

q-DIFFERENCE ANALOGUE OF THE EULER-POISSON-DARBOUX EQUATION AND ITS LAPLACE SEQUENCE

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1. Introduction and main result

The Euler-Poisson-Darboux (EPD) equation is the second order hyperbolic equation

$$\bar{L}(\beta, \beta')u = \left\{ \partial_x \partial_y - \frac{\beta - \beta'}{x - y} \partial_x + \frac{\beta(\beta' - 1)}{(x - y)^2} \right\} u = 0$$

which appears in various areas of mathematics and physics such as theory of surfaces [2], propagation of sounds [1] and collidings of gravitational waves [3], etc. By the conjugate transform of the differential operator $\bar{L}(\beta, \beta')$ with $(x - y)^{-\beta}$, we have the operator

$$(x - y)^{-\beta} \bar{L}(\beta, \beta')(x - y)^\beta = \bar{E}(\beta, \beta') = \partial_x \partial_y - \frac{\beta'}{x - y} \partial_x + \frac{\beta}{x - y} \partial_y.$$

In this note we consider a q-difference analogue of the operator

$$E(\beta, \beta') = (x - y) \bar{E}(\beta, \beta') = (x - y) \partial_x \partial_y - \beta' \partial_x + \beta \partial_y, \quad (1)$$

and demonstrate that q-deformation of $E(\beta, \beta')$ is the q-difference operator (see section 2)

$$E_q(\beta, \beta') = [\theta_x + \beta]_q [\partial_y]_q - [\theta_y + \beta']_q [\partial_x]_q. \quad (2)$$

The EPD equation has very interesting properties, for example, Miller's symmetry, Laplace sequence and the relation to Toda molecule equation, etc. (see [2] and [6]). First we consider a q-deformation of Miller's symmetry explained below. Let $V(\beta, \beta')$ be the space of solutions of the differential equation $E(\beta, \beta')u = 0$. Then $V(\beta, \beta')$ is invariant under the action of $SL(2, C)$ defined by

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$$u(x,y) \mapsto (bx+d)^{-\beta}(by+d)^{-\beta'} u\left(\frac{ax+c}{bx+d}, \frac{ay+c}{by+d}\right), \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, C)$$

and hence infinitesimal generators of this symmetry are

$$\begin{aligned} E &= -x^2\partial_x - y^2\partial_y - \beta x - \beta' y, \\ H &= \partial_x + \partial_y, \\ F &= 2x\partial_x + 2y\partial_y + \beta + \beta'. \end{aligned}$$

We call this Miller's symmetry. Indeed, this Lie algebra is isomorphic to Lie algebra $sl(2, C)$. It shall be shown that its q -deformation is quantum group $U_q(sl(2, C))$ with generators

$$\begin{aligned} e &= -\{q^{-\theta_x}y[\theta_y + \beta']_q + q^{\theta_y}x[\theta_x + \beta]_q\}, \\ f &= q^{-\theta_x - \beta}y^{-1}[\theta_y]_q + q^{\theta_y + \beta'}x^{-1}[\theta_x]_q, \\ q^h &= q^{2\theta_x + 2\theta_y + \beta + \beta'}. \end{aligned}$$

If the parameter q tends to unit, obviously we get Miller's symmetry.

Theorem 1.1. *The difference operators e, f and q^h are symmetries of the q -difference EPD equation and are generators of the quantum group $U_q(sl(2, C))$.*

REMARK 1.1. *This kind of representation of quantum group can be seen in [4] and [5].*

The second aim of our research is to find a q -deformation of the so-called Laplace sequence. We give a brief explanation of the Laplace sequence for the EPD equation. Let us consider a family of differential operators parametrized by an integer n

$$E_n(\beta, \beta') = (x - y)\partial_x\partial_y - (\beta' + n)\partial_x + (\beta - n)\partial_y. \tag{3}$$

This is a typical example of Laplace sequence for the second order hyperbolic equation with two independent variables (also see [2], [6]). Define two operators H_n and B_n by

$$H_n = (x - y)\partial_y - (\beta' + n), \quad B_n = (x - y)\partial_x + (\beta - n).$$

Then we have

$$H_{n+1}E_n = E_{n+1}H_n, \quad B_{n-1}E_n = E_{n-1}B_n$$

for any integer n . These equations mean that if u_n is a solution of the equation

$E_n(\beta, \beta')u = 0$, then $u_{n+1} = H_n u_n$ or $u_{n-1} = B_n u_n$ is a solution of the equation $E_{n+1}u = 0$ or $E_{n-1}u = 0$, respectively. Therefore we may think that H_n and B_n are a kind of increasing or decreasing operators. We shall show that q-analogues of H_n and B_n are

$$H_{q,n} = -q^{-\theta_x}[\theta_y + \beta' + n]_q + q^{-\theta_x - (\beta - n - 1)}x y^{-1}[\theta_y]_q,$$

$$B_{q,n} = q^{\theta_y}[\theta_x + \beta - n]_q - q^{\theta_y + (\beta' + n - 1)}y x^{-1}[\theta_x]_q.$$

