Coherent States in Physics and Mathematics - V

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Abstract

In this talk we focus on coherent states built using the analytic structure of reproducing kernel Hilberst spaces of analytic functions, on some complex domain, which are square integrable with respect to an appropriate measure. The canonical CS already provided us with an example of this type. We now look at the problem in some greater generality.

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2 Holomorphic kernels

3 Coherent states: The holomorphic case

4 Associated operators and orthogonal polynomials

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We shall now study a more general class of Hilbert spaces of analytic functions, where again the continuity of this map is assured. This will then enable us to construct an entire family of coherent states, arising from such Hilbert spaces.

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This type of coherent states will include the so-called non-linear coherent states discussed in the quantum optical literature, as well as the coherent states associated to the discrete series representations of semi-simple Lie groups.

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We shall illustrate the theory with a couple of examples.

One ought to mention in this connection also the class of the so-called Gazeau-Klauder type of CS, which are built somewhat similarly, but are not necessarily analytic functions.

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Let $\mathbb{D} \subset \mathbb{C}$ be a domain, i.e., an open connected set,

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the Lebesgue measure on \mathbb{D} and $d\mu(z,\overline{z}) = \rho(z,\overline{z})d\nu(z,\overline{z})$ any other measure, equivalent to ν , where ρ is a continuous, positive function, which does not vanish anywhere on \mathbb{D} . Let $\mathfrak{H} = L^2(\mathbb{D}, d\mu)$, and denote the norm in it by $\| \dots \|_{hol}$.

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Similarly, when $\mathbb{D} = \mathcal{D} = \{z \in \mathbb{C} \mid |z| < 1\}$, the open unit disc and $\rho(z, \overline{z}) = (1 - |z|)^{2j-2}$, j = 1, 3/2, 2, 5/2, we have an entire class of Hilbert spaces of holomorphic functions $\tilde{\mathfrak{H}}_{hol}^{j}$, carrying representations of the group SU(1, 1), which we shall also study.

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We begin by proving an important result.

Lemma

 $L^2_{hol}(\mathbb{D}, d\mu)$ is a closed Hilbert subspace of \mathfrak{H} , on which the evaluation map

 $E_{hol}(z): L^2_{hol}(\mathbb{D}, \ d\mu) \rightarrow \mathbb{C}, \qquad E_{hol}(z)f = f(z),$

is bounded and linear for all $z \in \mathbb{D}$, and moreover, for any compact subset $C \subset \mathbb{D}$, there exists a constant k(C) > 0, such that

 $|f(z)| \leq k(C) ||f||_{hol},$

for all $f \in L^2_{hol}(\mathbb{D}, d\mu)$ and $z \in \mathbb{C}$.

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 $V_{\varepsilon}(z) = \{w \mid |w - z| < \varepsilon\} \subset \mathbb{D}.$

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$$f(w) = \sum_{k=0}^{\infty} a_k (w-z)^k, \qquad a_k \in \mathbb{C}$$

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Proof. The linearity of $E_{hol}(z)$ is obvious and its boundedness would follow directly once inequality above is proved. Let us therefore prove this relation.

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$$f(w) = \sum_{k=0}^{\infty} a_k (w-z)^k, \qquad a_k \in \mathbb{C}.$$

Setting $f_k(w) = (w - z)^k$,

$$\begin{aligned} \langle f_k | f_\ell \rangle &= \int_{V_\varepsilon(z)} \overline{f_k(w)} f_\ell(w) \, d\nu(w, \overline{w}) = \frac{1}{\pi} \int_0^\varepsilon r \, dr \, \int_0^{2\pi} r^{k+\ell} e^{-i(k-\ell)\theta} \, d\theta \\ &= \frac{2\varepsilon^{k+\ell+2}}{k+\ell+2} \, \delta_{k\ell}. \end{aligned}$$

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Thus,

$$\|f\|_{\varepsilon}^{2} = \langle f|f\rangle_{\varepsilon} = \sum_{k=0}^{\infty} |a_{k}|^{2} \|f_{k}\|_{\varepsilon}^{2} = \sum_{k=0}^{\infty} |a_{k}|^{2} \frac{\varepsilon^{2(k+1)}}{k+1},$$

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and since $a_0 = f(z)$, this implies

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Now let $\varepsilon < 1$ be chosen so that the closed compact set

