

*London, July 2007*

**Pseudo-differential equations,  
generalised eigenvalue problems and  
the Bethe Ansatz**

*Roberto Tateo (Turin)*

*(P.E.Dorey, C.T.Dunning, D.Masoero, J.Suzuki)*

Dipartimento di Fisica Teorica  
**Università di Torino**



## OUTLINE

- $\sim$  Baby ODE/IM correspondence
- The 6V model, the BAE and PT-symmetric QM
- High-order differential equations from the Harmonic oscillator
- ABCD Bethe ansatz models and (pseudo)-differential equations.
- Conclusions

## References

- A. Voros: Commun. Math. Phys. 110 (1987) 439 .
- Y. Sibuya: 'Global theory of a second-order linear ordinary differential equation with polynomial coefficient', (Amsterdam North-Holland 1975) .
- P. Dorey, R. Tateo: J. Phys. A32 (1999) L419 [hep-th/9812211].
- V. V. Bazhanov, S. L. Lukyanov, A. B. Zamolodchikov: J. Stat. Phys. 102 (2001) 567 [hep-th/9812247].
- C.M. Bender, S. Boettcher: Phys. Rev. Lett. 80 (1998) 5243, [hep-th/9712001].
- C.M. Bender, S. Boettcher, P.N. Meisinger: J. Math. Phys. 40 (1999) 2201, [quant-ph/9809072].
- P. Dorey, C. Dunning, R. Tateo "The ODE/IM correspondence" [hep-th/0703066], J. Phys. A (to appear) .
- P. Dorey, C. Dunning, D. Masoero, J. Suzuki, R. Tateo, [hep-th/hep-th/0612298] NPB.

~ Baby ODE/IM correspondence

Consider the *QES* model (Turbiner, Ushveridze, Bender-Dunne..)

$$H_{QES} = -\frac{d^2}{dx^2} + x^6 - \alpha x^2$$

with  $\alpha = 2J + 1$  or  $J = 0, 1, 2, \dots$ . Look for eigenfunctions of  $H_{QES}$  with zero-monodromy:

$$\psi(x) = \left[ \prod_{i=1}^N (x - \varepsilon_i) \right] \exp(-x^4/4)$$

then  $N = J + 1$ , plus a set of non-linear constraints on  $\{\varepsilon_i\}$

$$\sum_{j \neq i} \frac{2}{\varepsilon_j - \varepsilon_i} + \varepsilon_i - \frac{3}{2\varepsilon_i} = 0$$

and  $E_n \equiv E_n(\{\varepsilon_i\})$   $n = 1, \dots, N$ . This set of constraints coincides with the Bethe ansatz equations for the (generalised) **Gaudin** model!! (An finite N-site quantum spin chain). **ODE/IM** is a correspondence between

Quantum Integrable Hamiltonians

and

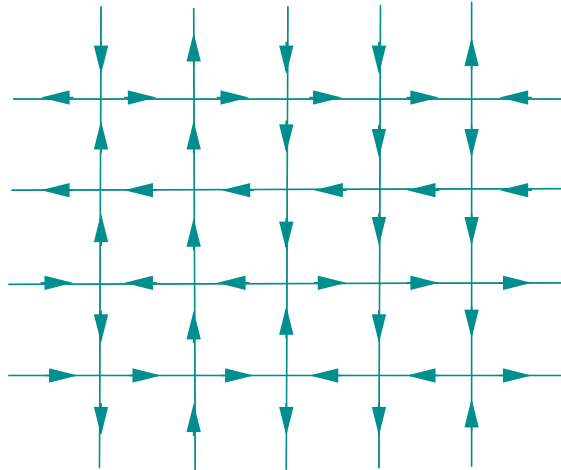
ODEs+zero-monodromy conditions

(On the ODEs, except  $x = 0$  and  $x = \infty$ ). It is the quantum version of

**Gaudin models**  $\leftrightarrow$  **Classical zero-monodromy Opers**  
(Feigin and Frenkel [arXiv:0705.2486]).

The 6V model the BAE and, PT-symmetric QM

Consider  $N \times M$  lattice model with periodic BCs and  $N/2$  even. On each link of the lattice, we place a spin



A) Only those configurations of spins which preserve the 'flux' of arrows through each vertex are allowed.