These q-difference operators are found by quantizing some solution of the EPD equation. The EPD equation has a formal solution

$$\varphi(\lambda, \mu; \beta, \beta'; x, y) = \sum_{n \in \mathbb{Z}} \frac{[\lambda + \beta; n]_q [\mu - n + 1; n]_q}{[\mu - n + \beta'; n]_q [\lambda + 1; n]_q} x^{\lambda + n} y^{\mu - n}$$

where $[\alpha; n] = \Gamma(\alpha + n)/\Gamma(\alpha)$ and $\Gamma(\alpha)$ is the gamma function. We may think that its q-deformation is

$$\varphi_q(\lambda, \mu; \beta, \beta'; x, y) = \sum_{n \in \mathbb{Z}} \frac{[\lambda + \beta; n]_q [\mu - n + 1; n]_q}{[\mu - n + \beta'; n]_q [\lambda + 1; n]_q} x^{\lambda + n} y^{\mu - n}$$

where $[\alpha; n]_q = \Gamma_q(\alpha + n)/\Gamma_q(\alpha)$ and $\Gamma_q(\alpha)$ is the basic gamma function (see section 2). We use the notations φ_q^λ and $\varphi_{q,\lambda}$ to denote contiguous functions of φ_q , such as $\varphi_q^\lambda = \varphi_q(\lambda + 1, \mu; \beta, \beta'; x, y)$ and $\varphi_{q,\lambda} = \varphi_q(\lambda - 1, \mu; \beta, \beta'; x, y)$, etc. To describe the action of $e, f, q^{\pm h}, H_{q,n}$ and $B_{q,n}$ in a simple form, it is convenient to introduce the function

$$\Phi_q = \frac{\Gamma_q(\lambda + \beta)\Gamma_q(\mu + \beta')}{\Gamma_q(\lambda)\Gamma_q(\mu + 1)} \varphi_q.$$

By using this function we can get the next expression of the action of $U_q(sl(2, C))$ and Laplace sequence

$$e\Phi_q = -[\lambda + \mu + 1]_q \Phi_q^\lambda,$$

$$f\Phi_q = [\lambda + \mu + \beta + \beta' - 1]_q \Phi_{q,\mu},$$

$$q^h \Phi_q = q^{2(\lambda + \mu) + \beta + \beta'} \Phi_q,$$

$$H_{q,0} \Phi_q = -[\beta - 1]_q \Phi_{q,\beta},$$

$$B_{q,0} \Phi_q = [\beta' - 1]_q \Phi_{q,\beta'}.$$

Finally we give the explanation of the organization of this paper. In the next section, we introduce and fix our notations appeared in the q-analogue calculus. In section 3, we define a q-difference analogue of the EPD equation and give a proof of theorem 1.1 and we shall find its q-Laplace sequence $H_{q,n}$ and $B_{q,n}$ in section 4. The classical results about the EPD equation are stated

in Appendix A. A part of the proof of Theorem 1.1 is given in Appendix B. Finally we express the Casimir operator of $U_q(sl(2, C))$ by means of the operator $E_{q,0}$ in Appendix C.

2. q-difference calculus

In this section, a few elementary results involving basic differentiation are obtained. For any number A , we define basic number $[A]_q$ by the relation

$$[A]_q = \frac{q^A - q^{-A}}{q - q^{-1}}$$

where q may be real or complex. Then we can easily verify the formula

$$\begin{aligned} [A+B]_q &= q^A[B]_q + q^{-B}[A]_q \\ &= q^{-A}[B]_q + q^B[A]_q \end{aligned} \quad (4)$$

and

$$[A+1]_q[B+1]_q - [A]_q[B]_q = [A+B+1]_q. \quad (5)$$

In the following sections, we need q-difference operator (q-differentiation or basic differentiation). First we introduce q-shift operator T by

$$(Tf)(x) = f(qx),$$

then q-difference operator $[\partial]_q$ is defined by

$$\begin{aligned} ([\partial]_q f)(x) &= \frac{f(qx) - f(q^{-1}x)}{(q - q^{-1})x} \\ &= \frac{1}{x} \left(\frac{T - T^{-1}}{q - q^{-1}} f \right)(x). \end{aligned}$$

Further we need q-difference Euler operator $[\theta]_q$

$$[\theta]_q = \frac{T - T^{-1}}{q - q^{-1}}.$$

Because of this definition, we may identify T and q^θ , namely, $q^\theta \stackrel{\text{def}}{=} T$. One of the important properties of the operator $[\theta]_q$ is that it behaves just as the ordinary Euler differential, i.e.

$$[\theta]_q x^n = [n]_q x^n$$

We shall often use the following relations

$$x^n q^{-\theta} = q^{-\theta+n} x^n, \quad x^n q^\theta = q^{\theta-n} x^n, \quad x^n [\theta + \alpha]_q = [\theta + \alpha - n]_q x^n,$$

where these all relations are considered as operators. Finally we define basic gamma function by

$$\Gamma_q(x) = q^{(x^2-3x)/2} \frac{(q^2)_\infty}{(q^{2x})_\infty} (1-q^2)^{1-x}, \quad (a)_\infty = \prod_{j=0}^\infty (1-q^j a).$$

For this basic gamma function we have fundamental difference relation

$$\Gamma_q(x+1) = [x]_q \Gamma_q(x).$$

3. q -difference analogue of the EPD equation

Let us prove that the q -deformed function φ_q satisfies Eq.(2). From the difference relation of the basic gamma function and the expression of the q -deformed function φ_q

$$\varphi_q(\lambda, \mu; \beta, \beta'; x, y) = \sum_{n \in \mathbb{Z}} \frac{[\lambda + \beta; n]_q [\mu - n + 1; n]_q}{[\mu - n + \beta'; n]_q [\lambda + 1; n]_q} x^{\lambda+n} y^{\mu-n},$$

we can get the following contiguous relations of φ_q .