 $C' = \{w \in \mathbb{C} \mid \operatorname{dist}(C, w) \leq \varepsilon\}$

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is contained in C. (Here dist(C, w) is the infimum of |z - w|, over all $z \in C$). Then, for any $z \in C$, $V_{\varepsilon}(z) \subset C'$. Going back to the measure $d\mu(w, \overline{w}) = \rho(w, \overline{w}) d\nu(w, \overline{w})$, let

$$r(C) = \inf_{w \in C'} \rho(w, \overline{w}).$$

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Hence, for all $z \in C$,

$$\begin{split} \|f\|_{hol} &= \int_{\mathbb{D}} |f(w)|^2 \rho(w,\overline{w}) \ d\nu(w,\overline{w}) \geq \int_{V_{\varepsilon}(z)} |f(w)|^2 \rho(w,\overline{w}) \ d\nu(w,\overline{w}) \\ &\geq \varepsilon^2 r(C) |f(z)|^2, \end{split}$$

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so that taking $k(C) = [r(C)]^{-\frac{1}{2}} \varepsilon^{-1}$ we obtain the desired result.

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Hence, for all $z \in C$,

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Theorem

The subspace $L^2_{hol}(\mathbb{D}, d\mu)$ of $\mathfrak{H} = L^2(\mathbb{D}, d\mu)$ is a reproducing kernel Hilbert space with square integrable kernel $K_{\mathbb{D}} : \mathbb{D} \times \mathbb{D} \to \mathbb{C}$,

 $\mathcal{K}_{\mathbb{D}}(z,\overline{z}') = \mathcal{E}_{hol}(z)\mathcal{E}_{hol}(\overline{z}')^*,$

such that

$$\int_{\mathbb{D}} \mathcal{K}_{\mathbb{D}}(z,\overline{w}) \mathcal{K}_{\mathbb{D}}(w,\overline{z}') \ d\mu(w,\overline{w}) = \mathcal{K}_{\mathbb{D}}(z,\overline{z}').$$

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From the proof of the lemma it is also clear that, if \mathbb{D} is a bounded domain, then $L^2_{hol}(\mathbb{D}, d\nu)$ (i.e., w.r.t. the Lebesgue measure) is always non-empty. (Indeed, the identity function $\mathbb{I}(z) = 1$, $\forall z \in \mathbb{D}$, is always in $L^2_{hol}(\mathbb{D}, d\nu)$).

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Image: A matrix and a matrix

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The above theorem admits generalizations. For example, \mathbb{D} could be taken to be a domain in \mathbb{C}^k , so that we would be considering Hilbert spaces of holomorphic functions of k complex variables, z_1, z_2, \ldots, z_k . Writing $\mathbf{z} = (z_1, z_2, \ldots, z_k)$, the measure ν would now be replaced by

$$d\nu(\mathbf{z},\overline{\mathbf{z}}) = rac{1}{(2\pi i)^k} \prod_{i=1}^k dz_i \wedge d\overline{z}_i.$$

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Furthermore, the density ρ in the definition of μ ,

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could be an admissible weight. To understand this, again let $L^2(\mathbb{D}, d\mu)$ be the Hilbert space of all complex-valued functions on $\mathbb{D} \subset \mathbb{C}^k$, square integrable w.r.t. $d\mu$.

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 $L^2(\mathbb{D}, d\mu)$, admitting a reproducing kernel $K_{hol}(\mathbf{z}, \mathbf{w}) = E_{hol}(\mathbf{z})E_{hol}(\mathbf{w})^*$, which is holomorphic in \mathbf{z} and is square integrable.

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Consider now the Hilbert space $\tilde{\mathfrak{H}} = L^2(\mathbb{D}, d\mu)$, its reproducing kernel subspace $\mathfrak{H}_{K} = L^2_{hol}(\mathbb{D}, d\mu)$ and the projection operator $\mathbb{P}_{K} : \tilde{\mathfrak{H}} \longrightarrow \mathfrak{H}_{K}$. We restrict ourselves to the case where $\mathbb{D} \subset \mathbb{C}$.

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Using the continuity of the evaluation map, $f \mapsto f(z)$, $f \in \mathfrak{H}_{\mathcal{K}}$, for each $z \in \mathbb{D}$, we define the coherent states, $\zeta_{\overline{z}}$,

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Furthermore, if *d* is the dimension of \mathfrak{H}_{κ} (finite or infinite) and if $\{\Psi_n\}_{n=0}^{\infty}$ is any orthonormal basis of \mathfrak{H}_{κ} , then

$$K_{hol} = \sum_{n=0}^{\infty} \Psi_n(z) \overline{\Psi_n(z')} .$$

Non-linear coherent states

We will now construct an entire class of such Hilbert spaces and associated coherent states, which will include all the so-called non-linear coherent states, familiar from quantum optics.

