcal{H}$ for all $m \in \mathbb{N}$. For this it is sufficient that the interval $(a, b)$ is finite, but not necessary.

Equation (9) can be written as

$$
\begin{equation*}
H_{m} \Phi_{l, m}=\lambda_{l} \Phi_{l, m} \tag{14}
\end{equation*}
$$

where $H_{m}: \mathcal{H}_{m} \longrightarrow \mathcal{H}_{m}$ is the differential operator

$$
\begin{align*}
& H_{m}=-\sigma(s) \frac{\mathrm{d}^{2}}{\mathrm{~d} s^{2}}-\tau(s) \frac{\mathrm{d}}{\mathrm{~d} s}+\frac{m(m-2)}{4} \frac{\sigma^{\prime 2}(s)}{\sigma(s)} \\
&+\frac{m \tau(s)}{2} \frac{\sigma^{\prime}(s)}{\sigma(s)}-\frac{1}{2} m(m-2) \sigma^{\prime \prime}(s)-m \tau^{\prime}(s) \tag{15}
\end{align*}
$$

The problem of factorization of operators $H_{m}$ is very important since it is directly related to the factorization of some Schrödinger type operators [5, 10]. If we use in (9) a change of variable $s=s(x)$ such that $\mathrm{d} s / \mathrm{d} x=\kappa(s(x))$ or $\mathrm{d} s / \mathrm{d} x=-\kappa(s(x))$ and define the new functions

$$
\begin{equation*}
\Psi_{l, m}(x)=\sqrt{\kappa(s(x)) \varrho(s(x))} \Phi_{l, m}(s(x)) \tag{16}
\end{equation*}
$$

then we get an equation of the Schrödinger type [10]

$$
\begin{equation*}
-\frac{\mathrm{d}^{2}}{\mathrm{~d} x^{2}} \Psi_{l, m}(x)+V_{m}(x) \Psi_{l, m}(x)=\lambda_{l} \Psi_{l, m}(x) \tag{17}
\end{equation*}
$$

For example, by starting from the equation of Jacobi polynomials with $\alpha=\mu-1 / 2, \beta=$ $\eta-1 / 2$, and using the change of variable $s(x)=\cos x$ we obtain the Schrödinger equation corresponding to the Pöschl-Teller potential $[1,6]$

$$
\begin{equation*}
V_{0}(x)=\frac{1}{4}\left[\frac{\mu(\mu-1)}{\cos ^{2}(x / 2)}+\frac{\eta(\eta-1)}{\sin ^{2}(x / 2)}\right]-\frac{(\mu+\eta)^{2}}{4} \tag{18}
\end{equation*}
$$

## 3. Raising and lowering operators. Shape invariance

Lorente has shown recently $[19,20]$ that a factorization of $H_{0}$ can be obtained by using the three-term recurrence relation (7) and a consequence of the Rodrigues formula. Following Lorente's idea we obtain a factorization of $H_{m}$ by using (10) and a three-term recurrence relation.

Theorem 1. For any $l \in \mathbb{N}$ and any $m \in\{0,1, \ldots, l-1\}$ we have

$$
\begin{equation*}
\Phi_{l, m+1}(s)=\left(\kappa(s) \frac{\mathrm{d}}{\mathrm{~d} s}-m \kappa^{\prime}(s)\right) \Phi_{l, m}(s) \tag{19}
\end{equation*}
$$

Proof. By differentiating (10) we get

$$
\Phi_{l, m}^{\prime}(s)=m \kappa^{m-1}(s) \kappa^{\prime}(s) \Phi_{l}^{(m)}(s)+\kappa^{m}(s) \Phi_{l}^{(m+1)}(s)
$$

that is, the relation

$$
\Phi_{l, m}^{\prime}(s)=m \frac{\kappa^{\prime}(s)}{\kappa(s)} \Phi_{l, m}(s)+\frac{1}{\kappa(s)} \Phi_{l, m+1}(s)
$$

equivalent to (19).
Theorem 2. The three-term recurrence relation
$\Phi_{l, m+1}(s)+\left(\frac{\tau(s)}{\kappa(s)}+2(m-1) \kappa^{\prime}(s)\right) \Phi_{l, m}(s)+\left(\lambda_{l}-\lambda_{m-1}\right) \Phi_{l, m-1}(s)=0$
is satisfied for any $l \in \mathbb{N}$ and any $m \in\{1,2, \ldots, l-1\}$. In addition, we have

$$
\begin{equation*}
\left(\frac{\tau(s)}{\kappa(s)}+2(l-1) \kappa^{\prime}(s)\right) \Phi_{l, l}(s)+\left(\lambda_{l}-\lambda_{l-1}\right) \Phi_{l, l-1}(s)=0 \tag{21}
\end{equation*}
$$