B) We shall only consider the zero field 6-V model which has an additional '4-spin reversal' symmetry. Locally this gives six options:

$$W \left[ \begin{array}{ccc} \rightarrow & \uparrow & \rightarrow \\ & \uparrow & \end{array} \right] = W \left[ \begin{array}{ccc} \leftarrow & \downarrow & \leftarrow \\ & \downarrow & \end{array} \right] = a$$

$$W \left[ \begin{array}{ccc} \rightarrow & \downarrow & \rightarrow \\ & \downarrow & \end{array} \right] = W \left[ \begin{array}{ccc} \leftarrow & \uparrow & \leftarrow \\ & \uparrow & \end{array} \right] = b$$

$$W \left[ \begin{array}{ccc} \rightarrow & \uparrow & \leftarrow \\ & \downarrow & \end{array} \right] = W \left[ \begin{array}{ccc} \leftarrow & \downarrow & \rightarrow \\ & \uparrow & \end{array} \right] = c$$

The overall normalisation factors out trivially from all calculations, and we can parametrise the remaining two degrees of freedom using:

$$\begin{aligned} \nu & \text{ (the spectral parameter)} \\ \eta & \text{ (the anisotropy)} \end{aligned}$$

as

$$a = \sinh(i\eta - \nu) , \quad b = \sinh(i\eta + \nu) , \quad c = \sinh(2i\eta)$$

To calculate the partition function  $Z$ , define the transfer matrix,  $\mathbf{T}$ :

$$\mathbf{T}_{\{\alpha\}}^{\{\alpha'\}}(\nu) = \sum_{\{\beta_i\}} W \begin{bmatrix} \beta_1 & \alpha'_1 & \beta_2 \\ & \alpha_1 & \end{bmatrix} W \begin{bmatrix} \beta_2 & \alpha'_2 & \beta_3 \\ & \alpha_2 & \end{bmatrix} \dots W \begin{bmatrix} \beta_N & \alpha'_N & \beta_1 \\ & \alpha_N & \end{bmatrix}$$

In terms of  $\mathbf{T}$  the partition function is

$$Z = \text{Trace} [\mathbf{T}^M] .$$

The free energy per site in the limit  $M \rightarrow \infty$  can be obtained as

$$f = \frac{1}{NM} \ln Z = \frac{1}{NM} \ln \text{Trace} [\mathbf{T}^M] \sim \frac{1}{N} \ln t_0 ,$$

where  $t_0 \equiv t$  is the ground-state eigenvalue of  $\mathbf{T}$ .  
**Baxter's T-Q relation** : there exists an auxiliary function  $q(\nu)$

$$q(\nu) = \prod_{n=0}^{N/2-1} \sinh(\nu - \nu_n) ,$$

such that

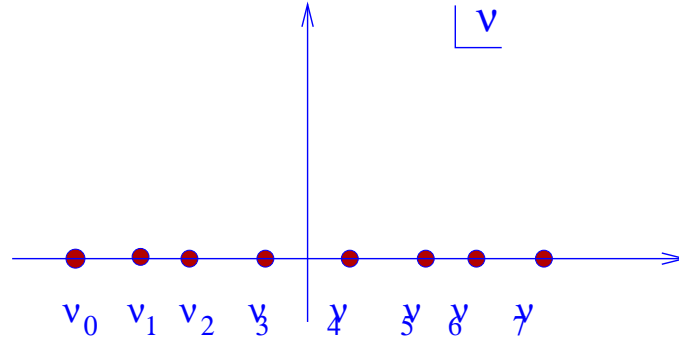
$$t(\nu)q(\nu) = a(\nu, \eta)^N q(\nu + 2i\eta) + b(\nu, \eta)^N q(\nu - 2i\eta)$$

