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**FOCK REPRESENTATION OF THE RENORMALIZED HIGHER
POWERS OF WHITE NOISE AND THE
VIRASORO–ZAMOLODCHIKOV– w_∞ *-LIE ALGEBRA**

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ABSTRACT. The identification of the *-Lie algebra of the renormalized higher powers of white noise (RHPWN) and the analytic continuation of the second quantized Virasoro–Zamolodchikov– w_∞ *-Lie algebra of conformal field theory and high-energy physics, was recently established in [3] based on results obtained in [1] and [2]. In the present paper we show how the RHPWN Fock kernels must be truncated in order to be positive definite and we obtain a Fock representation of the two algebras. We show that the truncated renormalized higher powers of white noise (TRHPWN) Fock spaces of order ≥ 2 host the continuous binomial and beta processes.

1. THE RHPWN AND VIRASORO–ZAMOLODCHIKOV– w_∞ *-LIE ALGEBRAS

Let a_t and a_s^\dagger be the standard boson white noise functionals with commutator

$$[a_t, a_s^\dagger] = \delta(t - s) \cdot 1$$

where δ is the Dirac delta function. As shown in [1] and [2], using the renormalization

$$(1.1) \quad \delta^l(t - s) = \delta(s) \delta(t - s), \quad l = 2, 3, \dots$$

for the higher powers of the Dirac delta function and choosing test functions $f : \mathbb{R} \rightarrow \mathbb{C}$ that vanish at zero, the symbols

$$(1.2) \quad B_k^n(f) = \int_{\mathbb{R}} f(s) a_s^{\dagger n} a_s^k ds \quad ; \quad n, k \in \{0, 1, 2, \dots\}$$

with involution

$$(1.3) \quad (B_k^n(f))^* = B_n^k(\bar{f})$$

and

Date: January 20, 2014.

1991 Mathematics Subject Classification. 60H40, 81S05, 81T30, 81T40.

Key words and phrases. Renormalized powers of white noise, second quantization, w_∞ -algebra, Virasoro algebra, Zamolodchikov algebra, Fock space, moment systems, continuous binomial distribution.

$$(1.4) \quad B_0^0(f) = \int_{\mathbb{R}} f(s) ds$$

satisfy the RHPWN commutation relations

$$(1.5) \quad [B_k^n(g), B_K^N(f)]_{RHPWN} := (kN - Kn) B_{k+K-1}^{n+N-1}(gf)$$

where for $n < 0$ and/or $k < 0$ we define $B_k^n(f) := 0$. Moreover, for $n, N \geq 2$ and $k, K \in \mathbb{Z}$ the white noise operators

$$\hat{B}_k^n(f) := \int_{\mathbb{R}} f(t) e^{\frac{k}{2}(a_t - a_t^\dagger)} \left(\frac{a_t + a_t^\dagger}{2} \right)^{n-1} e^{\frac{k}{2}(a_t - a_t^\dagger)} dt$$

satisfy the commutation relations

$$(1.6) \quad [\hat{B}_k^n(g), \hat{B}_K^N(f)]_{w_\infty} := ((N-1)k - (n-1)K) \hat{B}_{k+K}^{n+N-2}(gf)$$

of the Virasoro–Zamolodchikov– w_∞ Lie algebra of conformal field theory with involution

$$\left(\hat{B}_k^n(f) \right)^* = \hat{B}_{-k}^n(\bar{f})$$

In particular, for $n = N = 2$ we obtain

$$[\hat{B}_k^2(g), \hat{B}_K^2(f)]_{w_\infty} = (k - K) \hat{B}_{k+K}^2(gf)$$

which are the commutation relations of the Virasoro algebra. The analytic continuation $\{\hat{B}_z^n(f); n \geq 2, z \in \mathbb{C}\}$ of the Virasoro–Zamolodchikov– w_∞ Lie algebra, and the RHPWN Lie algebra with commutator $[\cdot, \cdot]_{RHPWN}$ have recently been identified (cf. [3]) thus bridging quantum probability with conformal field theory and high-energy physics.

