

EXTREMAL VECTORS FOR VERMA TYPE REPRESENTATION OF B_2

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ABSTRACT. Starting from the Verma modules of the algebra B_2 we explicitly construct factor representations of the algebra B_2 which are connected with the unitary representation of the group $SO(3, 2)$. We find a full set of extremal vectors for representations of this kind. So we can explicitly resolve the problem of the irreducibility of these representations.

KEYWORDS: Verma modules, height-weight representation, reducibility, extremal vectors.

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1. INTRODUCTION

Representations of Lie algebras are important in many physical models. It is therefore useful to study various methods for constructing them.

The general method of construction of the highest-weight representation for the semisimple Lie algebra was developed in [1, 2]. The irreducibility of such representations (now called Verma modules) was studied by Gelfand in [3]. The theory of these representations is included in Dixmier's book [4].

In the 1970's prof. Havlíček with his coworkers dealt with the construction of realizations of the classical Lie algebras, see [5]. Our aim in this paper is to show how one can use realizations of the Lie algebra to construct so called extremal vectors of the Verma modules. To work with a specific Lie algebra, we choose Lie algebra $so(3, 2)$, which plays an important role in physics, e.g. in AdS/CFT theory, see [6, 7].

In the construction of the Verma modules for B_2 , the representations depend on parameters (λ_1, λ_2) . For connection with irreducible unitary representations of $SO(3, 2)$ we take $\lambda_2 \in \mathbb{N}_0$, and in section 3 we explicitly construct the factor-Verma representation. Further, we construct a full set of extremal vectors. These vectors are called subsingular vectors in [8].

In this paper, we use an almost elementary partial differential equation approach to determine the extremal vectors in any factor-Verma module of B_2 . It should be noted that our approach differs from a similar one used in [9]. First, we identify the factor-Verma modules with a space of polynomials, and the action of B_2 on the Verma module is identified with differential operators on the polynomials. Any extremal vector in the factor-Verma module becomes a polynomial solution of a system of variable-coefficient second-order linear partial differential equations.

2. THE ROOT SYSTEM FOR LIE ALGEBRA B_2

In the Lie algebra $\mathfrak{g} = B_2$ we will take a basis composed by elements $\mathbf{H}_1, \mathbf{H}_2, \mathbf{E}_k$ and \mathbf{F}_k , where $k = 1, \dots, 4$, which fulfill the commutation relations

$$\begin{aligned}
[\mathbf{H}_1, \mathbf{E}_1] &= 2\mathbf{E}_1, & [\mathbf{H}_1, \mathbf{E}_2] &= -\mathbf{E}_2, \\
[\mathbf{H}_1, \mathbf{E}_3] &= \mathbf{E}_3, & [\mathbf{H}_1, \mathbf{E}_4] &= 0, \\
[\mathbf{H}_2, \mathbf{E}_1] &= -2\mathbf{E}_1, & [\mathbf{H}_2, \mathbf{E}_2] &= 2\mathbf{E}_2, \\
[\mathbf{H}_2, \mathbf{E}_3] &= 0, & [\mathbf{H}_2, \mathbf{E}_4] &= 2\mathbf{E}_4, \\
[\mathbf{H}_1, \mathbf{F}_1] &= -2\mathbf{F}_1, & [\mathbf{H}_1, \mathbf{F}_2] &= \mathbf{F}_2, \\
[\mathbf{H}_1, \mathbf{F}_3] &= -\mathbf{F}_3, & [\mathbf{H}_1, \mathbf{F}_4] &= 0, \\
[\mathbf{H}_2, \mathbf{F}_1] &= 2\mathbf{F}_1, & [\mathbf{H}_2, \mathbf{F}_2] &= -2\mathbf{F}_2, \\
[\mathbf{H}_2, \mathbf{F}_3] &= 0, & [\mathbf{H}_2, \mathbf{F}_4] &= -2\mathbf{F}_4, \\
[\mathbf{E}_1, \mathbf{E}_2] &= \mathbf{E}_3, & [\mathbf{E}_1, \mathbf{E}_3] &= 0, \\
[\mathbf{E}_1, \mathbf{E}_4] &= 0, & [\mathbf{E}_2, \mathbf{E}_3] &= 2\mathbf{E}_4, \\
[\mathbf{E}_2, \mathbf{E}_4] &= 0, & [\mathbf{E}_3, \mathbf{E}_4] &= 0, \\
[\mathbf{F}_1, \mathbf{F}_2] &= -\mathbf{F}_3, & [\mathbf{F}_1, \mathbf{F}_3] &= 0, \\
[\mathbf{F}_1, \mathbf{F}_4] &= 0, & [\mathbf{F}_2, \mathbf{F}_3] &= -2\mathbf{F}_4, \\
[\mathbf{F}_2, \mathbf{F}_4] &= 0, & [\mathbf{F}_3, \mathbf{F}_4] &= 0, \\
[\mathbf{E}_1, \mathbf{F}_1] &= \mathbf{H}_1, & [\mathbf{E}_1, \mathbf{F}_2] &= 0, \\
[\mathbf{E}_1, \mathbf{F}_3] &= -\mathbf{F}_2, & [\mathbf{E}_1, \mathbf{F}_4] &= 0, \\
[\mathbf{E}_2, \mathbf{F}_1] &= 0, & [\mathbf{E}_2, \mathbf{F}_2] &= \mathbf{H}_2, \\
[\mathbf{E}_2, \mathbf{F}_3] &= 2\mathbf{F}_1, & [\mathbf{E}_2, \mathbf{F}_4] &= -\mathbf{F}_3, \\
[\mathbf{E}_3, \mathbf{F}_1] &= -\mathbf{E}_2, & [\mathbf{E}_3, \mathbf{F}_2] &= 2\mathbf{E}_1, \\
[\mathbf{E}_3, \mathbf{F}_3] &= 2\mathbf{H}_1 + \mathbf{H}_2, & [\mathbf{E}_3, \mathbf{F}_4] &= \mathbf{F}_2, \\
[\mathbf{E}_4, \mathbf{F}_1] &= 0, & [\mathbf{E}_4, \mathbf{F}_2] &= -\mathbf{E}_3, \\
[\mathbf{E}_4, \mathbf{F}_3] &= \mathbf{E}_2, & [\mathbf{E}_4, \mathbf{F}_4] &= \mathbf{H}_1 + \mathbf{H}_2.
\end{aligned}$$