Proposition 3.1. *The function φ_q has the following contiguous relations:*

1. $x^{-1} [\theta_x]_q \varphi_q = [\lambda]_q \varphi_{q, \lambda}^{\beta, \beta'}$, $y^{-1} [\theta_y]_q \varphi_q = [\mu]_q \varphi_{q, \mu}^{\beta, \beta'}$.
2. $[\theta_x + \beta]_q \varphi_q = [\lambda + \beta]_q \varphi_q^{\beta, \beta'}$, $[\theta_y + \beta']_q \varphi_q = [\mu + \beta']_q \varphi_q^{\beta, \beta'}$.

By using these contiguous relations, we have

$$\begin{aligned} [\theta_x + \beta]_q [\partial_y]_q \varphi_q &= [\mu]_q [\lambda + \beta]_q \varphi_{q, \mu}^{\beta, \beta'}, \\ [\theta_y + \beta']_q [\partial_x]_q \varphi_q &= [\lambda]_q [\mu + \beta']_q \varphi_{q, \lambda}^{\beta, \beta'}, \end{aligned}$$

and further we can easily verify

$$[\mu]_q [\lambda + \beta]_q \varphi_{q, \mu}^{\beta, \beta'} = [\lambda]_q [\mu + \beta']_q \varphi_{q, \lambda}^{\beta, \beta'},$$

by direct calculation. Hence we have proved

$$[\theta_x + \beta]_q [\partial_y]_q \varphi_q = [\theta_y + \beta']_q [\partial_x]_q \varphi_q,$$

which we call the q -difference EPD equation.

Now we will prove that the algebra generated by three q -difference operators

$$\begin{aligned}
 e &= -\{q^{-\theta_x y}[\theta_y + \beta']_q + q^{\theta_y x}[\theta_x + \beta]_q\}, \\
 f &= q^{-\theta_x - \beta} y^{-1}[\theta_y]_q + q^{\theta_y + \beta'} x^{-1}[\theta_x]_q, \\
 q^h &= q^{2\theta_x + 2\theta_y + \beta + \beta'}
 \end{aligned}$$

is a q-deformation of Miller's symmetry. First we show the next proposition.

Proposition 3.2. *Let $E_q(\beta, \beta')$ be the q-difference EPD operator defined by Eq.(2), then operators e, f and q^h satisfy the following relations:*

1. $E_q(\beta, \beta')e = -\{q^{-\theta_x - 1}[\theta_y + \beta']_q y + q^{\theta_y + 1}[\theta_x + \beta]_q x\} E_q(\beta, \beta')$.
2. $E_q(\beta, \beta')f = f E_q(\beta, \beta')$.
3. $E_q(\beta, \beta')q^{\pm h} = q^{\pm 2} q^{\pm h} E_q(\beta, \beta')$.

From this proposition we immediately have the next corollary.

Corollary 3.1. *The q-difference operators e, f and $q^{\pm h}$ are symmetries of the q-difference EPD equation.*

Proof of Proposition 3.2. Let us prove the first relation. From the definition of the difference operator e , we have

$$\begin{aligned}
 &E_q(\beta, \beta')e \\
 &= [\theta_x + \beta']_q x^{-1}[\theta_x]_q q^{-\theta_x y}[\theta_y + \beta']_q + [\theta_y + \beta']_q x^{-1}[\theta_x]_q q^{\theta_y x}[\theta_x + \beta]_q \\
 &\quad - [\theta_x + \beta]_q y^{-1}[\theta_y]_q q^{-\theta_x y}[\theta_y + \beta']_q - [\theta_x + \beta]_q y^{-1}[\theta_y]_q q^{\theta_y x}[\theta_x + \beta]_q.
 \end{aligned}$$

By using the following relation

$$x^{-1} q^{-\theta_x} = q^{-\theta_x - 1} x^{-1}, \quad x^{-1} q^{\theta_x} = q^{\theta_x + 1} x^{-1}, \quad x^{-1}[\theta_x]_q x = [\theta_x + 1]_q,$$

we see

$$\begin{aligned}
 &E_q(\beta, \beta')e \\
 &= q^{-\theta_x - 1}[\theta_y + \beta']_q y[\partial_x]_q[\theta_y + \beta']_q + q^{\theta_y}[\theta_x + \beta]_q[\theta_x + 1]_q[\theta_y + \beta']_q \\
 &\quad - q^{-\theta_x}[\theta_y + \beta']_q[\theta_y + 1]_q[\theta_x + \beta]_q - q^{\theta_y + 1}[\theta_x + \beta]_q x[\partial_y]_q[\theta_x + \beta]_q.
 \end{aligned}$$

Further by applying the addition formula Eq. (4)

$$[\theta_x + 1]_q = q[\theta_x]_q + q^{-\theta_x} = q^{-1}[\theta_x]_q + q^{\theta_x},$$

in the second and third terms of the above equation, we get

$$\begin{aligned}
 &E_q(\beta, \beta')e \\
 &= q^{-\theta_x-1}[\theta_y + \beta']_q y [\partial_x]_q [\theta_y + \beta']_q + q^{\theta_y+1}[\theta_x + \beta]_q [\theta_x]_q [\theta_y + \beta']_q \\
 &\quad - q^{-\theta_x-1}[\theta_y + \beta']_q [\theta_y]_q [\theta_x + \beta]_q - q^{\theta_y+1}[\theta_x + \beta]_q x [\partial_y]_q [\theta_x + \beta]_q.
 \end{aligned}$$