Proof. By differentiating (4) $m-1$ times we obtain

$$
\begin{aligned}
\sigma(s) \Phi_{l}^{(m+1)}(s) & +(m-1) \sigma^{\prime}(s) \Phi_{l}^{(m)}(s)+\frac{(m-1)(m-2)}{2} \sigma^{\prime \prime}(s) \Phi_{l}^{(m-1)}(s) \\
& +\tau(s) \Phi_{l}^{(m)}+(m-1) \tau^{\prime}(s) \Phi_{l}^{(m-1)}(s)+\lambda_{l} \Phi_{l}^{(m-1)}(s)=0 .
\end{aligned}
$$

If we multiply this relation by $\kappa^{m-1}(s)$ then we get (20) for $m \in\{1,2, \ldots, l-1\}$, and (21) for $m=l$.

Theorem 3. For any $l \in \mathbb{N}$ and any $m \in\{0,1, \ldots, l-1\}$ we have the relation

$$
\begin{equation*}
\left(\lambda_{l}-\lambda_{m}\right) \Phi_{l, m}(s)=\left(-\kappa(s) \frac{\mathrm{d}}{\mathrm{~d} s}-\frac{\tau(s)}{\kappa(s)}-(m-1) \kappa^{\prime}(s)\right) \Phi_{l, m+1}(s) \tag{22}
\end{equation*}
$$

Proof. If $m \in\{1,2, \ldots, l-1\}$ then by substituting (19) into (20) we get

$$
\left(\kappa(s) \frac{\mathrm{d}}{\mathrm{~d} s}+\frac{\tau(s)}{\kappa(s)}+(m-2) \kappa^{\prime}(s)\right) \Phi_{l, m}(s)+\left(\lambda_{l}-\lambda_{m-1}\right) \Phi_{l, m-1}(s)=0
$$

that is, (22) holds for all $m \in\{0,1, \ldots, l-2\}$. In the case $m=l-1$ relation (22) follows directly from (21).

Theorem 4. The operators

$$
\begin{equation*}
A_{m}: \mathcal{H}_{m} \longrightarrow \mathcal{H}_{m+1} \quad A_{m}=\kappa(s) \frac{\mathrm{d}}{\mathrm{~d} s}-m \kappa^{\prime}(s) \tag{23}
\end{equation*}
$$

and

$$
\begin{equation*}
A_{m}^{+}: \mathcal{H}_{m+1} \longrightarrow \mathcal{H}_{m} \quad A_{m}^{+}=-\kappa(s) \frac{\mathrm{d}}{\mathrm{~d} s}-\frac{\tau(s)}{\kappa(s)}-(m-1) \kappa^{\prime}(s) \tag{24}
\end{equation*}
$$

are mutually adjoint [24].
Proof. Since $\sigma^{m}(s) \Phi_{l}^{(m)}(s) \Phi_{k}^{(m+1)}(s)$ is a polynomial, from (5) we get

$$
\begin{aligned}
&\left\langle A_{m} \Phi_{l, m}, \Phi_{k, m+1}\right\rangle=\int_{a}^{b}\left[\kappa(s) \Phi_{l, m}^{\prime}(s)-m \kappa^{\prime}(s) \Phi_{l, m}(s)\right] \Phi_{k, m+1}(s) \varrho(s) \mathrm{d} s \\
&=\left.\kappa(s) \Phi_{l, m}(s) \Phi_{k, m+1}(s) \varrho(s)\right|_{a} ^{b}-\int_{a}^{b} \Phi_{l, m}(s)\left[\kappa(s) \Phi_{k, m+1}^{\prime}(s) \varrho(s)\right. \\
&\left.+\kappa(s) \Phi_{k, m+1}(s) \varrho^{\prime}(s)+(m+1) \kappa^{\prime}(s) \Phi_{k, m+1}(s) \varrho(s)\right] \mathrm{d} s \\
&=\left.\sigma(s) \varrho(s) \sigma^{m}(s) \Phi_{l}^{(m)}(s) \Phi_{k}^{(m+1)}(s)\right|_{a} ^{b}+\int_{a}^{b} \Phi_{l, m}(s)\left(A_{m}^{+} \Phi_{k, m+1}\right)(s) \varrho(s) \mathrm{d} s \\
&=\left\langle\Phi_{l, m}, A_{m}^{+} \Phi_{k, m+1}\right\rangle
\end{aligned}
$$

for any $l \geqslant m, k \geqslant m+1$.
Since

$$
\begin{aligned}
\left\|\Phi_{l, m+1}\right\|^{2} & =\left\langle\Phi_{l, m+1}, \Phi_{l, m+1}\right\rangle=\left\langle A_{m} \Phi_{l, m}, \Phi_{l, m+1}\right\rangle \\
& =\left\langle\Phi_{l, m}, A_{m}^{+} \Phi_{l, m+1}\right\rangle=\left(\lambda_{l}-\lambda_{m}\right)\left\|\Phi_{l, m}\right\|^{2}
\end{aligned}
$$

it follows that $\lambda_{l}>\lambda_{m}$ for all $l>m$, and

$$
\begin{equation*}
\left\|\Phi_{l, m+1}\right\|=\sqrt{\lambda_{l}-\lambda_{m}}\left\|\Phi_{l, m}\right\| . \tag{25}
\end{equation*}
$$