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with $d\lambda$ being some appropriate measure on \mathbb{R}^+ , determined by the moment problem.

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We have seen earlier that the canonical CS are defined over the domain $\mathbb{D}=\mathbb{C}$ and have the form

$$|z\rangle = e^{-\frac{|z|^2}{2}} \sum_{n=0}^{\infty} \frac{z^n}{\sqrt{n!}} \phi_n ,$$

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where $\{\phi_n\}_{n=0}^{\infty}$ is an orthonormal basis in a Hilbert space \mathfrak{H} . The non-linear CS are generalizations of this structure and have the form:

$$|z
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where N is a normalization factor, $\{x_0 = 0, x_1, x_2, ..., x_n, ...\}$ is a sequence of positive numbers, usually the eigenfunctions of some Hamiltonian, and $x_n! = x_1x_2...x_n$, $x_0! = 1$.

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where \mathcal{N} is a normalization factor, $\{x_0 = 0, x_1, x_2, \dots, x_n, \dots\}$ is a sequence of positive numbers, usually the eigenfunctions of some Hamiltonian, and $x_n! = x_1 x_2 \dots x_n$, $x_0! = 1$. The general construction of such coherent states proceeds as follows: We fix an orthonomeal basis in \mathfrak{H} and a positive sequence as above and then formally write down the vectors $|z\rangle$.

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The normalization condition $\langle z \mid z \rangle = 1$ then requires that

$$\mathcal{N}(|z|^2) = \sum_{n=0}^{\infty} \frac{|z|^{2n}}{x_n!} < \infty$$

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Thus the vectors $|z\rangle$ are well-defined if $z \in \mathbb{D}$, with

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The next step is to find a measure, $d\mu(\overline{z},z) = d\lambda(r) \ d\theta$, $z = re^{i\theta}$, for which the resolution of the identity,

$$\int_{\mathbb{D}} |z
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holds.

Hence, we require that

$$I_{\mathfrak{H}} = \int_{0}^{2\pi} \int_{0}^{L} \sum_{m,n=0}^{\infty} \frac{z^{m} \overline{z}^{n}}{\sqrt{x_{m}! x_{n}!}} |\phi_{m}\rangle \langle \phi_{n}| \ d\theta \ d\lambda(r)$$
$$= 2\pi \sum_{n=0}^{\infty} \int_{0}^{L} \frac{r^{2n}}{x_{n}!} |\phi_{n}\rangle \langle \phi_{n}| \ d\lambda(r) \ ,$$

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These are a set of moment conditions for determining the measure $d\lambda$. A solution to this problem could be (*i*) unique, or (*ii*) multi-valued, or even possibly (*iii*) non-existent.

We shall assume, therefore, that the sequence $\{x_n\}_{n=0}^{\infty}$ is so chosen that the moment problem has a solution. In that case, the required resolution of the identity is satisfied and we have an acceptable set of coherent states.

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Note that in the moment problem above, only even moments of the measure $d\lambda$ appear. This has the consequence that $d\lambda$ can be extended to the symmetric interval [-L, L] as a symmetric measure, $d\lambda(-r) = d\lambda(r)$, having moments

$$\lambda_{2n} = \int_{-L}^{L} r^{2n} d\lambda(r) = \frac{x_n!}{\pi} \text{ and } \lambda_{2n+1} = 0, \quad n = 0, 1, 2, \dots$$

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Using these moments one could generate a class of symmetric orthogonal polynomials in the standard fashion.

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Using these moments one could generate a class of symmetric orthogonal polynomials in the standard fashion.

However, there also is a second set of orthogonal polynomials, associated to these non-linear CS, which in some sense is more interesting, and which we shall look at in some detail later.

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Holomorphic embedding

Consider now the Hilbert space $\tilde{\mathfrak{H}} = L^2(\mathbb{D}, d\mu(\overline{z}, z), \text{ with } d\mu(\overline{z}, z) = d\lambda(r) \ d\theta$ and its subspace \mathfrak{H}_{hol} of all functions which are analytic in z. In the light of our earlier discussion we know that the map $W : \mathfrak{H} \longrightarrow \mathfrak{H}_{hol}$,

$$\begin{aligned} (W\phi)(z) &= \mathcal{N}(|\overline{z}|^2)^{\frac{1}{2}} \langle z \mid \phi \rangle \\ &= \sum_{n=0}^{\infty} c_n z^n , \qquad c_n = \frac{\langle \phi \mid \phi_n \rangle}{\sqrt{x_n!}} , \end{aligned}$$