Therefore we have

$$E_q(\beta, \beta')e = -\{q^{-\theta_x-1}[\theta_y + \beta']_q y + q^{\theta_y+1}[\theta_x + \beta]_q x\}E_q(\beta, \beta').$$

The second relation is proved just above by using the relation

$$\begin{aligned}
 x^{-1}q^{-\theta_x-\beta} &= q^{-\theta_x-1-\beta}x^{-1}, \quad x^{-1}q^{\theta_x+\beta} = q^{\theta_x+\beta+1}x^{-1}, \\
 [\theta_x + \beta]_q x^{-1} &= x^{-1}[\theta_x + \beta - 1]_q,
 \end{aligned}$$

and the addition formula

$$[\theta_x - 1 + \beta]_q = q^{-1}[\theta_x + \beta]_q - q^{-\theta_x-\beta} = q[\theta_x + \beta]_q - q^{\theta_x+\beta}.$$

Finally we prove the third relation. By the definition of q^h and the formula

$$x^{-1}q^{2\theta_x} = q^2q^{2\theta_x}x^{-1}, \quad y^{-1}q^{2\theta_y} = q^2q^{2\theta_y}y^{-1},$$

we get

$$E_q(\beta, \beta')q^h = q^2q^hE_q(\beta, \beta').$$

q.e.d

Thus we have proved the first statement of Theorem 1. A proof of the second statement, that three operators e, f and $q^{\pm h}$ are generators of $U_q(sl(2, C))$, namely,

$$\begin{aligned}
 q^h e q^{-h} &= q^2 e, \\
 q^h f q^{-h} &= q^{-2} f, \\
 [e, f] &= \frac{q^h - q^{-h}}{q - q^{-1}}.
 \end{aligned}$$

is given in appendix B.

In the following we give a kind of representation of $U_q(sl(2, C))$ on the space of contiguous functions of φ_q .

Proposition 3.3. *The q -difference operators e, f and $q^{\pm h}$ act on the space of contiguous functions of φ_q as follows:*

$$e\varphi_q = -\frac{[\lambda + \beta]_q [\lambda + \mu + 1]_q}{[\lambda + 1]_q} \varphi_q^\lambda,$$

$$f\varphi_q = \frac{[\mu]_q[\lambda + \mu + \beta + \beta' - 1]_q}{[\mu + \beta' - 1]_q} \varphi_{q,\mu},$$

$$q^h\varphi_q = q^{2(\lambda + \mu) + \beta + \beta'} \varphi_q, \quad q^{-h}\varphi_q = q^{-2(\lambda + \mu) - \beta - \beta'} \varphi_q.$$

Proof. By the definition of φ_q , we get

$$\begin{aligned} -e\varphi_q &= \sum_{n \in \mathbb{Z}} q^{-\lambda - n} [\mu - n + \beta']_q \frac{[\mu - n + 1; n]_q [\lambda + \beta; n]_q}{[\lambda + 1; n]_q [\mu - n + \beta'; n]_q} x^\lambda y^{\mu+1} t^n \\ &\quad + \sum_{n \in \mathbb{Z}} q^{\mu - n} [\lambda + n + \beta]_q \frac{[\mu - n + 1; n]_q [\lambda + \beta; n]_q}{[\lambda + 1; n]_q [\mu - n + \beta'; n]_q} x^{\lambda+1} y^\mu t^n \\ &= I_1 + I_2, \end{aligned}$$

where we put $t = x/y$. Hence by replacing n by $n + 1$ in the first term I_1 , we have

$$\begin{aligned} I_1 &= \sum_{n \in \mathbb{Z}} q^{-\lambda - n - 1} [\mu - n - 1 + \beta']_q \times \frac{[\mu - n; n + 1]_q [\lambda + \beta; n + 1]_q}{[\lambda + 1; n + 1]_q [\mu - n - 1 + \beta'; n + 1]_q} x^{\lambda+1} y^\mu t^n \\ &= \frac{[\lambda + \beta]_q}{[\lambda + 1]_q} \sum_{n \in \mathbb{Z}} q^{-(\lambda+1) - n} [\mu - n]_q \times \frac{[\mu - n + 1; n]_q [\lambda + 1 + \beta; n]_q}{[\lambda + 2; n]_q [\mu - n + \beta'; n]_q} x^{\lambda+1} y^\mu t^n. \end{aligned}$$

On the other hand,

$$\begin{aligned} I_2 &= \frac{[\lambda + \beta]_q}{[\lambda + 1]_q} \sum_{n \in \mathbb{Z}} q^{\mu - n} [\lambda + n + 1]_q \\ &\quad \times \frac{[\mu - n + 1; n]_q [\lambda + 1 + \beta; n]_q}{[\lambda + 2; n]_q [\mu - n + \beta'; n]_q} x^{\lambda+1} y^\mu t^n. \end{aligned}$$