This is possible only if $\sigma^{\prime \prime}(s) \leqslant 0$ and $\tau^{\prime}(s)<0$. In particular, we have $\lambda_{l} \neq \lambda_{k}$ if and only if $l \neq k$.

Theorem 5. The operators $H_{m}: \mathcal{H}_{m} \longrightarrow \mathcal{H}_{m}$ are self-adjoint,

$$
\begin{equation*}
H_{m}-\lambda_{m}=A_{m}^{+} A_{m} \quad H_{m+1}-\lambda_{m}=A_{m} A_{m}^{+} \tag{26}
\end{equation*}
$$

and

$$
\begin{equation*}
H_{m} A_{m}^{+}=A_{m}^{+} H_{m+1} \quad A_{m} H_{m}=H_{m+1} A_{m} \tag{27}
\end{equation*}
$$

for all $m \in \mathbb{N}$.
Proof. Relations (19) and (22) can be written as

$$
\begin{equation*}
A_{m} \Phi_{l, m}=\Phi_{l, m+1} \quad A_{m}^{+} \Phi_{l, m+1}=\left(\lambda_{l}-\lambda_{m}\right) \Phi_{l, m} \tag{28}
\end{equation*}
$$

and we get

$$
\begin{equation*}
A_{m}^{+} A_{m} \Phi_{l, m}=\left(\lambda_{l}-\lambda_{m}\right) \Phi_{l, m} \quad A_{m} A_{m}^{+} \Phi_{l, m+1}=\left(\lambda_{l}-\lambda_{m}\right) \Phi_{l, m+1} \tag{29}
\end{equation*}
$$

that is,

$$
\left(A_{m}^{+} A_{m}+\lambda_{m}\right) \Phi_{l, m}=\lambda_{l} \Phi_{l, m} \quad\left(A_{m} A_{m}^{+}+\lambda_{m}\right) \Phi_{l, m+1}=\lambda_{l} \Phi_{l, m+1}
$$

whence

$$
H_{m}=A_{m}^{+} A_{m}+\lambda_{m} \quad H_{m+1}=A_{m} A_{m}^{+}+\lambda_{m}
$$

The intertwining relations (27) and the fact that the operators $H_{m}$ are self-adjoint are direct consequences of (26).

From (26) we obtain the relation expressing the shape invariance [2, 7, 8] of operators $H_{m}$

$$
\begin{equation*}
A_{m} A_{m}^{+}=A_{m+1}^{+} A_{m+1}+r_{m+1} \tag{30}
\end{equation*}
$$

where $r_{m+1}=\lambda_{m+1}-\lambda_{m}=-m \sigma^{\prime \prime}-\tau^{\prime}$. In particular, we have $\lambda_{l}=\sum_{k=1}^{l} r_{k}$ and

$$
\begin{aligned}
& H_{0}=A_{0}^{+} A_{0} \\
& H_{1}=A_{0} A_{0}^{+}=A_{1}^{+} A_{1}+r_{1} \\
& H_{2}=A_{1} A_{1}^{+}+r_{1}=A_{2}^{+} A_{2}+r_{1}+r_{2} \\
& \ldots \\
& H_{m+1}=A_{m} A_{m}^{+}+\sum_{k=1}^{m} r_{k}=A_{m+1}^{+} A_{m+1}+\sum_{k=1}^{m+1} r_{k}
\end{aligned}
$$

The function $\Phi_{l, l}(s)=\kappa^{l}(s) \Phi_{l}^{(l)}(s)$ satisfies the relation $A_{l} \Phi_{l, l}=0$, and

$$
\begin{equation*}
\Phi_{l, m}=\frac{A_{m}^{+}}{\lambda_{l}-\lambda_{m}} \frac{A_{m+1}^{+}}{\lambda_{l}-\lambda_{m+1}} \cdots \frac{A_{l-2}^{+}}{\lambda_{l}-\lambda_{l-2}} \frac{A_{l-1}^{+}}{\lambda_{l}-\lambda_{l-1}} \Phi_{l, l} \tag{32}
\end{equation*}
$$

for all $l \in \mathbb{N}$ and $m \in\{0,1,2, \ldots, l-1\}$.
The operators $A_{m}$ and $A_{m}^{+}$have been previously obtained by Jafarizadeh and Fakhri [11] after a rather long calculation by using the ansatz

$$
\begin{equation*}
A_{m}=f_{1}(s) \frac{\mathrm{d}}{\mathrm{~d} s}+g_{1}(s) \quad A_{m}^{+}=f_{2}(s) \frac{\mathrm{d}}{\mathrm{~d} s}+g_{2}(s) \tag{33}
\end{equation*}
$$