BAE then emerge as a *consequence* of the fact that both  $t_0$  and  $q$  are entire. Setting

$$q(\nu_i) = 0 ,$$

we find

$$-1 = \frac{a^N(\nu_i, \eta) q(\nu_i + 2i\eta)}{b^N(\nu_i, \eta) q(\nu_i - 2i\eta)} .$$



The conformal limit is achieved by sending

$$N \rightarrow \infty \quad \text{and} \quad a = e^{\pi\nu/2\eta} \rightarrow 0 ,$$

with  $aN$  finite. Defining

$$\lambda_i = e^{2\nu_i} \quad , \quad \Omega = e^{i4\eta} \quad ,$$

the  $\lambda_i$  's for  $i \ll \ln N$  rescale to zero as

$$\lambda_i \sim E_i a^{4\eta/\pi} \sim E_i N^{-4\eta/\pi} \quad ,$$

and the BAE becomes for  $\pi/4 < \eta < \pi/2$

$$-1 = \prod_{n=0}^{\infty} \frac{(E_n - E_i \Omega)}{(E_n - E_i \Omega^{-1})} .$$

Twisted BCs:

$$-1 \implies -e^{2i\phi}$$

and the T-Q relation becomes

$$t(E, \phi)q(E, \phi) = e^{i\phi}q(\omega^2 E, \phi) + e^{-i\phi}q(\omega^{-2} E, \phi) \quad ,$$



ODE/IM result:

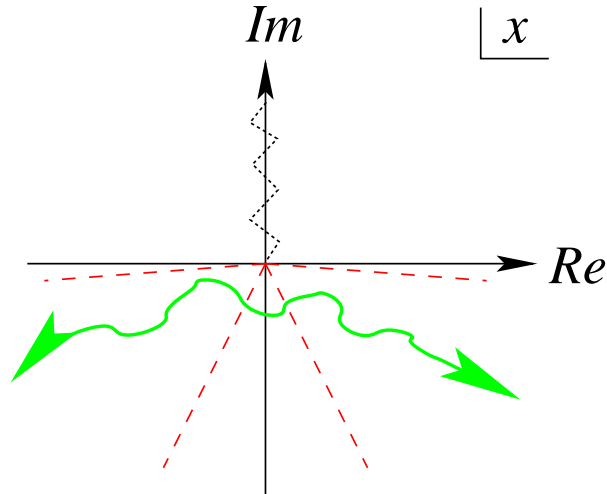
$t(-E, \phi) \leftrightarrow$  Spect. det. PT-symmetric QM

for

$$\mathcal{H}_{M,l} = p^2 - (ix)^{2M} + l(l+1)/x^2$$

( $M$  and  $l$  real,  $M > 0$ .)

This amounts to studying the effect of an angular-momentum-like term  $l(l+1)x^{-2}$  on the Bender-Boettcher problem.



Integrable Model		Schrödinger equation
$\nu$	$\leftrightarrow$	Energy
$\eta$	$\leftrightarrow$	$M\pi / (2M+2)$
$\phi$	$\leftrightarrow$	$(2l+1)\pi / (2M+2)$
$t$	$\leftrightarrow$	Lateral spectral problems defined at $ x =\infty$
$q$	$\leftrightarrow$	Radial spectral problems linking $ x =\infty$ and $ x =0$