Therefore we get

$$\begin{aligned} e\varphi_q &= -I_1 - I_2 \\ &= -\frac{[\lambda + \beta]_q}{[\lambda + 1]_q} \sum_{n \in \mathbb{Z}} \{q^{-(\lambda+1) - n} [\mu - n]_q + q^{\mu - n} [\lambda + n + 1]_q\} \\ &\quad \times \frac{[\mu - n + 1; n]_q [\lambda + 1 + \beta; n]_q}{[\lambda + 2; n]_q [\mu - n + \beta'; n]_q} x^{\lambda+1} y^\mu t^n \\ &= -\frac{[\lambda + \beta]_q [\lambda + \mu + 1]_q}{[\lambda + 1]_q} \varphi_q^\lambda, \end{aligned}$$

where we use the addition formula Eq. (4). Similarly as above, we have

$$\begin{aligned}
 f\varphi_q &= \frac{[\mu]_q}{[\mu-1+\beta']_q} \sum_{q^{n \in \mathbb{Z}}} \{q^{-\lambda-n-\beta}[\mu-n-1+\beta']_q + q^{(\mu-1)-n+\beta'}[\lambda+\beta+n]_q\} \\
 &\quad \times \frac{[(\mu-1)-n+1; n]_q [\lambda+\beta; n]_q}{[\lambda+1; n]_q [(\mu-1)-n+\beta'; n]_q} x^\lambda y^{\mu-1} t^n \\
 &= \frac{[\mu]_q}{[\mu-1+\beta']_q} \sum_{q^{n \in \mathbb{Z}}} [\lambda+\mu+\beta+\beta'-1]_q \\
 &\quad \times \frac{[(\mu-1)-n+1; n]_q [\lambda+\beta; n]_q}{[\lambda+1; n]_q [(\mu-1)-n+\beta'; n]_q} x^\lambda y^{\mu-1} t^n \\
 &= \frac{[\mu]_q [\lambda+\mu+\beta+\beta'-1]_q}{[\mu-1+\beta']_q} \varphi_{q, \mu}.
 \end{aligned}$$

The last statement is easily proved by direct calculation. q.e.d

By using the functon Φ_q , we get a simple expression of the action of operators e, f and q^h .

Corollary 3.2. *The action of operators e, f and q^h on the function Φ_q is*

$$\begin{aligned}
 e\Phi_q &= -[\lambda+\mu+1]_q \Phi_q^\lambda, \\
 f\Phi_q &= [\lambda+\mu+\beta+\beta'-1]_q \Phi_{q, \mu}, \\
 q^h\Phi_q &= q^{2(\lambda+\mu)+\beta+\beta'} \Phi_q.
 \end{aligned}$$

4. q-Laplace sequence

Here we consider a family of the difference operators

$$E_{q,n}(\beta, \beta') = [\theta_x + \beta - n]_q [\partial_y]_q - [\theta_y + \beta' + n]_q [\partial_x]_q, \quad n \in \mathbb{Z} \tag{6}$$

which may be thought as a q-difference analogue of the operator E_n defined by Eq. (2). Our purpose is to find a kind of increasing or decreasing operators. Let us denote two types of q-difference operators $H_{q,n}$ and $B_{q,n}$ by

$$\begin{aligned}
 H_{q,n} &= -q^{-\theta_x} [\theta_y + \beta' + n]_q + q^{-\theta_x - (\beta - n - 1)} x y^{-1} [\theta_y]_q, \\
 B_{q,n} &= q^{\theta_y} [\theta_x + \beta - n]_q - q^{\theta_y + (\beta' + n - 1)} y x^{-1} [\theta_x]_q.
 \end{aligned}$$

Then the next theorem can be proved by direct calculation.

Theorem 4.1.

1. $H_{q,n+1} E_{q,n} = q E_{q,n+1} H_{q,n}$

$$2. B_{q,n-1}E_{q,n} = q^{-1}E_{q,n-1}B_{q,n}$$

Proof. By replacing β and β' by $\beta+n$ or $\beta'-n$, it is enough to prove when $n=0$. From the definition, we see

$$\begin{aligned} H_{q,1}E_{q,0} &= -q^{-\theta_x}[\theta_y + \beta' + 1]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q + q^{-\theta_x}[\theta_y + \beta' + 1]_q[\theta_y + \beta']_q x^{-1}[\theta_x]_q \\ &\quad + q^{-\theta_x - (\beta-2)} x y^{-1}[\theta_y]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q - q^{-\theta_x - (\beta-2)} x y^{-1}[\theta_y]_q[\theta_y + \beta']_q x^{-1}[\theta_x]_q. \end{aligned}$$

By using the relations

$$[\theta_x + \beta]_q = q[\theta_x + \beta - 1]_q + q^{-\theta_x - \beta + 1}, \quad [\theta_x]_q = q^{-1}[\theta_x + 1]_q - q^{-\theta_x - 1},$$