We can take as \mathfrak{h} the Cartan subalgebra with the bases \mathbf{H}_1 and \mathbf{H}_2 .

We will denote $\boldsymbol{\lambda} = (\lambda_1, \lambda_2) \in \mathfrak{h}^*$, for which we have

$$\lambda(\mathbf{H}_1) = \lambda_1, \quad \lambda(\mathbf{H}_2) = \lambda_2.$$

The root systems $\mathfrak{g} = B_2$ with respect to these bases \mathbf{H}_1 and \mathbf{H}_2 are $R = \{\pm\alpha_k; k = 1, 2, 3, 4\}$, where

$$\begin{aligned} \alpha_1 &= (2, -2), & \alpha_2 &= (-1, 2), \\ \alpha_3 &= \alpha_1 + \alpha_2 = (1, 0), & \alpha_4 &= \alpha_1 + 2\alpha_2 = (0, 2). \end{aligned}$$

If we choose positive roots $R_+ = \{\alpha_1, \alpha_2, \alpha_3, \alpha_4\}$, the basis in root system R is $B = \{\alpha_1, \alpha_2\}$.

If we define $\mathbf{H}_3 = 2\mathbf{H}_1 + \mathbf{H}_2$ and $\mathbf{H}_4 = \mathbf{H}_1 + \mathbf{H}_2$, the following relations

$$[\mathbf{H}_k, \mathbf{E}_k] = 2\mathbf{E}_k, \quad [\mathbf{H}_k, \mathbf{F}_k] = -2\mathbf{F}_k, \quad [\mathbf{E}_k, \mathbf{F}_k] = \mathbf{H}_k$$

are valid for any $k = 1, \dots, 4$.

3. THE EXTREMAL VECTORS FOR VERMA TYPE REPRESENTATION

We denote by \mathfrak{n}_+ , and \mathfrak{n}_- the Lie subalgebras generated by elements \mathbf{E}_k , and \mathbf{F}_k , respectively, where $k = 1, \dots, 4$, and $\mathfrak{b}_+ = \mathfrak{h} + \mathfrak{n}_+$. Let us further consider $\lambda = (\lambda_1, \lambda_2) \in \mathfrak{h}^*$ the one-dimensional representation τ_λ for the Lie algebra \mathfrak{b}_+ such that for any $\mathbf{H} \in \mathfrak{h}$ and $\mathbf{E} \in \mathfrak{n}_+$

$$\tau_\lambda(\mathbf{H} + \mathbf{E})|0\rangle = \lambda(\mathbf{H})|0\rangle.$$

The element $|0\rangle$ will be called the lowest-weight vector. Let further be

$$W(\lambda) = U(\mathfrak{g}) \otimes_{U(\mathfrak{b}_+)} \mathbb{C}|0\rangle,$$

where \mathfrak{b}_+ -module $\mathbb{C}|0\rangle$ is defined by τ_λ .