At  $M = 1$

$$t(-E, l) = \frac{2\pi}{\Gamma\left(\frac{1}{2} + \frac{2l+1-E}{4}\right)\Gamma\left(\frac{1}{2} - \frac{2l+1+E}{4}\right)}$$

and the 'PT-Harmonic oscillator' spectrum is real

$$E \in \{3 + 2l + 4n\} \cup \{1 - 2l + 4n\} \quad (n = 0, 1, \dots) .$$

Consider

$$\left[ -\frac{d^2}{dx^2} + \frac{1}{4}(x^2 - \lambda) \right] \psi(x) = 0$$

impose vanishing BCs at  $x \rightarrow +\infty$

$$\psi(x)_{x \rightarrow \infty} \sim x^{-\frac{1}{2} + \lambda} e^{-\frac{1}{2}x^2}$$

and set

$$\Psi(x, \lambda, \lambda') = \psi(x, \lambda)\psi(x, \lambda')$$

Two possible behaviors as  $x \rightarrow -\infty$ . In general

$$\psi(x, \lambda)_{x \rightarrow -\infty} \sim (-x)^{-\frac{1}{2}-\lambda} \exp\left(+\frac{1}{2}x^2\right)$$

exceptionally at  $\lambda_i = \lambda \in \{3 + 4n\} \cup \{1 + 4n\}$  ( $n = 0, 1, \dots$ )

$$\psi(x, \lambda)_{x \rightarrow -\infty} \sim (-x)^{-\frac{1}{2}+\lambda_i} \exp\left(-\frac{1}{2}x^2\right)$$

therefore

$$\Psi(x, \lambda_i, \lambda') = \psi(x, \lambda_i)\psi(x, \lambda')$$

can be ( $\epsilon$ -regularised) Fourier transformed

$$\tilde{\Psi}(k) = \mathcal{F}[\Psi(x)] = \lim_{\epsilon \rightarrow 0^+} \int_{-\infty}^{\infty} dx \Psi(x) e^{-ikx + \epsilon x} .$$

Let's see what kind of ODE  $\Psi(x, \lambda, \lambda')$  satisfies:

$$\Psi''' = (x^2 - \bar{\lambda})\Psi' + x\Psi - \frac{(\Delta\lambda)^2}{4} \left(\frac{d}{dx}\right)^{-1} \Psi$$

where

$$\bar{\lambda} = (\lambda + \lambda')/2 , \quad \Delta\lambda = (\lambda - \lambda')/2$$

where the pseudo-differential operator (introduced for later convenience) is defined by its formal action

$$\left(\frac{d}{dx}\right)^{-1} x^s = \frac{x^{s+1}}{s+1}$$

Fourier transforming the final equation and, after gauge transformation

$$-\frac{d^2}{dp^2} + (p^2 - \bar{\lambda}) + \frac{(\Delta\lambda)^2 - 1}{4x^2}$$

this is our initial PT-symmetric HO with

$$E = (\lambda + \lambda')/2$$

$$l = 1/2(-1 - \lambda/2 + \lambda'/2) \text{ or } l = 1/2(-1 - \lambda'/2 + \lambda/2).$$

The PT-spectral determinant is

$$t(-E, \lambda, \lambda') = \frac{2\pi}{\Gamma(\frac{1}{2} - \frac{\lambda}{4})\Gamma(\frac{1}{2} - \frac{\lambda'}{4})}.$$

Starting from

$$\left[ -\frac{d^2}{x^2} + \frac{1}{4}\left(x^2 - \lambda + \frac{k}{x^2}\right) \right] \psi(x, \lambda, k) = 0$$

and setting

$$\Psi(x, \lambda, \rho, \sigma) = \psi(x, \lambda, \rho)\psi(x, \lambda, \sigma)$$

the resulting pseudo-differential operator has a term

$$-\frac{(\rho - \sigma)^2}{16x^2} \left(\frac{d}{dx}\right)^{-1} \frac{1}{x^2}.$$

This case is related to a  $SO(4)$  particular in a  $SO(2n)$  family of high-order ordinary pseudo-differential equations (Dorey, Dunning, Masoero, Suzuki, Tateo (2006)).

What we have learned?

- The seemingly unphysical initial problem has a nice interpretation in terms of a pair of standard Harmonic oscillators

(~ Pais-Uhlenbeck oscillator model studied by Bender and Mannheim in [arXiv:0706.0207 \[hep-th\]](https://arxiv.org/abs/0706.0207) ).

- Certain high-order ODEs with real spectra should be considered more seriously!