at the first and the second terms, we have

$$\begin{aligned} H_{q,1}E_{q,0} &= -q^{-\theta_x + 1}[\theta_y + \beta' + 1]_q[\theta_x + \beta - 1]_q y^{-1}[\theta_y]_q - q^{-\theta_x}[\theta_y + \beta' + 1]_q q^{-\theta_x - \beta + 1} y^{-1}[\theta_y]_q \\ &\quad + q^{-\theta_x}[\theta_y + \beta' + 1]_q[\theta_x + \beta']_q x^{-1}[\theta_x]_q + q^{-\theta_x - (\beta-2)} x y^{-1}[\theta_y]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q \\ &\quad - q^{-\theta_x - (\beta-1)} x y^{-1}[\theta_y]_q[\theta_y + \beta']_q x^{-1}[\theta_x + 1]_q \\ &\quad \quad \quad + q^{-\theta_x - (\beta-2)} x y^{-1}[\theta_y]_q[\theta_y + \beta']_q x^{-1} q^{-\theta_x - 1} \\ &= -q[\theta_x + \beta - 1]_q y^{-1}[\theta_y]_q q^{-\theta_x}[\theta_y + \beta']_q - q^{-2\theta_x - (\beta-1)} y^{-1}[\theta_y + \beta']_q[\theta_y]_q \\ &\quad + q[\theta_y + \beta' + 1]_q x^{-1}[\theta_x]_q q^{-\theta_x}[\theta_y + \beta']_q + q[\theta_x + \beta - 1]_q y^{-1}[\theta_y]_q q^{-\theta_x - (\beta-1)} x y^{-1}[\theta_y]_q \\ &\quad - q[\theta_y + \beta' + 1]_q x^{-1}[\theta_x]_q q^{-\theta_x - (\beta-1)} x y^{-1}[\theta_y]_q + q^{-2\theta_x - (\beta-1)} y^{-1}[\theta_y]_q[\theta_y + \beta']_q \\ &= qE_{q,1}H_{q,0}. \end{aligned}$$

Thus the first statement is proved. We will show the second statement.

$$\begin{aligned} B_{q,-1}E_{q,0} &= q^{\theta_y}[\theta_x + \beta + 1]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q - q^{\theta_y}[\theta_x + \beta + 1]_q[\theta_y + \beta']_q x^{-1}[\theta_x]_q \\ &\quad - q^{\theta_y + (\beta'-2)} y x^{-1}[\theta_x]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q + q^{\theta_y + (\beta'-2)} y x^{-1}[\theta_x]_q[\theta_y + \beta']_q x^{-1}[\theta_x]_q. \end{aligned}$$

Substituting

$$[\theta_y + \beta']_q = q^{-1}[\theta_y + \beta' - 1]_q + q^{\theta_y + \beta' - 1}, \quad [\theta_y]_q = q[\theta_y + 1]_q - q^{\theta_y + 1}$$

into the second and third terms, we have

$$\begin{aligned} B_{q,-1}E_{q,0} &= q^{\theta_y}[\theta_x + \beta + 1]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q - q^{\theta_y - 1}[\theta_x + \beta + 1]_q[\theta_y + \beta' - 1]_q x^{-1}[\theta_x]_q \\ &\quad - q^{\theta_y + (\beta'-2)} y x^{-1}[\theta_x]_q[\theta_x + \beta]_q y^{-1}[\theta_y]_q + q^{\theta_y + (\beta'-2)} y x^{-1}[\theta_x]_q[\theta_y + \beta' - 1]_q x^{-1}[\theta_x]_q. \end{aligned}$$

$$\begin{aligned}
 & -q^{\theta_y}[\theta_x + \beta + 1]_q q^{\theta_y + \beta' - 1} x^{-1} [\theta_x]_q - q^{\theta_y + (\beta' - 1)} y x^{-1} [\theta_x]_q [\theta_x + \beta]_q y^{-1} [\theta_y + 1]_q \\
 & + q^{\theta_y + (\beta' - 2)} y x^{-1} [\theta_x]_q [\theta_x + \beta]_q y^{-1} q^{\theta_y + 1} + q^{\theta_y + (\beta' - 2)} x y^{-1} [\theta_x]_q [\theta_y + \beta']_q x^{-1} [\theta_x]_q \\
 = & q^{-1} [\theta_x + \beta + 1]_q y^{-1} [\theta_y]_q q^{\theta_y} [\theta_x + \beta]_q - q^{-1} [\theta_y + \beta' - 1]_q x^{-1} [\theta_x]_q q^{\theta_y} [\theta_x + \beta]_q \\
 & - q^{2\theta_y + (\beta' - 1)} x^{-1} [\theta_x + \beta]_q [\theta_x]_q - q^{-1} [\theta_x + \beta + 1]_q y^{-1} [\theta_y]_q q^{\theta_y + (\beta' - 1)} y x^{-1} [\theta_x]_q \\
 & + q^{2\theta_y + (\beta' - 1)} x^{-1} [\theta_x]_q [\theta_x + \beta]_q + q^{-1} [\theta_y + \beta' - 1]_q x^{-1} [\theta_x]_q q^{\theta_y + (\beta' - 1)} y x^{-1} [\theta_x]_q \\
 = & q^{-1} E_{q,-1} B_{q,0}. \tag{q.e.d}
 \end{aligned}$$

REMARK 4.1. *The above theorem implies that if u_n is a solution of the equation $E_{q,n}u_n = 0$, then $u_{n+1} = H_{q,n}u_n$ or $u_{n-1} = B_{q,n}u_n$ is a solution of $E_{q,n+1}u = 0$ or $E_{q,n-1}u = 0$, respectively.*

We have more information about the action of $H_{q,n}$ and $B_{q,n}$.