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is a linear isometry, mapping the non-linear coherent states $|\overline{z}\rangle$ into the vectors $\zeta_{\overline{z}}$:

$$\zeta_{\overline{z}} = W | \overline{z} \rangle = \sum_{n=0}^{\infty} \frac{\overline{z}^n}{\sqrt{x_n!}} \Phi_n , \qquad \Phi_n = W \phi_n , \quad \Phi_n(z) = \frac{z^n}{\sqrt{x_n}} .$$

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The subspace \mathfrak{H}_{hol} is a reproducing kernel subspace of $\widetilde{\mathfrak{H}}$, with kernel,

$$\mathcal{K}_{hol}(z,\overline{z}') = \langle \zeta_{\overline{z}} \mid \zeta_{\overline{z}'}
angle = \zeta_{\overline{z}'}(z) = \sum_{n=0}^{\infty} rac{[z\overline{z}']^n}{x_n!} \; .$$

Our first example of the previous construction is provided by the canonical coherent states. In this case the sequence x_n , n = 0, 1, 2, ..., is just the set of integers, 0, 1, 2, ..., n, ..., and $x_n! = n!$. Clearly, $\mathbb{D} = \mathbb{C}$ and we easily verify that

$$d\lambda(r) = rac{e^{-r^2}}{\pi}r \ dr \ , \qquad d\mu(\overline{z},z) = e^{-|z|^2} \ rac{d\overline{z} \wedge dz}{2\pi i}$$

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and we get back the Hilbert space of analytic functions we saw earlier.

For the second example, let j be one of the numbers 1, 3/2, 2, 5/2, ..., and define the generalized factorials

$$x_n! = \frac{n!(2j-1)!}{(2j+n-1)!} = \frac{\Gamma(n+1)\Gamma(2j)}{\Gamma(2j+n)} ,$$

from which get the sequence,

$$x_n = \frac{x_n!}{x_{n-1}!} = \frac{n}{2j+n-1}$$
, $n = 0, 1, 2, 3, ...,$

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 $\mathbb{D} = \{z \in \mathbb{C} \mid |z| < 1\}$.

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The Hilbert space $\tilde{\mathfrak{H}} = L^2(\mathbb{D}, d\mu)$ consists of functions supported on the open unit disc and its subspace \mathfrak{H}_{hol} of functions analytic in z is itself a closed Hilbert space, which has the orthonormal basis

$$u_n(z) = \left[rac{\Gamma(2j+n)}{\Gamma(n+1)\Gamma(2j)}
ight]^rac{1}{2} z^n \ , \qquad u_0(z) = 1 \ , \ \ orall z \in \mathbb{D} \ ,$$

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As stated earlier, these Hilbert spaces and coherent states are associated to the unitary irreducible representations of the group SU(1, 1), coming from the discrete series. We proceed now to analyze this point in some detail.

The group SU(1,1) consists of complex 2×2 matrices g, of the type

$$g = egin{pmatrix} lpha & eta \ \overlineeta & \overlinelpha \end{pmatrix} \,, \quad \det g = |lpha|^2 - |eta|^2 = 1 \,.$$

A general element of the group may be decomposed as

$$g = \mathcal{Z}k, \quad \text{where} \quad \mathcal{Z} = rac{1}{\sqrt{1-|z|^2}} \begin{pmatrix} 1 & z \\ \overline{z} & 1 \end{pmatrix}, \quad k = \begin{pmatrix} rac{lpha}{|lpha|} & 0 \\ 0 & rac{\overline{lpha}}{|lpha|} \end{pmatrix}, \quad z = rac{eta}{\overline{lpha}},$$

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where both Z and k are elements of the group. The set of all matrices, k form the maximal compact subgroup of SU(1,1) (it is isomorphic to the two-dimensional rotation group). We denote this subgroup by K.

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We shall also need to use the section,

$$\sigma: SU(1,1)/K \simeq \mathbb{D} \longrightarrow SU(1,1) , \quad \sigma(z) = \mathcal{Z} ,$$

to map the domain \mathbb{D} back into the group.

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The unitary irreducible representations U^{j} of SU(1,1), belonging to the discrete series, are each labeled by a parameter $j = 1, 3/2, 2, 5/2, \ldots$ They are carried by the Hilbert spaces of holomorphic functions \mathfrak{H}_{hol} introduced above.