## ABCD Bethe ansatz models and (pseudo) ODEs

For the  $A$  to  $G$  simple Lie algebras, the general CFT Bethe ansatz equations are

$$\prod_{b=1}^r \Omega^{C_{ab}\gamma_b} \frac{Q^{(b)}(\Omega^{C_{ab}} E_i^{(b)}, \gamma)}{Q^{(b)}(\Omega^{-C_{ab}} E_i^{(b)}, \gamma)} = -1, \quad i = 1, 2, \dots$$

where  $r = \text{rank}(g)$  ( $g \in \{A_n, \dots, G_2\}$ ),  $C_{ab}$  is the matrix

$$C_{ab} = \frac{\langle a|b \rangle}{\langle \text{max}|\text{max} \rangle},$$

$|a\rangle$  and  $|b\rangle$  are simple roots and

$$\langle \text{max}|\text{max} \rangle = \text{Max}(\langle j|j \rangle) \quad (j = 1, \dots, r).$$

We parametrise  $\Omega$  in terms of a real number  $\mu > 0$  as

$$\Omega = \exp\left(i \frac{2\pi}{h\nu\mu}\right).$$

The roots of the BAE split into ‘multiplets’ with equal  $|E_i^{(a)}|$  (strings).

The ground-state of the original quantum spin chain usually corresponds to *pure* configurations with ‘multiplets’ of the same dimension  $d$  ( $d$ -strings).

In the spin- $j$   $su(2)$  quantum chains  $d = 2j$ .

We first introduce the  $n^{\text{th}}$ -order differential operator

$$D_n(\mathbf{g}) = D(g_{n-1} - (n-1)) \dots D(g_1 - 1) D(g_0) ,$$

$$D(g) = \left( \frac{d}{dx} - \frac{g}{x} \right) ,$$

$\mathbf{g} = \{g_{n-1}, \dots, g_1, g_0\}$  ,  $\mathbf{g}^\dagger = \{n-1-g_0, \dots, n-1-g_{n-1}\}$  ,  
and

$$P_K(E, x) = (x^{h \vee M/K} - E)^K .$$

PS:  $K > 1$  in  $A_1$  ,  $d = K = 2j$  : Lukyanov's idea!

In general

$$d = K/C_{11} .$$

The relevant **pseudo-differential** equations are:

**su(n):**

$$((-1)^n D_n(\mathbf{g}) - P_K)\psi(x) = 0 ;$$

**so(2n):**

$$\left( D_n(\mathbf{g}^\dagger) \left( \frac{d}{dx} \right)^{-1} D_n(\mathbf{g}) - \sqrt{P_K} \left( \frac{d}{dx} \right) \sqrt{P_K} \right) \psi(x) = 0 ;$$

**so(2n+1):**

$$\left( D_n(\mathbf{g}^\dagger) D_n(\mathbf{g}) + \sqrt{P_K} \left( \frac{d}{dx} \right) \sqrt{P_K} \right) \psi(x) = 0 ;$$

**sp(2n):**

$$\left( D_n(\mathbf{g}^\dagger) \left( \frac{d}{dx} \right) D_n(\mathbf{g}) - P_K \left( \frac{d}{dx} \right)^{-1} P_K \right) \psi(x) = 0 ;$$