We use this opportunity to correct a minor error existing in [11]. Since Jafarizadeh and Fakhri [11] use for the associated special functions the definition $\Phi_{l, m}(s)=(-1)^{m} \kappa^{m}(s) \Phi_{l}^{(m)}(s)$, the proof of our theorem 1 shows that one has to multiply the expressions of $B_{-(m)}$ and $A_{-(m)}$ from [11] by $(-1)$ in order to get the correct raising/lowering operators. The expression for $A_{m}$ in the Legendre case has been known for a long time [26].

## 4. Creation and annihilation operators

For each $m \in \mathbb{N}$, the sequence $\{|m, m\rangle,|m+1, m\rangle,|m+2, m\rangle, \ldots\}$, where

$$
\begin{equation*}
|l, m\rangle=\Phi_{l, m} /\left\|\Phi_{l, m}\right\| \tag{34}
\end{equation*}
$$

is an orthonormal basis of $\mathcal{H}$, and

$$
\begin{equation*}
U_{m}: \mathcal{H} \longrightarrow \mathcal{H} \quad U_{m}|l, m\rangle=|l+1, m+1\rangle \tag{35}
\end{equation*}
$$

is a unitary operator.
Theorem 6. The operators (see figure 1)

$$
\begin{equation*}
a_{m}, a_{m}^{+}: \mathcal{H}_{m} \longrightarrow \mathcal{H}_{m} \quad a_{m}=U_{m}^{+} A_{m} \quad a_{m}^{+}=A_{m}^{+} U_{m} \tag{36}
\end{equation*}
$$

are mutually adjoint, and

$$
\begin{array}{ll}
a_{m}|l, m\rangle=\sqrt{\lambda_{l}-\lambda_{m}}|l-1, m\rangle & \text { for all } l \geqslant m+1 \\
a_{m}^{+}|l, m\rangle=\sqrt{\lambda_{l+1}-\lambda_{m}}|l+1, m\rangle & \text { for all } l \geqslant m . \tag{37}
\end{array}
$$

Proof. This result follows from (25) and the fact that $A_{m}$ and $A_{m}^{+}$are mutually adjoint.
For each $l>m$ we have

$$
\begin{equation*}
|l, m\rangle=\frac{\left(a_{m}^{+}\right)^{l-m}}{\sqrt{\left(\lambda_{l}-\lambda_{m}\right)\left(\lambda_{l-1}-\lambda_{m}\right) \cdots\left(\lambda_{m+1}-\lambda_{m}\right)}}|m, m\rangle \tag{38}
\end{equation*}
$$

Since

$$
\begin{equation*}
a_{m} a_{m}^{+} \Phi_{l, m}=\left(\lambda_{l+1}-\lambda_{m}\right) \Phi_{l, m} \quad a_{m}^{+} a_{m} \Phi_{l+1, m}=\left(\lambda_{l+1}-\lambda_{m}\right) \Phi_{l+1, m} \tag{39}
\end{equation*}
$$

we get the factorization

$$
\begin{equation*}
H_{m}-\lambda_{m}=a_{m}^{+} a_{m} \tag{40}
\end{equation*}
$$

and the relation

$$
\begin{equation*}
\left[a_{m}, a_{m}^{+}\right] \Phi_{l, m}=\left(\lambda_{l+1}-\lambda_{l}\right) \Phi_{l, m} \tag{41}
\end{equation*}
$$

By using the operator $R_{m}=-\sigma^{\prime \prime} N_{m}-\tau^{\prime}$, where $N_{m}$ is the number operator

$$
\begin{equation*}
N_{m}: \mathcal{H}_{m} \longrightarrow \mathcal{H}_{m} \quad N_{m} \Phi_{l, m}=l \Phi_{l, m} \tag{42}
\end{equation*}
$$

relation (41) can be written as $[2,6]$

$$
\begin{equation*}
\left[a_{m}, a_{m}^{+}\right]=R_{m} \tag{43}
\end{equation*}
$$