It is clear that $W(\lambda) \sim U(\mathfrak{n}_-)|0\rangle$ and it is the $U(\mathfrak{g})$ -module for the left regular representation, which will be called the Verma module.¹

It is a well-known fact that every $U(\mathfrak{g})$ -submodule of the module $W(\lambda)$ is isomorphic to module $W(\mu)$, where

$$\mu = \lambda - n_1\alpha_1 - n_2\alpha_2,$$

for $n_1, n_2 \in \mathbb{N}_0 = \{0, 1, 2, \dots\}$. For the lowest-weight vector of the representation $W(\mu) \subset W(\lambda)$, $|0\rangle_\mu$, is fulfilled

$$\mathbf{H}|0\rangle_\mu = \mu(\mathbf{H})|0\rangle_\mu, \quad \mathbf{H} \in \mathfrak{h}, \quad \mathbf{E}|0\rangle_\mu = 0, \quad \mathbf{E} \in \mathfrak{n}_+.$$

Such vectors $|0\rangle_\mu$ will be called extremal vectors $W(\lambda)$.

From the well-known result for the Verma modules we know that the Verma module $W(\lambda)$ is irreducible iff

$$\begin{aligned} \lambda_1 &\notin \mathbb{N}_0, & \lambda_2 &\notin \mathbb{N}_0, \\ \lambda_1 + \lambda_2 + 1 &\notin \mathbb{N}_0, & 2\lambda_1 + \lambda_2 + 2 &\notin \mathbb{N}_0. \end{aligned}$$

If $\lambda_1 \in \mathbb{N}_0$, resp. $\lambda_2 \in \mathbb{N}_0$, then the extremal vectors are

$$\mathbf{F}_1^{\lambda_1+1}|0\rangle = |0\rangle_{\mu_1}, \quad \text{resp.} \quad \mathbf{F}_2^{\lambda_2+1}|0\rangle = |0\rangle_{\mu_2},$$

¹In Dixmier's book the Verma module $M(\lambda)$ is defined with respect to $\tau_{\lambda-\delta}$, where $\delta = \frac{1}{2}\sum_{k=1}^4 \alpha_k = (1, 1)$. So we have $W(\lambda) = M(\lambda + \delta)$.

where

$$\begin{aligned} \mu_1 &= \lambda - (\lambda_1 + 1)\alpha_1 = (-\lambda_1 - 2, 2\lambda_1 + \lambda_2 + 2), \\ \mu_2 &= \lambda - (\lambda_2 + 1)\alpha_2 = (\lambda_1 + \lambda_2 + 1, -\lambda_2 - 2). \end{aligned} \quad (1)$$

If $W(\mu)$ is a submodule $W(\lambda)$, we will define the $U(\mathfrak{g})$ -factor-module

$$W(\lambda|\mu) = W(\lambda)/W(\mu).$$

Now we can study the reducibility of a representation like that.

Again, the extremal vector is called any nonzero vector $\mathbf{v} \in W(\lambda|\mu)$ for which there exists $\nu \in \mathfrak{h}^*$ such that

$$\mathbf{H}_k \mathbf{v} = \nu_k \mathbf{v}, \quad \mathbf{E}_k \mathbf{v} = 0, \quad k = 1, 2. \quad (2)$$

It is clear that $\mathbf{E}_k \mathbf{v} = 0$ for $k = 1, 2, 3, 4$.

In this paper, we find all such extremal vectors in the space $W(\lambda|\mu_2)$, where $\lambda_2 \in \mathbb{N}_0$ and μ_2 is given by (1).

4. DIFFERENTIAL EQUATIONS FOR EXTREMAL VECTORS

Let $\lambda_2 \in \mathbb{N}_0$ and μ_2 be given by equation (1). It is easy to see that the basis in the space $W(\lambda|\mu_2)$ is given by the vectors

$$|\mathbf{n}\rangle = |n_1, n_3, n_4, n_2\rangle = (\lambda_2 - n_2)! \mathbf{F}_1^{n_1} \mathbf{F}_3^{n_3} \mathbf{F}_4^{n_4} \mathbf{F}_2^{n_2} |0\rangle,$$

where $n_1, n_3, n_4 \in \mathbb{N}_0$ and $n_2 = 0, 1, \dots, \lambda_2$.²

Now by direct calculation we obtain

$$\begin{aligned} \mathbf{H}_1 |\mathbf{n}\rangle &= (\lambda_1 - 2n_1 + n_2 - n_3) |\mathbf{n}\rangle, \\ \mathbf{H}_2 |\mathbf{n}\rangle &= (\lambda_2 + 2n_1 - 2n_2 - 2n_4) |\mathbf{n}\rangle, \\ \mathbf{E}_1 |\mathbf{n}\rangle &= n_1(\lambda_1 - n_1 + n_2 - n_3 + 1) |n_1 - 1, n_3, n_4, n_2\rangle \\ &\quad - (\lambda_2 - n_2)n_3 |n_1, n_3 - 1, n_4, n_2 + 1\rangle \\ &\quad + n_3(n_3 - 1) |n_1, n_3 - 2, n_4 + 1, n_2\rangle, \\ \mathbf{E}_2 |\mathbf{n}\rangle &= n_2 |n_1, n_3, n_4, n_2 - 1\rangle \\ &\quad + 2n_3 |n_1 + 1, n_3 - 1, n_4, n_2\rangle \\ &\quad - n_4 |n_1, n_3 + 1, n_4 - 1, n_2\rangle. \end{aligned} \quad (3)$$