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The operators $U^{j}(g)$ act on vectors $f \in \mathfrak{H}_{\mathsf{hol}}(\mathcal{D}_{1})$ in the manner

$$(U^{j}(g)f)(z) = (\alpha - \overline{\beta}z)^{-2j} f\left(\frac{\overline{\alpha}z - \beta}{\alpha - \overline{\beta}z}\right) .$$

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A straightforward computation then shows that the coherent states $\zeta_{\overline{z}}$, introduced above and associated to this space of holomorphic functions, can be expressed as:

$$\zeta_{\overline{z}} = (1-|z|^2)^{-j} U^j(\sigma(z)) u_0 \;, \qquad z \in \mathbb{D} \;.$$

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In the physical literature one uses the normalized coherent states,

$$\eta_{\sigma(z)}=\mathit{U}^{j}(\sigma(z))\mathit{u}_{0}=(1-|z|^{2})^{j}\zeta_{\overline{z}}\ ,$$

obtained by acting on the single vector u_0 by the representation operators $U^j(\sigma(z)) = U^j(\mathcal{Z}).$

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$$U^{j}(k)u_{0}=e^{-j\phi}u_{0}, \qquad k=egin{pmatrix} e^{rac{i\phi}{2}}&0\0&e^{rac{-i\phi}{2}}\end{pmatrix}\in K \ ,$$

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and then defining the CS on the quotient space SU(1,1)/K using the representation operators.

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These are obtained via the prescription,

$$\widehat{f} = \int_{\mathcal{D}} f(z,\overline{z}) \, \mathcal{N}(|z|^2) \, |z\rangle \langle z| \, d\mu(z,\overline{z}),$$

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for "nice" complex-valued functions f over the domain D. It is particularly important to study the shift operators,:

$$\mathbf{a}\phi_n = \sqrt{x_n}\phi_{n-1}, \qquad \mathbf{a}^{\dagger}\phi_n = \sqrt{x_{n+1}}\phi_{n+1}, \qquad n = 0, 1, 2, \dots,$$

and the Hamiltonian,

$$H = a^{\dagger}a = \sum_{n=0}^{\infty} x_n |\phi_n\rangle\langle\phi_n|, \qquad x_0 = 0.$$

Since

 $a|z\rangle = z|z\rangle,$

it follows that,

$$a = \int_{\mathcal{D}} z \ \mathcal{N}(|z|^2) \ |z\rangle\langle z| \ d\mu(z,\overline{z}), \qquad a^{\dagger} = \int_{\mathcal{D}} \overline{z} \ \mathcal{N}(|z|^2) \ |z\rangle\langle z| \ d\mu(z,\overline{z}),$$

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where f is a function satisfying the moment condition:

$$\frac{[x_k!]x_k}{2\pi} = \int_0^L f(r)r^{2k} d\lambda(r), \qquad k = 0, 1, 2, 3, \dots,$$

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Generally, a B-T operator corresponding to a function of |z| alone will have a discrete spectrum. Note also that, in general,

$$[a,a^{\dagger}]=m{F}(N+1)-m{F}(N), \hspace{1em}$$
 where $\hspace{1em}m{F}(N)\phi_n=x_n\phi_n, \hspace{1em}n=0,1,2,\ldots,$

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There is an interesting set of orthogonal polynomials, associated to nonlinear coherent states, which could have an intrinsic relation to the class of Berezin-Toeplits operators generated by them.

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Using the operators a and a^{\dagger} we define the operators,

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which are the deformed analogues of the standard position and momentum operators of quantum mechanics.

The operator Q has the following action on the basis vectors:

$$Q\phi_k = \sqrt{\frac{x_k}{2}} \phi_{k-1} + \sqrt{\frac{x_{k+1}}{2}} \phi_{k+1}$$

If now the sum $\sum_{k=0}^{\infty} \frac{1}{\sqrt{x_k}}$ diverges, the operator Q is essentially self-adjoint and hence has a unique self-adjoint extension, which we again denote by Q.

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Let E_x , $x \in \mathbb{R}$, be the spectral family of Q, so that,

$$Q=\int_{-\infty}^{\infty}x\ dE_x\ .$$

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Thus there is a measure dw(x) on \mathbb{R} such that on the Hilbert space $L^2(\mathbb{R}, dw)$, the action of Q is just a multiplication by x.