Since

$$
\begin{equation*}
\left[a_{m}^{+}, R_{m}\right]=\sigma^{\prime \prime} a_{m}^{+} \quad\left[a_{m}, R_{m}\right]=-\sigma^{\prime \prime} a_{m} \tag{44}
\end{equation*}
$$

it follows that the Lie algebra $\mathcal{L}_{m}$ generated by $\left\{a_{m}^{+}, a_{m}\right\}$ is finite dimensional.
Theorem 7.

$$
\mathcal{L}_{m} \text { is isomorphic to } \begin{cases}\text { su(1,1) } & \text { if } \quad \sigma^{\prime \prime}<0  \tag{45}\\ \text { Heisenberg-Weyl algebra } & \text { if } \quad \sigma^{\prime \prime}=0 .\end{cases}
$$

Proof. If $\sigma^{\prime \prime}<0$ then $K_{+}=\sqrt{-2 / \sigma^{\prime \prime}} a_{m}^{+}, K_{-}=\sqrt{-2 / \sigma^{\prime \prime}} a_{m}$ and $K_{0}=\left(-1 / \sigma^{\prime \prime}\right) R_{m}$ form a basis of $\mathcal{L}_{m}$ such that

$$
\left[K_{0}, K_{ \pm}\right]= \pm K_{ \pm} \quad\left[K_{+}, K_{-}\right]=-2 K_{0}
$$

In the case $\sigma^{\prime \prime}=0$ the operator $R_{m}$ is a constant operator, namely, $R_{m}=-\tau^{\prime}$. Since $\tau^{\prime}<0$, the operators $P_{+}=\sqrt{-1 / \tau^{\prime}} a_{m}^{+}, P_{-}=\sqrt{-1 / \tau^{\prime}} a_{m}$ and the identity operator $I$ form a basis of $\mathcal{L}_{m}$ such that

$$
\left[P_{+}, P_{-}\right]=-I \quad\left[P_{+}, I\right]=0 \quad\left[P_{-}, I\right]=0
$$

that is, $\mathcal{L}_{m}$ is isomorphic to the Heisenberg-Weyl algebra $h(2)$.
The result presented in theorem 7 is a direct consequence of the fact that $\lambda_{l}$ is a polynomial function of $l$ of at most second degree [2,25]. Since in the case of the quantum systems considered in this paper we cannot have $\sigma^{\prime \prime}>0$, the Lie algebra $\mathcal{L}_{m}$ cannot be isomorphic to $s u(2)$.

By using (36), relation (43) can be written as

$$
U_{m}^{+} A_{m} A_{m}^{+} U_{m}-A_{m}^{+} U_{m} U_{m}^{+} A_{m}=R_{m}
$$

and in view of (61) we get

$$
U_{m}^{+}\left(H_{m+1}-\lambda_{m}\right) U_{m}-\left(H_{m}-\lambda_{m}\right)=R_{m}
$$

that is, the relation expressing the shape invariance [8] of $H_{m}$

$$
\begin{equation*}
H_{m+1}=U_{m}\left(H_{m}+R_{m}\right) U_{m}^{+} . \tag{46}
\end{equation*}
$$

One can also remark that

$$
\begin{array}{ll}
A_{m} R_{m}=R_{m+1} A_{m} & R_{m} A_{m}^{+}=A_{m}^{+} R_{m+1} \\
{\left[H_{m}, a_{m}\right]=-R_{m} a_{m}} & {\left[H_{m}, a_{m}^{+}\right]=a_{m}^{+} R_{m}} \tag{48}
\end{array}
$$

and

$$
\begin{equation*}
U_{m} R_{m} U_{m}^{+}=R_{m+1}+\sigma^{\prime \prime} \tag{49}
\end{equation*}
$$

for all $m \in \mathbb{N}$.
The role played by the Lie algebra $s u(1,1)$ in the case of our quantum systems is more important. In certain cases, Schrödinger equation can be transformed into the differential equation of orthogonal polynomials in group-theoretical terms [17].

## 5. Systems of coherent states

Let $m \in \mathbb{N}$ be a fixed natural number, and let

$$
\begin{equation*}
|n\rangle=|m+n, m\rangle \quad e_{n}=\lambda_{m+n}-\lambda_{m} \tag{50}
\end{equation*}
$$

for all $n \in \mathbb{N}$. Since

$$
\begin{equation*}
0=e_{0}<e_{1}<e_{2}<\cdots<e_{n}<\cdots \tag{51}
\end{equation*}
$$

and

$$
\begin{equation*}
a_{m}|n\rangle=\sqrt{e_{n}}|n-1\rangle \quad a_{m}^{+}|n\rangle=\sqrt{e_{n+1}}|n+1\rangle \quad\left(H_{m}-\lambda_{m}\right)|n\rangle=e_{n}|n\rangle \tag{52}
\end{equation*}
$$

we can define a system of coherent states by using the general setting presented in [1].
Let

$$
\varepsilon_{n}= \begin{cases}1 & \text { if } \quad n=0  \tag{53}\\ e_{1} e_{2} \ldots e_{n} & \text { if } \quad n>0\end{cases}
$$