It is possible to rewrite the action by the second order differential operators (see [10, 11]) on the polynomial functions z_1, z_2, z_3 a z_4 , which are in variable z_2 up to the level λ_2 . If we put

$$\begin{aligned} |n_1, n_3, n_4, n_2\rangle &= (\lambda_2 - n_2)! \mathbf{F}_1^{n_1} \mathbf{F}_3^{n_3} \mathbf{F}_4^{n_4} \mathbf{F}_2^{n_2} |0\rangle \\ &\leftrightarrow z_1^{n_1} z_2^{n_2} z_3^{n_3} z_4^{n_4}, \end{aligned}$$

we obtain from equations (3) for the action on polynomials $f = f(z_1, z_2, z_3, z_4)$

$$\begin{aligned} \mathbf{H}_1 f &= \lambda_1 f - 2z_1 f_1 + z_2 f_2 - z_3 f_3, \\ \mathbf{H}_2 f &= \lambda_2 f + 2z_1 f_1 - 2z_2 f_2 - 2z_4 f_4, \\ \mathbf{E}_1 f &= \lambda_1 f_1 - z_1 f_{11} + z_2 f_{12} - z_3 f_{13} \\ &\quad - \lambda_2 z_2 f_3 + z_2^2 f_{23} + z_4 f_{33}, \\ \mathbf{E}_2 f &= f_2 + 2z_1 f_3 - z_3 f_4, \end{aligned} \quad (4)$$

²If $\lambda_2 \notin \mathbb{Z}$ we can use a similar construction with basis $|\mathbf{n}\rangle = \Gamma(\lambda_2 - n_2 + 1) \mathbf{F}_1^{n_1} \mathbf{F}_3^{n_3} \mathbf{F}_4^{n_4} \mathbf{F}_2^{n_2} |0\rangle$, where $n_1, n_2, n_3, n_4 \in \mathbb{N}_0$.

where $f_k = \frac{\partial f}{\partial z_k}$.

The conditions for extremal vectors (2) are now

$$\begin{aligned} \lambda_1 f - 2z_1 f_1 + z_2 f_2 - z_3 f_3 &= \nu_1 f, \\ \lambda_2 f + 2z_1 f_1 - 2z_2 f_2 - 2z_4 f_4 &= \nu_2 f, \\ \lambda_1 f_1 - z_1 f_{11} + z_2 f_{12} \\ - z_3 f_{13} - \lambda_2 z_2 f_3 + z_2^2 f_{23} + z_4 f_{33} &= 0, \\ f_2 + 2z_1 f_3 - z_3 f_4 &= 0, \end{aligned} \tag{5}$$

where ν_1 and ν_2 are complex numbers.

The condition on the degree of the polynomial $f(z_1, z_2, z_3, z_4)$ in variable z_2 can be rewritten in the following way

$$\frac{\partial^{\lambda_2+1} f}{\partial z_2^{\lambda_2+1}} = 0.$$

5. THE EXTREMAL VECTORS

The extremal vectors are in one-to-one correspondence to polynomial solutions of the systems of equations (5), which are in variable z_2 of maximal degree λ_2 . You can find all such solutions in the appendix.

For any λ_1 and λ_2 there exists a constant solution $f(z_1, z_2, z_3, z_4) = 1$. But such a solution gives $\mathbf{v} = |0\rangle$, which is not interesting.

A further solution exists only in the cases $\lambda_1 \in \mathbb{N}_0$, $\lambda_1 + \lambda_2 + 1 \in \mathbb{N}_0$ or $2\lambda_1 + \lambda_2 + 2 \in \mathbb{N}_0$.

For $\lambda_1 \in \mathbb{N}_0$ there is a function $f(z_1, z_2, z_3, z_4) = z_1^{\lambda_1+1}$, and we obtain the extremal vector

$$\mathbf{v} = \mathbf{F}_1^{\lambda_1+1} |0\rangle.$$

For $\lambda_1 + \lambda_2 + 1 \in \mathbb{N}_0$ and $2\lambda_1 + \lambda_2 + 4 \leq 0$ we find the solution

$$\begin{aligned} f(z_1, z_2, z_3, z_4) &= (z_4 + z_2 z_3 - z_1 z_2^2)^{\lambda_1 + \lambda_2 + 2} \\ &= \sum_{(n_1, n_3) \in \mathcal{D}_\lambda} \frac{(-1)^{n_1} (\lambda_1 + \lambda_2 + 2)!}{n_1! n_3! (\lambda_1 + \lambda_2 - n_1 - n_3 + 2)!} \\ &\quad \times z_1^{n_1} z_2^{2n_1 + n_3} z_3^{n_3} z_4^{\lambda_1 + \lambda_2 - n_1 - n_3 + 2}, \end{aligned}$$