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Consequently, on this space, the above relation assumes the form

$$x\phi_k(x) = b_k\phi_{k-1}(x) + b_{k+1}\phi_{k+1}(x) , \qquad b_k = \sqrt{\frac{x_k}{2}} ,$$

which is a three-term recursion relation for a family of orthogonal polynomials. It follows that

$$dw(x) = d\langle \phi_0 | E_x \phi_0 \rangle,$$

and the ϕ_k may be realized as the polynomials obtained by orthonormalizing the sequence of monomials $1, x, x^2, x^2, \ldots$, with respect to this measure.

Let us use the notation $p_k(x)$ to write the vectors ϕ_k , when they are so realized, as orthogonal polynomials in $L^2(\mathbb{R}, dw)$.

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Then, for any *w*-measurable set $\Delta \subset \mathbb{R}$,

$$\langle \phi_k | E(\Delta) \phi_\ell
angle = \int_\Delta dw(x) \ p_k(x) p_\ell(x) \ ,$$

and

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Also setting $\eta_z = |z\rangle$,

$$\eta_z(x) = \mathcal{N}(|z|^2)^{-rac{1}{2}} \; \sum_{k=0}^\infty rac{z^k}{[x_k!]^rac{1}{2}} \;
ho_k(x) \; ,$$

we obtain the generating function for the polynomials p_k :

$$G(z,x) = \mathcal{N}(|z|^2)^{\frac{1}{2}} \eta_z(x) = \sum_{k=0}^{\infty} \frac{z^k}{[x_k!]^{\frac{1}{2}}} p_k(x) ,$$

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The polynomials p_n are not *monic polynomials*, i.e., that the coefficient of λ^n in p_n is not one. However, the renormalized polynomials

$$q_n(\lambda) = b_n! p_n(\lambda), \qquad b_n! = b_1 b_2 \cdots b_n,$$

are seen to satisfy the recursion relation

$$q_{n+1}(\lambda) = \lambda q_n(\lambda) - b_n^2 q_{n-1}(\lambda)$$
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from which it is clear that these polynomials are indeed monic.

There is a simple way to compute the monic polynomials. To see this, note first that in virtue of the recursion relations, the operator Q is represented in the ϕ_n basis as the infinite tri-diagonal matrix,

$$Q = \begin{pmatrix} 0 & b_1 & 0 & 0 & 0 & \dots \\ b_1 & 0 & b_2 & 0 & 0 & \dots \\ 0 & b_2 & 0 & b_3 & 0 & \dots \\ 0 & 0 & b_3 & 0 & b_4 & \dots \\ 0 & 0 & 0 & b_4 & 0 & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix} .$$

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Let Q_n be the truncated matrix consisting of the first *n* rows and columns of Q and \mathbb{I}_n the $n \times n$ identity matrix.

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Then,

$$\lambda \mathbb{I}_n - Q_n = \begin{pmatrix} \lambda & -b_1 & 0 & 0 & 0 & \dots & 0 & 0 & 0 \\ -b_1 & \lambda & -b_2 & 0 & 0 & \dots & 0 & 0 & 0 \\ 0 & -b_2 & \lambda & -b_3 & 0 & \dots & 0 & 0 & 0 \\ 0 & 0 & -b_3 & \lambda & -b_4 & \dots & 0 & 0 & 0 \\ 0 & 0 & 0 & -b_4 & \lambda & \dots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & \dots & \lambda & -b_{n-2} & 0 \\ 0 & 0 & 0 & 0 & 0 & \dots & 0 & -b_{n-1} & \lambda \end{pmatrix}$$

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Then,

	(λ	$-b_1$	0	0	0		0	0	0)
$\lambda \mathbb{I}_n - Q_n =$	$-b_1$	λ	$-b_2$	0	0		0	0	0
	0	$-b_2$	λ	$-b_3$	0		0	0	0
	0	0	$-b_{3}$	λ	$-b_4$		0	0	0
	0	0	0	$-b_4$	λ		0	0	0
	÷	÷	÷	÷	÷	γ_{i_1}	÷	÷	- 1
	0	0	0	0	0		λ	$-b_{n-2}$	0
	0	0	0	0	0		$-b_{n-2}$	λ	$-b_{n-1}$
	0	0	0	0	0		0	$-b_{n-1}$	λ]

It now follows that q_n is just the characteristic polynomial of Q_n :

 $q_n(\lambda) = \det[\lambda \mathbb{I}_n - Q_n]$.