If

$$
\begin{equation*}
R=\limsup _{n \rightarrow \infty} \sqrt[n]{\varepsilon_{n}} \neq 0 \tag{54}
\end{equation*}
$$

then we can define

$$
\begin{equation*}
|z\rangle=\frac{1}{N\left(|z|^{2}\right)} \sum_{n \geqslant 0} \frac{z^{n}}{\sqrt{\varepsilon_{n}}}|n\rangle \quad \text { where } \quad\left(N\left(|z|^{2}\right)^{2}=\sum_{n=0}^{\infty} \frac{|z|^{2 n}}{\varepsilon_{n}}\right. \tag{55}
\end{equation*}
$$

for any $z$ in the open disc $C(0, R)$ of centre 0 and radius $R$. In this way, we get a continuous family $\{|z\rangle \mid z \in C(0, R)\}$ of normalized coherent states, eigenstates of the operator $a_{m}$

$$
\begin{equation*}
a_{m}|z\rangle=z|z\rangle \tag{56}
\end{equation*}
$$

## 6. Application to Schrödinger type operators

We have already seen that the operators $H_{m}$ are directly related to some Schrödinger type operators. If we use a change of variable $s=s(x)$ such that $\mathrm{d} s / \mathrm{d} x=\kappa(s(x))$, then the operators corresponding to $A_{m}$ and $A_{m}^{+}$are the adjoint conjugate operators

$$
\begin{align*}
& \mathcal{A}_{m}=\left.[\kappa(s) \varrho(s)]^{1 / 2} A_{m}[\kappa(s) \varrho(s)]^{-1 / 2}\right|_{s=s(x)}=\frac{\mathrm{d}}{\mathrm{~d} x}+W_{m}(x)  \tag{57}\\
& \mathcal{A}_{m}^{+}=\left.[\kappa(s) \varrho(s)]^{1 / 2} A_{m}^{+}[\kappa(s) \varrho(s)]^{-1 / 2}\right|_{s=s(x)}=-\frac{\mathrm{d}}{\mathrm{~d} x}+W_{m}(x)
\end{align*}
$$

where the superpotential $W_{m}(x)$ is given by the formula

$$
\begin{equation*}
W_{m}(x)=-\frac{\tau(s(x))}{2 \kappa(s(x))}-\frac{2 m-1}{2 \kappa(s(x))} \frac{\mathrm{d}}{\mathrm{~d} x} \kappa(s(x)) . \tag{58}
\end{equation*}
$$

From (28) and (29) we get

$$
\begin{equation*}
\mathcal{A}_{m} \Psi_{l, m}(x)=\Psi_{l, m+1}(x) \quad \mathcal{A}_{m}^{+} \Psi_{l, m+1}(x)=\left(\lambda_{l}-\lambda_{m}\right) \Psi_{l, m}(x) \tag{59}
\end{equation*}
$$

and

$$
\begin{equation*}
\left(\mathcal{A}_{m}^{+} \mathcal{A}_{m}+\lambda_{m}\right) \Psi_{l, m}=\lambda_{l} \Psi_{l, m} \quad\left(\mathcal{A}_{m} \mathcal{A}_{m}^{+}+\lambda_{m}\right) \Psi_{l, m+1}=\lambda_{l} \Psi_{l, m+1} \tag{60}
\end{equation*}
$$

whence
$-\frac{\mathrm{d}^{2}}{\mathrm{~d} x^{2}}+V_{m}(x)-\lambda_{m}=\mathcal{A}_{m}^{+} \mathcal{A}_{m} \quad-\frac{\mathrm{d}^{2}}{\mathrm{~d} x^{2}}+V_{m+1}(x)-\lambda_{m}=\mathcal{A}_{m} \mathcal{A}_{m}^{+}$
and
$V_{m}(x)-\lambda_{m}=W_{m}^{2}(x)-\dot{W}_{m}(x) \quad V_{m+1}(x)-\lambda_{m}=W_{m}^{2}(x)+\dot{W}_{m}(x)$
where the dot means derivative with respect to $x$.
Since $\mathcal{A}_{m} \Psi_{m, m}=0$, from (57) and (61) we get

$$
\begin{equation*}
\dot{\Psi}_{m, m}+W_{m}(x) \Psi_{m, m}=0 \quad-\ddot{\Psi}_{m, m}+\left(V_{m}(x)-\lambda_{m}\right) \Psi_{m, m}=0 \tag{63}
\end{equation*}
$$

whence

$$
\begin{equation*}
W_{m}(x)=-\frac{\dot{\Psi}_{m, m}(x)}{\Psi_{m, m}(x)} \quad V_{m}(x)=\frac{\ddot{\Psi}_{m, m}(x)}{\Psi_{m, m}(x)}+\lambda_{m} \tag{64}
\end{equation*}
$$