where $\mathcal{D}_\lambda = \{(n_1, n_3) \in \mathbb{N}_0^2; n_1 + n_3 \leq \lambda_1 + \lambda_2 + 2\}$. The extremal vector corresponding to this solution is

$$\mathbf{v} = \sum_{(n_1, n_3) \in \mathcal{D}_\lambda} \frac{(-1)^{n_1} (\lambda_2 - 2n_1 - n_3)!}{n_1! n_3! (\lambda_1 + \lambda_2 - n_1 - n_3 + 2)!} \times \mathbf{F}_1^{n_1} \mathbf{F}_3^{n_3} \mathbf{F}_4^{\lambda_1 + \lambda_2 - n_1 - n_3 + 2} \mathbf{F}_2^{2n_1 + n_3} |0\rangle.$$

If $2\lambda_1 + \lambda_2 + 2 \in \mathbb{N}_0$, we introduce

$$N = 2\lambda_1 + \lambda_2 + 3, \quad \ell_2 = \lceil \frac{1}{2} \lambda_2 \rceil, \quad M = \lceil \frac{1}{2} N \rceil.$$

Then we can rewrite the solution from the appendix in the following way:

For λ_1 being a half integer, i.e. $\lambda_1 = \ell_1 - \frac{1}{2}$, where $\ell_1 \in \mathbb{Z}$, we have

$$\begin{aligned} f &= \sum_{n_4=0}^M \sum_{n_2=0}^{\min(\lambda_2, N-2n_4)} (-1)^{n_2} \frac{c_{n_2, n_4}}{n_2! n_4!} \\ &\quad \times z_1^{n_2 + n_4} z_2^{n_2} z_3^{N - n_2 - 2n_4} z_4^{n_4}, \end{aligned}$$

where

$$c_{n_2, n_4} = \begin{cases} \sum_{n=\lceil \frac{1}{2}(n_2+1) \rceil}^{\min(\ell_2, M-n_4)} 2^{2n+n_2+2n_4} \\ \times \frac{\ell_2! M!}{(2n-n_2)! (\ell_2-n)! (M-n-n_4)!}, & \lambda_2 \text{ even,} \\ \sum_{n=\lceil \frac{1}{2} n_2 \rceil}^{\min(\ell_2, M-n_4)} 2^{2n+n_2+2n_4} \\ \times \frac{\ell_2! M!}{(2n-n_2+1)! (\ell_2-n)! (M-n-n_4)!}, & \lambda_2 \text{ odd.} \end{cases}$$

For these solutions we obtain the extremal vectors

$$\mathbf{v} = \sum_{n_4=0}^M \sum_{n_2=0}^{\min(\lambda_2, N-2n_4)} (-1)^{n_2} \frac{(\lambda_2 - n_2)!}{n_2! n_4!} c_{n_2, n_4} \times \mathbf{F}_1^{n_2+n_4} \mathbf{F}_3^{N-n_2-2n_4} \mathbf{F}_4^{n_4} \mathbf{F}_2^{n_2} |0\rangle.$$

If λ_1 is an integer we have $\lambda_1 \leq -2$. The solution of the differential equations in this case is

$$\begin{aligned} f &= \sum_{n_4=0}^M \sum_{n_2=0}^{N-2n_4} (-1)^{n_2} \frac{d_{n_2, n_4}}{n_2! n_4!} \\ &\quad \times z_1^{n_2+n_4} z_2^{n_2} z_3^{N-n_2-2n_4} z_4^{n_4}, \end{aligned}$$

where

$$d_{n_2, n_4} = \begin{cases} \sum_{n=\lceil \frac{1}{2}(n_2+1) \rceil}^{M-n_4} 2^{n+n_2+2n_4} \frac{(2\ell_2-1)!!}{(2\ell_2-2n-1)!!} \\ \times \frac{M!}{(2n-n_2)! (M-n-n_4)!}, & \lambda_2 \text{ even,} \\ \sum_{n=\lceil \frac{1}{2} n_2 \rceil}^{M-n_4} 2^{n+n_2+2n_4} \frac{(2\ell_2-1)!!}{(2\ell_2-2n-1)!!} \\ \times \frac{M!}{(2n-n_2+1)! (M-n-n_4)!}, & \lambda_2 \text{ odd,} \end{cases}$$

and the extremal vectors are

$$\mathbf{v} = \sum_{n_4=0}^M \sum_{n_2=0}^{N-2n_4} (-1)^{n_2} \frac{(\lambda_2 - n_2)!}{n_2! n_4!} d_{n_2, n_4} \times \mathbf{F}_1^{n_2+n_4} \mathbf{F}_3^{N-n_2-2n_4} \mathbf{F}_4^{n_4} \mathbf{F}_2^{n_2} |0\rangle.$$

6. APPENDIX: POLYNOMIAL SOLUTIONS OF DIFFERENTIAL EQUATIONS

To obtain extremal vectors we need to find the polynomial solutions

$$f(z_1, z_2, z_3, z_4) = \sum_{n_1, n_2, n_3, n_4 \geq 0} c_{n_1, n_2, n_3, n_4} z_1^{n_1} z_2^{n_2} z_3^{n_3} z_4^{n_4}$$

of the system of equations (5), which are of less degree than $(\lambda_2 + 1)$ in the variable z_2 .