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Indeed, expanding the determinant with respect to the last row, starting at the lower right corner, we easily get

 $\det[\lambda \mathbb{I}_n - Q_n] = \lambda \det[\lambda \mathbb{I}_{n-1} - Q_{n-1}] - b_{n-1}^2 \det[\lambda \mathbb{I}_{n-2} - Q_{n-2}] ,$

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which is precisely the recursion relation we obtained earlier for the monic polynomials. Consequently the roots of the polynomial q_n (or p_n) are the eigenvalues of Q_n . It is now straightforward to verify that in the case case where in the original sequence we take $x_n = n$, the corresponding polynomials are the well known Hermite polynomials, as expected.

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As a final topic, we now construct a class of vector CS over matrix domains. This will essentially amount to replacing the complex variable z in the previous discussion by a matrix variable, chosen from some appropriate domain.

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Consider the domain $\Omega = \mathbb{C}^{N \times N}$ (all $N \times N$ complex matrices), equipped with the measure

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u(\mathfrak{Z}) = rac{e^{- ext{Tr}[\mathfrak{Z}\mathfrak{Z}^*]}}{(2\pi i)^{n^2}} \; \prod_{i,j=1}^N d\overline{z}_{ij} \wedge dz_{ij} \; ,$$

where $\mathfrak{Z} \in \Omega$ and z_{ij} are its entries. This measure is normalized to one:

 $\int_{\Omega} d\Omega(\mathfrak{Z}) = 1 \; .$

As a final topic, we now construct a class of vector CS over matrix domains. This will essentially amount to replacing the complex variable z in the previous discussion by a matrix variable, chosen from some appropriate domain.

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where $\mathfrak{Z} \in \Omega$ and z_{ij} are its entries. This measure is normalized to one:

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Note also, that

$$\mathsf{Tr}[\mathfrak{Z}^*] = \sum_{i,j=1}^n |z_{ij}|^2 \, .$$

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One can then prove the matrix orthogonality relation,

$$\int_{\Omega} \mathfrak{Z}^{k} \mathfrak{Z}^{*\ell} \, d\nu(\mathfrak{Z}) = \frac{1}{N} \, \int_{\Omega} \operatorname{Tr}[\mathfrak{Z}^{k} \mathfrak{Z}^{*\ell}] \, d\nu(\mathfrak{Z}) \, \mathbb{I}_{N} = b(k) \, \mathbb{I}_{N},$$

Image: A mathematical states and a mathem

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where,

$$b(k) = \begin{cases} \frac{(k+N+1)!}{N!(k+1)(k+2)} & \text{for } k \ge N-1, \\ \frac{(k+N+1)!}{N!(k+1)(k+2)} - \frac{N!}{(k+1)(k+2)(N-k-2)!} & \text{for } k < N-1, \end{cases}$$

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that is,

$$b(k) = \frac{1}{(k+1)(k+2)} \left[\prod_{j=1}^{k+1} (N+j) - \prod_{j=1}^{k+1} (N-j) \right].$$

In particular, b(0) = 1, b(1) = N, $b(2) = N^2 + 1$, etc.

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Note that the following series converges for all $x \in \mathbb{R}$:

$$S=\sum_{k=0}^{\infty}rac{x^k}{b(k)}$$
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Denote by $\mathfrak{H}_{\mathcal{K}}$ the Hilbert subspace of \mathfrak{H} generated by this set of vectors.

Then, in view of the convergence of the series S

 $\sum_{i,k} \|\boldsymbol{\Psi}_k^i(\boldsymbol{\mathfrak{Z}}^*)\|^2 < \infty \;, \forall \; \boldsymbol{\mathfrak{Z}}^* \;.$

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Thus, \mathfrak{H}_{K} is a reproducing kernel Hilbert space of analytic functions in the variable \mathfrak{Z}^{*} , with matrix valued kernel $K : \Omega \times \Omega \longmapsto C^{N \times N}$, given by

$$\begin{split} \mathcal{K}(\mathfrak{Z}^{*\prime},\mathfrak{Z}) &= \sum_{i,k} |\Psi_{k}^{i}(\mathfrak{Z}^{*\prime})\rangle \langle \Psi_{k}^{i}(\mathfrak{Z}^{*})| = \sum_{i,k} \frac{\mathfrak{Z}^{*\prime k} \chi^{\prime} \chi^{\prime \dagger} \mathfrak{Z}^{k}}{b(k)} \\ &= \sum_{i,k} \frac{\mathfrak{Z}^{*\prime k} \mathfrak{Z}^{k}}{b(k)} \,, \end{split}$$

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When N = 1, $\mathfrak{Z} = z \in \mathbb{C}$ and b(k) = k!, so that this is just the well-known Bargmann kernel,

$$K(\overline{z}',z)=e^{\overline{z}'z},$$

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More generally, once can define VCS, ξ_3^{χ} , corresponding to arbitrary $\chi \in \mathbb{C}^N$, as linear combinations of the ξ_3^i , so that,