For each $m \in\{0,1,2, \ldots, l-1\}$ we have

$$
\begin{equation*}
\Psi_{l, m}(x)=\frac{\mathcal{A}_{m}^{+}}{\lambda_{l}-\lambda_{m}} \frac{\mathcal{A}_{m+1}^{+}}{\lambda_{l}-\lambda_{m+1}} \cdots \frac{\mathcal{A}_{l-2}^{+}}{\lambda_{l}-\lambda_{l-2}} \frac{\mathcal{A}_{l-1}^{+}}{\lambda_{l}-\lambda_{l-1}} \Psi_{l, l}(x) . \tag{65}
\end{equation*}
$$

If we choose the change of variable $s=s(x)$ such that $\mathrm{d} s / \mathrm{d} x=-\kappa(s(x))$, then formulae (57), (58), (62) and (64) become
$\mathcal{A}_{m}=-\frac{\mathrm{d}}{\mathrm{d} x}+W_{m}(x) \quad \mathcal{A}_{m}^{+}=\frac{\mathrm{d}}{\mathrm{d} x}+W_{m}(x)$
$W_{m}(x)=-\frac{\tau(s(x))}{2 \kappa(s(x))}+\frac{2 m-1}{2 \kappa(s(x))} \frac{\mathrm{d}}{\mathrm{d} x} \kappa(s(x))$
$V_{m}(x)-\lambda_{m}=W_{m}^{2}(x)+\dot{W}_{m}(x) \quad V_{m+1}(x)-\lambda_{m}=W_{m}^{2}(x)-\dot{W}_{m}(x)$
$W_{m}(x)=\frac{\dot{\Psi}_{m, m}(x)}{\Psi_{m, m}(x)} \quad V_{m}(x)=\frac{\ddot{\Psi}_{m, m}(x)}{\Psi_{m, m}(x)}+\lambda_{m}$
respectively. For example, in the case of Pöschl-Teller potential (18) we obtain

$$
\begin{equation*}
W_{0}(x)=\frac{1}{2}\left[\mu \cot \frac{x}{2}-\eta \tan \frac{x}{2}\right] . \tag{70}
\end{equation*}
$$

## 7. Concluding remarks

The Schrödinger equations which are exactly solvable in terms of associated special functions are directly related to the self-adjoint operators $H_{m}$ defined by (15), and hence, each of them can be described by the interval $(a, b)$ and the corresponding functions $\sigma(s), \tau(s), \varrho(s), s(x)$ satisfying the conditions presented in section 2 . This infinite class of exactly solvable problems depending on several parameters contains well-known potentials (together with their supersymmetric partners) as well as other physically relevant potentials [11].

Our results concerning the operators $H_{m}$ allow these quantum systems to be studied together in a unitary way, and to extend certain results presented up to now only in the case of some particular potentials. In order to pass to a particular potential it suffices to replace $\sigma(s), \tau(s), \varrho(s), s(x)$ by the corresponding functions. The results concerning the creation/annihilation operators and the coherent states are direct extensions of some results presented in $[1,6]$ in the particular case of Pöschl-Teller potentials.

In this paper we analyse an important class of exactly solvable Schrödinger equations, but the class of known solvable problems is larger [ $3,4,12,13,18]$. Generally, the methods used to enlarge the class of exactly solvable potentials are based on the idea of finding pairs of (almost) isospectral operators, and the construction of new exactly solvable Hamiltonians starts from a known exactly solvable Hamiltonian. In most of the cases the starting Hamiltonian belongs to the class considered in this paper.

We have already seen that the superpotential $W_{m}$ which allows the construction of the supersymmetric partner $V_{m+1}$ of $V_{m}$ satisfies the Riccati equation

$$
\begin{equation*}
V_{m}(x)-\lambda_{m}=W_{m}^{2}(x)-\dot{W}_{m}(x) \tag{71}
\end{equation*}
$$

New supersymmetric partners of $V_{m}$ can be obtained by finding new solutions $W$ of this equation [12, 13] or by solving the more general Riccati equation [3, 21]

$$
\begin{equation*}
V_{m}(x)-\varepsilon=W^{2}(x)-\dot{W}(x) . \tag{72}
\end{equation*}
$$

The usual algebraic approach can also be extended to these new exactly solvable potentials by using some nonlinear generalizations of Lie algebras [4]. Certain algebraic properties become more transparent if we use the method proposed recently by Gurappa et al [9] which allows the space of the solutions of a linear differential equation to be connected to the space of monomials, but the advantages obtained in the case of our Hamiltonians are not very significant.