To simplify the solution of the first equations, we put

$$\begin{aligned} f(z_1, z_2, z_3, z_4) \\ = z_1^{-\rho_2} (4z_1 z_4 + z_3^2)^{\rho_2 + \rho_1 / 2} g(t, x_1, x_2, x_3), \end{aligned}$$

where $\rho_1 = \lambda_1 - \nu_1$, $\rho_2 = \frac{1}{2}(\lambda_2 - \nu_2)$, $x_2 = z_1$, $x_3 = z_2$ and

$$t = \frac{(2z_1 z_2 - z_3)^2}{4z_1 z_4 + z_3^2}, \quad x_1 = \frac{2z_1 z_2 - z_3}{z_3},$$

or $z_1 = x_2, z_2 = x_3$ and

$$z_3 = \frac{2x_2x_3}{1+x_1}, \quad z_4 = \frac{x_2x_3^2(x_1^2-t)}{t(1+x_1)^2}.$$

The first order equations are equivalent to the conditions

$$g_{x_1} = g_{x_2} = g_{x_3} = 0,$$

and so $g(t, x_1, x_2, x_3) = g(t)$.

The equations of the second order give the system of three equations

$$\begin{aligned} (2\lambda_1\rho_1 + 2\lambda_1\rho_2 + \lambda_2\rho_1 + 2\lambda_2\rho_2 \\ - \rho_1^2 - 2\rho_1\rho_2 - 2\rho_2^2 + 3\rho_1 + 4\rho_2)g = 0, \\ (2\lambda_1 + \lambda_2 - \rho_1 - 2\rho_2 + 3)(1-t)g' \\ + \rho_2(\lambda_1 - \rho_1 - \rho_2 + 1)g = 0, \\ 4t(1-t)g'' + 2(1 + (2\lambda_1 + 2\lambda_2 + 1)t)g' \\ + (2\lambda_1\rho_1 - \rho_1^2 + 3\rho_1 + 2\rho_2)g = 0. \end{aligned} \quad (6)$$

As we want to obtain polynomial solutions $f(z_1, z_2, z_3, z_4)$, which are in variable z_2 of less or equal degree $\lambda_2 \in \mathbb{N}_0$, there must be solution $g(t)$ of the system (6), which is the polynomial in \sqrt{t} of less or equal degree λ_2 .

If we exclude derivatives of g from the second and the third equations, we find that nonzero solutions can exist only in the following six cases:

- (1.) $\rho_1 = 0, \quad \rho_2 = 0;$
- (2.) $\rho_1 = 2\lambda_1 + 2, \quad \rho_2 = -\lambda_1 - 1;$
- (3.) $\rho_1 = 0, \quad \rho_2 = \lambda_1 + \lambda_2 + 2;$
- (4.) $\rho_1 = 2\lambda_1 + 2, \quad \rho_2 = \lambda_2 + 1;$
- (5.) $\rho_1 = 2\lambda_1 + \lambda_2 + 3, \rho_2 = 0;$
- (6.) $\rho_1 = -\lambda_2 - 1, \quad \rho_2 = \lambda_1 + \lambda_2 + 2.$

Case 1 ($\rho_1 = \rho_2 = 0$). A function that corresponds to the extremal vector is $f(z_1, z_2, z_3, z_4) = g(t)$, where $g(t)$ is the solution of the system

$$\begin{aligned} (2\lambda_1 + \lambda_2 + 3)(1-t)g' = 0, \\ 2t(1-t)g'' + (1 + (2\lambda_1 + 2\lambda_2 + 1)t)g' = 0. \end{aligned} \quad (7)$$

For each λ_1 and λ_2 this system has the solution $g(t) = 1$ which corresponds to the extremal vector

$$f(z_1, z_2, z_3, z_4) = 1.$$

But for $2\lambda_1 + \lambda_2 + 3 = 0$ we obtained for $g(t)$ the equation

$$2t(1-t)g'' + (1 + (\lambda_2 - 2)t)g' = 0,$$

which also has a non-constant solution

$$g(t) = G(\sqrt{t}), \quad \text{where } G(x) = \int (1-x^2)^{(\lambda_2-1)/2} dx.$$

However this solution does not give a polynomial function $f(z_1, z_2, z_3, z_4)$ for any λ_2 .