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$$\begin{aligned} \langle \boldsymbol{\xi}_{3'}^{i} | \boldsymbol{\xi}_{3}^{j} \rangle &= \int_{\Omega} \chi^{i\dagger} \mathcal{K}(\mathfrak{X}^{*}, \mathfrak{Z}')^{*} \mathcal{K}(\mathfrak{X}^{*}, \mathfrak{Z}) \chi^{j} \, d\nu(\mathfrak{X}) = \chi^{i\dagger} \mathcal{K}(\mathfrak{Z}^{*\prime}, \mathfrak{Z}) \chi^{j} \\ &= \mathcal{K}(\mathfrak{Z}^{*\prime}, \mathfrak{Z})_{ij} \,. \end{aligned}$$

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The VCS can alternatively written as,

$$\xi_{3}^{i}(3^{*}) = \sum_{k} \frac{3^{*'k} 3^{k} \chi^{i}}{b(k)} = \sum_{j,k} \frac{3^{*'k} \chi^{j}}{\sqrt{b(k)}} \cdot \frac{\chi^{j\dagger} 3^{k} \chi^{j}}{\sqrt{b(k)}},$$

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Let \mathfrak{H} be an infinite dimensional (complex, separable) Hilbert space and let $\{\phi_k\}_{k=0}^{\infty}$ be an orthonormal basis for it.

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Then the vectors $\chi^i \otimes \phi_k$, 1 = 1, 2, ..., N, $k = 0, 1, 2, ..., \infty$, form an orthonormal basis of $\mathbb{C}^N \otimes \mathfrak{H}$.

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We make a unitary transformation, $V : \mathfrak{H}_{\mathcal{K}} \longrightarrow \mathbb{C}^{\mathcal{N}} \otimes \mathfrak{H}$, by the basis change $\Psi_{k}^{i} \longmapsto \chi^{i} \otimes \phi_{k}$. Under this map, the VCS $\boldsymbol{\xi}_{\mathfrak{Z}}^{i}$ transform to the vectors

$$|\mathfrak{Z},i\rangle = \sum_{j,k} \chi^{j} \otimes \phi_{k} \; \frac{\chi^{j\dagger}\mathfrak{Z}^{k}\chi^{j}}{\sqrt{b(k)}} = \sum_{k} \frac{\mathfrak{Z}^{k}\chi^{i}}{\sqrt{b(k)}} \otimes \phi_{k} \in \mathbb{C}^{N} \otimes \mathfrak{H} \; ,$$

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We make a unitary transformation, $V : \mathfrak{H}_K \longrightarrow \mathbb{C}^N \otimes \mathfrak{H}$, by the basis change $\Psi_k^i \longmapsto \chi^i \otimes \phi_k$. Under this map, the VCS $\boldsymbol{\xi}_3^i$ transform to the vectors

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which, are a more convenient set of vectors to work with.

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The inverse of this map is then easily seen to be given by,

$$(\mathcal{V}^{-1}\mathbf{\Phi})(\mathfrak{Z}^*) = \sum_{i=1}^N \langle \mathfrak{Z}, i | \mathbf{\Phi}
angle \chi^i \;, \qquad \mathbf{\Phi} \in \mathbb{C}^N \otimes \mathfrak{H} \;.$$

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The above sort of construction can be carried out over a variety of matrix domains. For example, if Ω is the domain consisting of all $N \times N$ normal matrices, then the numbers b(k) are just k!, and the VCS look exactly like the canonical coherent states. Alternatively, one could take for Ω the set of all normal matrices \mathfrak{Z} which satisfy, for example, $||\mathbb{I}_N - \mathfrak{Z}^{\dagger}\mathfrak{Z}|| < 1$ and obtain VCS resembling the SU(1, 1 coherent states, etc.

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The above sort of construction can be carried out over a variety of matrix domains. For example, if Ω is the domain consisting of all $N \times N$ normal matrices, then the numbers b(k) are just k!, and the VCS look exactly like the canonical coherent states. Alternatively, one could take for Ω the set of all normal matrices \mathfrak{Z} which satisfy, for example, $\|\mathbb{I}_N - \mathfrak{Z}^{\dagger}\mathfrak{Z}\| < 1$ and obtain VCS resembling the SU(1, 1 coherent states, etc. Finally it is possible to work out an analogue of the Berezin-Toeplitz calculus using such VCS.