$$A_3 \iff D_3$$

$$D_2 \iff A_1 \oplus A_1$$

$$B_1 \iff A_1 \quad (\text{K even})$$

$$(g_i = i, M = \frac{2}{h^\vee}, K = 1) \quad D_n, B_n \iff A_1$$

$$B_2 \iff C_2$$

## Dualities

$$A_{-n} \leftrightarrow A_n \quad (K \leftrightarrow -K)$$

and

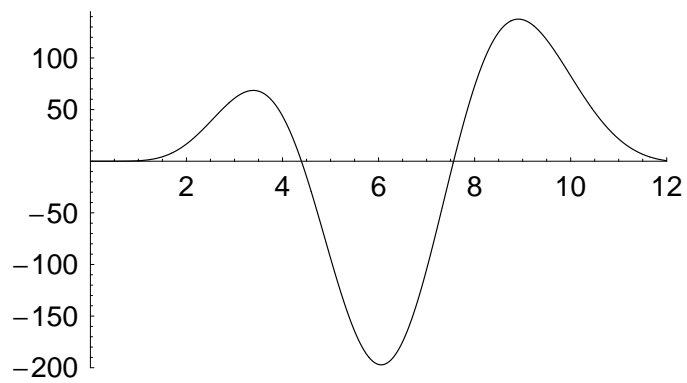
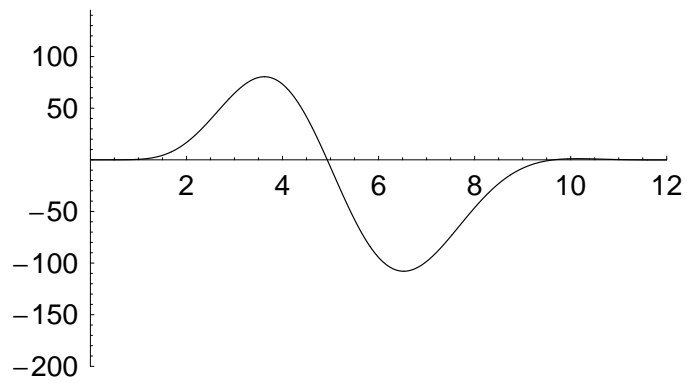
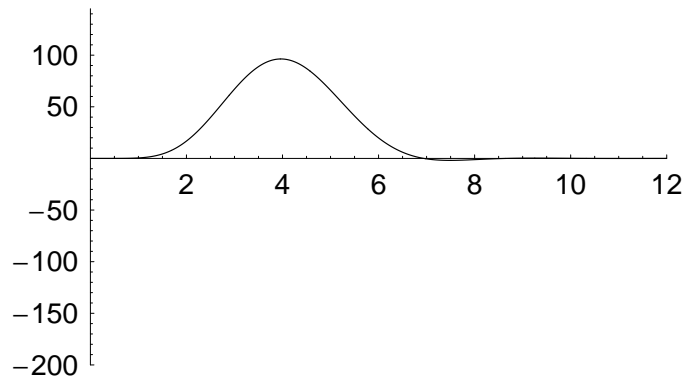
$$D_{-n} \leftrightarrow C_n \quad (K \leftrightarrow -K/2)$$

similar to **W-algebra dualities** (Hornfeck 1994)

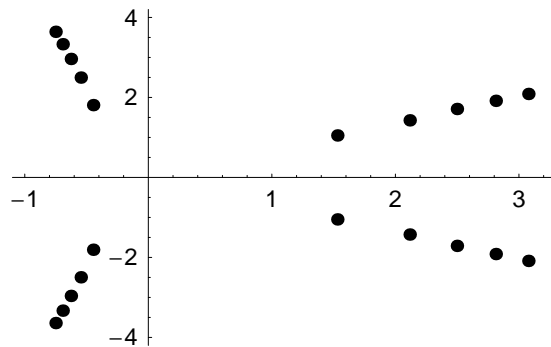
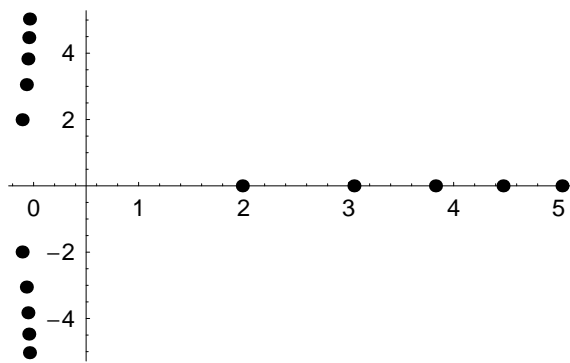
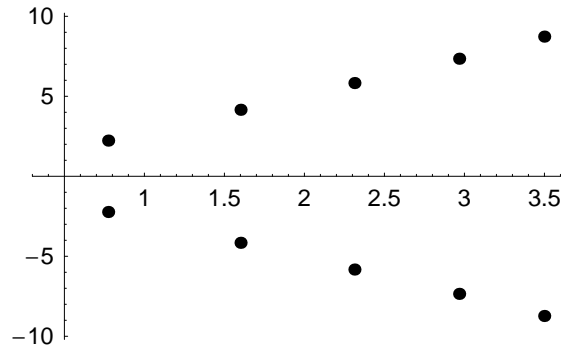
$$\frac{\widehat{su}(-n)_K \times \widehat{su}(-n)_\mu}{\widehat{su}(-n)_{K+\mu}} \leftrightarrow \frac{\widehat{su}(n)_{-K} \times \widehat{su}(n)_{\bar{\mu}}}{\widehat{su}(n)_{-K+\bar{\mu}}}$$