Case 2 ($\rho_1 = 2\lambda_1 + 2, \rho_2 = -\lambda_1 - 1$). The function that corresponds to the extremal vector is in this case

$$f(z_1, z_2, z_3, z_4) = z_1^{\lambda_1+1}g(t),$$

where $g(t)$ is the solution of system (7). As in event 1 we find that the non-constant polynomial solutions

$$f(z_1, z_2, z_3, z_4) = z_1^{\lambda_1+1}$$

get only $\lambda_1 \in \mathbb{N}_0$.

Case 3 ($\rho_1 = 0, \rho_2 = \lambda_1 + \lambda_2 + 2$). The function for the extremal vectors is

$$f(z_1, z_2, z_3, z_4) = \left(\frac{4z_1z_4 + z_3^2}{z_1} \right)^{\lambda_1 + \lambda_2 + 2} g(t),$$

where $g(t)$ is the solution of the system

$$\begin{aligned} (\lambda_2 + 1)((1-t)g' + (\lambda_1 + \lambda_2 + 2)g) = 0, \\ 2t(1-t)g'' + (1 + (2\lambda_1 + 2\lambda_2 + 1)t)g' \\ + (\lambda_1 + \lambda_2 + 2)g = 0. \end{aligned} \quad (8)$$

As we assume that $\lambda_2 \in \mathbb{N}_0$, for each λ_1, λ_2 this system has the solution

$$g(t) = (1-t)^{\lambda_1 + \lambda_2 + 2}.$$

This solution corresponds to the function

$$f(z_1, z_2, z_3, z_4) = (z_4 + z_2z_3 - z_1z_2^2)^{\lambda_1 + \lambda_2 + 2}, \quad (9)$$

which is a non-constant polynomial for $\lambda_1 + \lambda_2 + 1 \in \mathbb{N}_0$.

This function is a polynomial in the variable z_2 of degree $2\lambda_1 + 2\lambda_2 + 2$. It gives sought solutions for $2\lambda_1 + \lambda_2 + 4 \leq 0$.

Thus, function (9) provides a permissible solution for the $\lambda_2 \in \mathbb{N}_0$ only if $\lambda_1 \in \mathbb{Z}, -\lambda_2 - 1 \leq \lambda_1 \leq -\frac{1}{2}\lambda_2 - 2$, from which follows $\lambda_2 \geq 2$.

Case 4 ($\rho_1 = 2\lambda_1 + 2, \rho_2 = \lambda_2 + 1$). In this case, the function that can match the extremal vector is

$$f(z_1, z_2, z_3, z_4) = z_1^{-\lambda_2-1}(4z_1z_4 + z_3^2)^{\lambda_1 + \lambda_2 + 2}g(t),$$

where $g(t)$ is the solution of system (8). So

$$f(z_1, z_2, z_3, z_4) = z_1^{\lambda_1+1}(z_4 + z_2z_3 - z_1z_2^2)^{\lambda_1 + \lambda_2 + 2}.$$

To give a polynomial solution, which we have found, to this function there must be $\lambda_1 \in \mathbb{N}_0$ and $\lambda_1 + \lambda_2 + 1 \in \mathbb{N}_0$. But in this case, the degree of polynomial f in the variable z_2 is greater than λ_2 and, therefore, is not a permissible solution.

Case 5 ($\rho_1 = 2\lambda_1 + \lambda_2 + 3, \rho_2 = 0$). The function corresponding to the possible extremal vectors is

$$f(z_1, z_2, z_3, z_4) = (4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 + \frac{3}{2}}g(t),$$

where function $g(t)$ meets the equation

$$4t(1-t)g'' + 2(1 + (2\lambda_1 + 2\lambda_2 + 1)t)g' - \lambda_2(2\lambda_1 + \lambda_2 + 3)g = 0. \quad (10)$$

This equation has two linearly independent solutions

$$g_1(t) = F(-\frac{1}{2}\lambda_2, -\lambda_1 - \frac{1}{2}\lambda_2 - \frac{3}{2}; \frac{1}{2}; t),$$

$$g_2(t) = \sqrt{t}F(\frac{1}{2} - \frac{1}{2}\lambda_2, -\lambda_1 - \frac{1}{2}\lambda_2 - 1; \frac{3}{2}; t),$$

where $F(\alpha, \beta; \gamma; t)$ is the hypergeometric function

$$F(\alpha, \beta; \gamma; t) = \sum_{n=0}^{\infty} \frac{(\alpha)_n(\beta)_n}{n!(\gamma)_n} t^n,$$

where

$$(\alpha)_n = \frac{\Gamma(\alpha + n)}{\Gamma(\alpha)} = \alpha(\alpha + 1) \dots (\alpha + n - 1).$$

These solutions correspond to the functions

$$f_1 = \sum_{n=0}^{\infty} \frac{(-\frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - \frac{3}{2})_n}{n!(\frac{1}{2})_n} \times (2z_1z_2 - z_3)^{2n}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + \frac{3}{2}},$$

$$f_2 = \sum_{n=0}^{\infty} \frac{(\frac{1}{2} - \frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - 1)_n}{n!(\frac{3}{2})_n} \times (2z_1z_2 - z_3)^{2n}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + 1}.$$

For at least one of these functions to be a nonconstant polynomial, must be $2\lambda_1 + \lambda_2 + 3 \in \mathbb{N}$, i.e. $2\lambda_1 + \lambda_2 + 2 \in \mathbb{N}_0$.