The one-dimensional problems considered in this paper are useful for solving separable potential problems. It is known [5] that a problem is algebraically solvable so long as the separated problems of each of the coordinates can be solved algebraically. In the case of certain potentials, the Schrödinger equation admits separation of variables in two or more coordinate systems [14-16].

## Acknowledgments

The author would like to express his gratitude to Professor Miguel Lorente for very useful suggestions and helpful discussions. He is also very grateful to the referees for their advice and new references. This research has been supported by a grant CERES.

## References

[1] Antoine J-P, Gazeau J-P, Monceau P, Klauder J R and Penson K A 2001 Temporally stable coherent states for infinite well and Pöschl-Teller potentials J. Math. Phys. 42 2349-87
[2] Balantekin A B 1998 Algebraic approach to shape invariance Phys. Rev. A 57 4188-91
[3] Cannata F, Junker G and Trost J 1998 Solvable potentials, non-linear algebras, and associated coherent states Preprint quant-ph/9806080
[4] Chaturvedi S, Dutt R, Gangopadhyaya, Panigrahi P, Rasinariu C and Sukhatme U 1998 Algebraic shape invariant models Phys. Lett. A 248 109-13
[5] Cooper F, Khare A and Sukhatme U 1995 Supersymmetry and quantum mechanics Phys. Rep. 251 267-385
[6] El Kinani A H and Daoud M 2002 Generalized coherent and intelligent states for exact solvable quantum systems J. Math. Phys. 43 714-33
[7] Fakhri H and Seyed Yagoobi S K A 2001 A master function approach for describing shape invariance parameters J. Phys. A: Math. Gen. 34 9861-9
[8] Fukui T and Aizawa N 1993 Shape-invariant potentials and an associated coherent state Phys. Lett. A 180 308-13
[9] Gurappa N, Panigrahi P K and Shreecharan T 2002 Linear differential equations and orthogonal polynomials: a novel approach Preprint quant-ph/0203015
[10] Infeld L and Hull T E 1951 The factorization method Rev. Mod. Phys. 23 21-68
[11] Jafarizadeh M A and Fakhri H 1998 Parasupersymmetry and shape invariance in differential equations of mathematical physics and quantum mechanics Ann. Phys., NY 262 260-76
[12] Junnker G and Roy P 1997 Conditionally exactly solvable problems and non-linear algebras Phys. Lett. A 232 155-61
[13] Junnker G and Roy P 1998 Conditionally exactly solvable potentials: a supersymmetric construction method Preprint quant-ph/9803024
[14] Kalnins E G and Miller W Jr 1974 Lie theory and separation of variables: 4. The groups $S O(2,1)$ and $S O(3)$ J. Math. Phys. 15 1263-74
[15] Kalnins E G, Miller W Jr and Pogosyan G S 1996 Superintegrability and associated polynomial solutions: Euclidean space and the sphere in two dimensions J. Math. Phys. 37 6439-67
[16] Kalnins E G, Williams G C, Miller W Jr and Pogosyan G S 1999 Superintegrability in three-dimensional Euclidean space J. Math. Phys. 40 708-25
[17] Lévai G 1994 Solvable potentials associated with $s u(1,1)$ algebras: a systematic study J. Phys. A: Math. Gen. 27 3809-28
[18] Lipan O and Rasinariu C 2002 Baxter T-Q equation for shape invariant potentials. The finite-gap potentials case J. Math. Phys. 43 847-65
[19] Lorente M 2001 Raising and lowering operators, factorization and differential/difference operators of hypergeometric type J. Phys. A: Math. Gen. 34 569-88
[20] Lorente M 2001 Continuous vs discrete models for the quantum harmonic oscillator and the hydrogen atom Phys. Lett. A 285 119-26
[21] Mielnik B, Nieto L M and Rosas-Ortiz O 2000 The finite difference algorithm for higher order supersymmetry Phys. Lett. A 269 70-8
[22] Miller W Jr 1968 Lie Theory and Special Functions (New York: Academic)
[23] Nikiforov A F, Suslov S K and Uvarov V B 1991 Classical Orthogonal Polynomials of a Discrete Variable (Berlin: Springer) pp 2-17
[24] Richtmyer R D 1978 Principles of Advanced Mathematical Physics (New York: Springer ) pp 68-221
[25] Spiridonov V P 2000 The factorization method, self-similar potentials and quantum algebras Special Functions 2000: Current Perspectives and Future Directions webpage http://math.la.asu.edu/~sf 2000/spiridonov.html
[26] Whittaker E T and Watson G N 1950 A Course of Modern Analysis (Cambridge: Cambridge University Press) p 325