Proposition 4.1. *The action of operators $H_{q,0}$ and $B_{q,0}$ on the space of contiguous functions of φ_q is*

$$H_{q,0}\varphi_q = -\frac{[\mu + \beta']_q [\beta - 1]_q}{[\lambda + \beta - 1]_q} \varphi_{q,\beta}^{\beta'}, \quad B_{q,0}\varphi_q = \frac{[\lambda + \beta]_q [\beta' - 1]_q}{[\mu + \beta' - 1]_q} \varphi_{q,\beta}^{\beta'}. \tag{7}$$

Proof. By the definition of φ_q , we get

$$\begin{aligned}
 H_{q,0}\varphi_q &= -\sum_{n \in \mathbb{Z}} q^{-\lambda - n} [\mu - n + \beta']_q \frac{[\lambda + \beta; n]_q [\mu - n + 1; n]_q}{[\mu - n + \beta'; n]_q [\lambda + 1; n]_q} x^\lambda y^\mu t^n \\
 &+ \sum_{n \in \mathbb{Z}} q^{-\lambda - n - (\beta - 1)} [\mu - n + 1]_q \frac{[\lambda + \beta; n - 1]_q [\mu - n + 2; n - 1]_q}{[\mu - n + 1 + \beta'; n - 1]_q [\lambda + 1; n - 1]_q} x^\lambda y^\mu t^n \\
 &= \frac{[\mu + \beta']_q}{[\lambda + \beta - 1]_q} \sum_{n \in \mathbb{Z}} \{ -q^{-\lambda - n} [\lambda + n + \beta - 1]_q + q^{-\lambda - n - (\beta - 1)} [\lambda + n]_q \} \\
 &\quad \times \frac{[\lambda + (\beta - 1); n]_q [\mu - n + 1; n]_q}{[\mu - n + (\beta' + 1); n]_q [\lambda + 1; n]_q} x^\lambda y^\mu t^n \\
 &= -\frac{[\mu + \beta']_q [\beta - 1]_q}{[\lambda + \beta - 1]_q} \varphi_{q,\beta}^{\beta'}.
 \end{aligned}$$

Here we used the addition formula

$$-q^{-\lambda - n} [\lambda + n + \beta - 1]_q + q^{-\lambda - n - (\beta - 1)} [\lambda + n]_q = -[\beta - 1]_q.$$

The second statement is proved just above by using addition formula

$$q^{\mu-n}[\mu-n+(\beta'-1)]_q - q^{\mu-n+(\beta'-1)}[\mu-n]_q = [\beta'-1]_q$$

as follows:

$$\begin{aligned} B_{q,0}\varphi_q &= \frac{[\lambda+\beta]_q}{[\mu+(\beta'-1)]_{q^{n \in \mathbb{Z}}}} \sum \{q^{\mu-n}[\mu-n+(\beta'-1)]_q - q^{\mu-n+(\beta'-1)}[\mu-n]_q\} \\ &\quad \times \frac{[\lambda+(\beta+1);n]_q[\mu-n+1;n]_q x^\lambda y^\mu t^n}{[\mu-n+(\beta'-1);n]_q[\lambda+1;n]_q} \\ &= \frac{[\lambda+\beta]_q[\beta'-1]_q}{[\mu+(\beta'-1)]_q} \varphi_{q,\beta}^{\beta'}. \end{aligned} \quad \text{q.e.d}$$

Remark 4.2. The action of $H_{q,0}$ and $B_{q,0}$ on Φ_q is

$$H_{q,0}\Phi_q = -[\beta-1]_q \Phi_{q,\beta}^{\beta'}, \quad B_{q,0}\Phi_q = [\beta'-1]_q \Phi_{q,\beta}^{\beta'}.$$

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A. The Euler-Poisson-Darboux Equation

Let us consider some analytic properties of the equation

$$E(\beta, \beta')u = \{(x-y)\partial_x\partial_y - \beta'\partial_x + \beta\partial_y\}u = 0 \tag{8}$$

We would like to find a solution of the form

$$u = x^\lambda y^\mu \varphi\left(\frac{x}{y}\right)$$

where λ and μ are complex parameters. By substituting this expression into Eq. (8) we have

$$\begin{aligned} t^2(1-t)\varphi''(t) + t\{(\mu-\lambda-1-\beta)t - (\mu-\lambda-1+\beta')\}\varphi'(t) \\ + \{(\lambda+\beta)\mu t - \lambda(\mu+\beta')\}\varphi(t) = 0 \end{aligned}$$

Especially in the case of $\lambda=0$ this equation is reduced to Gauss's hypergeometric equation

$$t(1-t)\varphi''(t) + t\{(\mu-1-\beta)t - (\mu-1+\beta')\}\varphi'(t) + \beta\mu\varphi(t) = 0$$

Hence Eq. (8) have special solutions related to hypergeometric series. For example, we have a solution

$$u(x,y) = y^\mu F\left(\mu, -\beta, 1-\mu-\beta'; \frac{y}{x}\right),$$

where

$$F(a,b,c;t) = \sum_{n=0}^{\infty} \frac{[a;n][b;n]}{[c;n][1;n]} t^n, \quad [a;n] = \Gamma(a+n)/\Gamma(a),$$

is Gauss's hypergeometric series. Hence by using the action of $SL(2,C)$, we obtain Appell's formula

$$u(x,y) = (bx+d)^{-\beta}(by+d)^{-\beta'}(ay+c)^\mu (by+d)^{-\mu} F(\mu, -\beta, 1-\mu+\beta'; \sigma)$$