If $2\lambda_1 + \lambda_2 + 3$ is even, we get the solution

$$f_1 = \sum_{n=0}^{\lambda_1 + \frac{1}{2}\lambda_2 + \frac{3}{2}} \frac{(-\frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - \frac{3}{2})_n}{n!(\frac{1}{2})_n} \times (2z_1z_2 - z_3)^{2n}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + \frac{3}{2}},$$

and for $2\lambda_1 + \lambda_2 + 3$ odd, we have the solution

$$f_2 = \sum_{n=0}^{\lambda_1 + \frac{1}{2}\lambda_2 + 1} \frac{(\frac{1}{2} - \frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - 1)_n}{n!(\frac{3}{2})_n} \times (2z_1z_2 - z_3)^{2n+1}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + 1}.$$

If $2\lambda_1 + \lambda_2 + 3$ is even and λ_2 is even, then λ_1 is a half integer, i.e. $\lambda_1 = \ell_1 - \frac{1}{2}$, where $\ell_1 \in \mathbb{Z}$, counts in f_1 only to $n \leq \frac{1}{2}\lambda_2$, i.e.

$$f = \sum_{n=0}^{\min(\frac{1}{2}\lambda_2, \lambda_1 + \frac{1}{2}\lambda_2 + \frac{3}{2})} \frac{(-\frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - \frac{3}{2})_n}{n!(\frac{1}{2})_n} \times (2z_1z_2 - z_3)^{2n}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + \frac{3}{2}},$$

and, therefore, f is in the variable z_2 of a polynomial of degree not exceeding λ_2 .

If $2\lambda_1 + \lambda_2 + 3$ is even and λ_2 is odd, i.e. λ_1 is an integer, the function

$$f = \sum_{n=0}^{\lambda_1 + \frac{1}{2}\lambda_2 + \frac{3}{2}} \frac{(-\frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - \frac{3}{2})_n}{n!(\frac{1}{2})_n} \times (2z_1z_2 - z_3)^{2n}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + \frac{3}{2}},$$

in the variable z_2 is a polynomial of degree $2\lambda_1 + \lambda_2 + 3$. Thus admissible solutions get only $\lambda_1 \leq -2$.

If $2\lambda_1 + \lambda_2 + 3$ is odd, then solution f_2 comes into play. If $\frac{1}{2}(\lambda_2 - 1) \in \mathbb{N}_0$, i.e. for odd λ_2 and half integer λ_1 sum in f_2 only $n \leq \frac{1}{2}(\lambda_2 - 1)$, then the solutions are

$$f = \sum_{n=0}^{\min(\frac{1}{2}\lambda_2 - \frac{1}{2}, \lambda_1 + \frac{1}{2}\lambda_2 + 1)} \frac{(\frac{1}{2} - \frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - 1)_n}{n!(\frac{3}{2})_n} \times (2z_1z_2 - z_3)^{2n+1}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + 1}$$

in the z_2 polynomial of degree not exceeding λ_2 .

But for $2\lambda_1 + \lambda_2 + 3$ odd and λ_2 even, i.e. $\lambda_1 \in \mathbb{Z}$, the solution is

$$f = \sum_{n=0}^{\lambda_1 + \frac{1}{2}\lambda_2 + 1} \frac{(\frac{1}{2} - \frac{1}{2}\lambda_2)_n(-\lambda_1 - \frac{1}{2}\lambda_2 - 1)_n}{n!(\frac{3}{2})_n} \times (2z_1z_2 - z_3)^{2n+1}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 - n + 1}.$$

In the variable z_2 it is a polynomial of degree $2\lambda_1 + \lambda_2 + 3$. Therefore we get a permissible solution for $2\lambda_1 + \lambda_2 + 3 \leq \lambda_2$, i.e. $\lambda_1 \leq -2$.

Case 6 ($\rho_1 = -\lambda_2 - 1, \rho_2 = \lambda_1 + \lambda_2 + 2$). In this case,

$$f(z_1, z_2, z_3, z_4) = z_1^{-\lambda_1 - \lambda_2 - 2}(4z_1z_4 + z_3^2)^{\lambda_1 + \frac{1}{2}\lambda_2 + \frac{3}{2}}g(t),$$

where function $g(t)$ is the solution of equation (10).

For this function f to be polynomial, must be $2\lambda_1 + \lambda_2 + 3 \in \mathbb{N}_0$ and $-\lambda_1 - \lambda_2 - 2 \in \mathbb{N}_0$. But these conditions are not fulfilled for any $\lambda_2 \in \mathbb{N}_0$.

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