$$\frac{\widehat{so}(-2n)_K \times \widehat{so}(-2n)_\mu}{\widehat{so}(-2n)_{K+\mu}} \leftrightarrow \frac{\widehat{sp}(2n)_{-K/2} \times \widehat{sp}(2n)_{\bar{\mu}}}{\widehat{sp}(2n)_{-K/2+\bar{\mu}}}$$

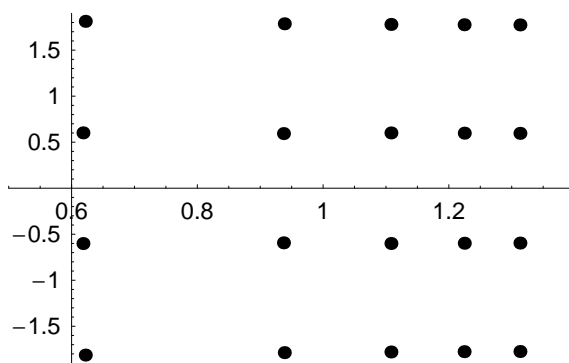
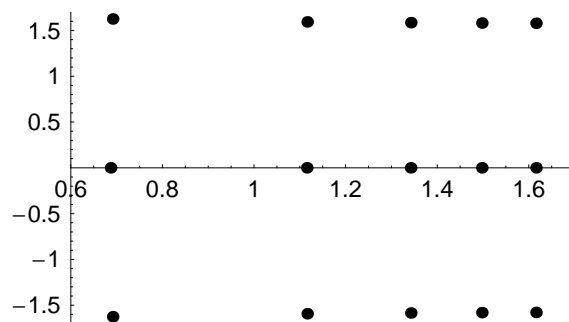
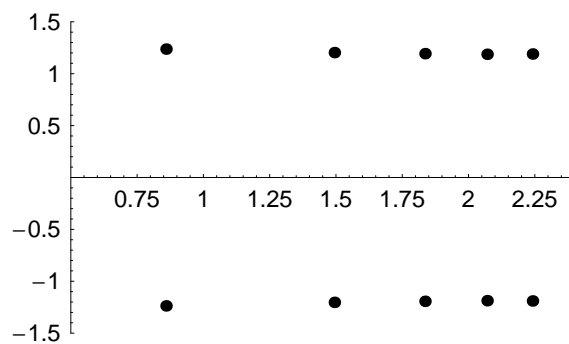
(see also **Cvitanovic** E-book)



Lowest three functions  $\Psi(x, E)$  for a  $D_4$  pseudo-differential equation.



Complex  $E$ -plane: the eigenvalues for the  $SU(2)$  model with  $M = 3$ ,  $g_0 = 0$  for  $K = 2, 3$  and  $4$  respectively.



Complex ( $\ln E$ )-plane: two, three- and four-strings.

## Conclusions

Maths: connection with classical W-algebras, Operators in generalised KdV equations.

Physics: PT-symmetric QM, applications to condensed-matter physics.