$$\sigma = \frac{(bx+d)(ay+c)}{(ax+c)(by+d)}.$$

B. A proof of Theorem 1

Here we will prove that three operators e, f and q^h are generators of the quantum group $U_q(sl(2,C))$. Namely, let us prove Serre's relations

$$q^h e q^{-h} = q^2 e, \quad q^h f q^{-h} = q^{-2} f, \quad [e, f] = \frac{q^h - q^{-h}}{q - q^{-1}}$$

which characterize $U_q(sl(2,C))$. From the definition, we see

$$q^h e q^{-h} = -q^{2\theta_x + 2\theta_y + \beta + \beta'} q^{-\theta_x} y [\theta_y + \beta']_q q^{-2\theta_x - 2\theta_y - \beta - \beta'}$$

$$- q^{2\theta_x + 2\theta_y + \beta + \beta'} q^{\theta_y} x [\theta_x + \beta]_q q^{-2\theta_x - 2\theta_y - \beta - \beta'}$$

By using the relations $xq^{-2\theta_x} = q^{-2\theta_x+2}x$ and $yq^{-2\theta_y} = q^{-2\theta_y+2}y$, we obtain

$$q^h e q^{-h} = -\{q^{-\theta_x+2}y[\theta_y + \beta']_q + q^{\theta_y+2}x[\theta_x + \beta]_q\} = q^2 e$$

and just as the same above we can show $q^h f q^{-h} = q^{-2} f$.

Now we prove the relation

$$[e, f] = \frac{q^h - q^{-h}}{q - q^{-1}}.$$

From the definition of e and f , we have

$$\begin{aligned}
[e, f] &= -[q^{\theta_y} x [\theta_x + \beta]_q, q^{\theta_y + \beta'} x^{-1} [\theta_x]_q] - [q^{\theta_y} x [\theta_x + \beta]_q, q^{-\theta_x - \beta} y^{-1} [\theta_y]_q] \\
&\quad - [q^{-\theta_x} y [\theta_y + \beta']_q, q^{\theta_y + \beta'} x^{-1} [\theta_x]_q] - [q^{-\theta_x} y [\theta_y + \beta']_q, q^{-\theta_x - \beta} y^{-1} [\theta_y]_q] \\
&= -C_1 - C_2 - C_3 - C_4.
\end{aligned}$$

Now we calculate each term C_i $i=1,2,3,4$. We have

$$\begin{aligned}
C_1 &= q^{2\theta_y + \beta'} [x [\theta_x + \beta]_q, x^{-1} [\theta_x]_q] \\
&= q^{2\theta_y + \beta'} \{x [\theta_x + \beta]_q x^{-1} [\theta_x]_q - x^{-1} [\theta_x]_q x [\theta_x + \beta]_q\} \\
&= q^{2\theta_y + \beta'} \{[\theta_x + \beta - 1]_q [\theta_x]_q - [\theta_x + 1]_q [\theta_x + \beta]_q\} \\
&= -q^{2\theta_y + \beta'} [2\theta_x + \beta]_q,
\end{aligned}$$

where we use Eq. (5). The second term is

$$\begin{aligned}
C_2 &= q^{\theta_y} x [\theta_x + \beta]_q q^{-\theta_x - \beta} y^{-1} [\theta_y]_q \\
&\quad - q^{-\theta_x - \beta} y^{-1} [\theta_y]_q q^{\theta_y} x [\theta_x + \beta]_q \\
&= q^{\theta_y - \theta_x - \beta + 1} x [\theta_x + \beta]_q y^{-1} [\theta_y]_q \\
&\quad - q^{-\theta_x - \beta + \theta_y + 1} y^{-1} [\theta_y]_q x [\theta_x + \beta]_q \\
&= 0.
\end{aligned}$$

Similarity just above, we obtain $C_3 = 0$. Finally

$$\begin{aligned}
C_4 &= q^{-2\theta_x - \beta} [y [\theta_y + \beta']_q, y^{-1} [\theta_y]_q] \\
&= q^{-2\theta_x - \beta} \{y [\theta_y + \beta']_q y^{-1} [\theta_y]_q - y^{-1} [\theta_y]_q y [\theta_y + \beta']_q\} \\
&= q^{-2\theta_x - \beta} \{[\theta_y + \beta' - 1]_q [\theta_y]_q - [\theta_y + 1]_q [\theta_y + \beta']_q\} \\
&= -q^{-2\theta_x - \beta} [2\theta_y + \beta']_q,
\end{aligned}$$

where we use the addition formula Eq. (5). Hence we have

$$\begin{aligned}
[e, f] &= q^{2\theta_y + \beta'} [2\theta_x + \beta]_q + q^{-2\theta_x - \beta} [2\theta_y + \beta']_q \\
&= [2\theta_x + \beta + 2\theta_y + \beta']_q \\
&= \frac{q^h - q^{-h}}{q - q^{-1}}.
\end{aligned}$$

C. Casimir operator

Here we express Casimir operator by means of the operator $E_{q,0}$. It is well known that the Casimir element C of $U_q(\mathfrak{sl}(2, \mathbb{C}))$ is

$$C = \frac{q^{-1} \cdot q^h - 2 + q \cdot q^{-h}}{(q - q^{-1})^2} + ef.$$

In our case, by the direct calculation, we have

$$C = -q^{\beta y - \theta x} (q^{-\beta + 1} x - q^{\beta' - 1} y) E_{q,0} + \left[\frac{\beta + \beta' - 1}{2} \right]_q^2.$$

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