Notation 1. *In what follows, for all integers n, k we will use the notation $B_k^n := B_k^n(\chi_I)$ where I is some fixed subset of \mathbb{R} of finite measure $\mu := \mu(I) > 0$.*

2. THE ACTION OF THE RHPWN OPERATORS ON THE FOCK VACUUM VECTOR Φ

2.1. Definition of the RHPWN action on the Fock vacuum vector Φ . To formulate a reasonable definition of the action of the RHPWN operators on Φ , we go to the level of white noise.

Lemma 1. *For all $t \geq s \geq 0$ and $n \in \{0, 1, 2, \dots\}$*

$$(a_t^\dagger)^n (a_s)^n = \sum_{k=0}^n s_{n,k} (a_t^\dagger a_s)^k \delta^{n-k}(t-s)$$

where $s_{n,k}$ are the Stirling numbers of the first kind with $s_{0,0} = 1$ and $s_{0,k} = s_{n,0} = 0$ for all $n, k \geq 1$.

Proof. As shown in [4], if $[b, b^\dagger] = 1$ then

$$(2.1) \quad (b^\dagger)^k (b)^k = \sum_{m=0}^k s_{k,m} (b^\dagger b)^m$$

For fixed $t, s \in \mathbb{R}$ we define b^\dagger and b through

$$(2.2) \quad \delta(t-s)^{1/2} b^\dagger = a_t^\dagger, \text{ and } \delta(t-s)^{1/2} b = a_s$$

Then $[b, b^\dagger] = 1$ and the result follows by substituting (2.2) into (2.1). \square

Proposition 1. *For all integers $n \geq k \geq 0$ and for all test functions f*

$$(2.3) \quad B_k^n(f) = \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_t)^k dt$$

Proof. For $n \geq k$ we can write

$$(a_t^\dagger)^n (a_s)^k = (a_t^\dagger)^{n-k} (a_t^\dagger)^k (a_s)^k$$

Multiplying both sides by $f(t) \delta(t-s)$ and then taking $\int_{\mathbb{R}} \int_{\mathbb{R}} \dots ds dt$ of both sides of the resulting equation we obtain

$$\int_{\mathbb{R}} \int_{\mathbb{R}} f(t) (a_t^\dagger)^n (a_s)^k \delta(t-s) ds dt = \int_{\mathbb{R}} \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger)^k (a_s)^k \delta(t-s) ds dt$$

which, after applying (1.2) to its left and Lemma 1 to its right hand side, yields

$$\begin{aligned} B_k^n(f) &= \sum_{m=0}^k s_{k,m} \int_{\mathbb{R}} \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_s)^m \delta^{k-m+1}(t-s) ds dt \\ &= s_{k,k} \int_{\mathbb{R}} \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_s)^k \delta(t-s) ds dt \\ &+ \sum_{m=0}^{k-1} s_{k,m} \int_{\mathbb{R}} \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_s)^m \delta(s) \delta(t-s) ds dt \\ &= s_{k,k} \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_t)^k dt + 0 \\ &= \int_{\mathbb{R}} f(t) (a_t^\dagger)^{n-k} (a_t^\dagger a_t)^k dt \end{aligned}$$

where we have used the renormalization rule (1.1), $f(0) = 0$, and $s_{k,k} = 1$. \square

Proposition 2. *Suppose that for all $n, k \in \{0, 1, 2, \dots\}$ and test functions f ,*

$$(2.4) \quad B_k^n(f) \Phi := \begin{cases} 0 & \text{if } n < k \text{ or } n \cdot k < 0 \\ B_0^{n-k}(f \sigma_k) \Phi & \text{if } n > k \geq 0 \\ \int_{\mathbb{R}} f(t) \rho_k(t) dt \Phi & \text{if } n = k \end{cases}$$

where σ_k and ρ_k are complex valued functions. Then for all $n \in \{0, 1, 2, \dots\}$

$$(2.5) \quad \sigma_n = \sigma_1^n$$

and

$$(2.6) \quad \rho_n = \frac{\sigma_1^n}{n+1}$$

Proof. By (2.4) and (1.2) for $k = 0$, and by (1.4) for $n = k = 0$ it follows that $\sigma_0 = \rho_0 = 1$. For $n \geq 1$ we have

$$\begin{aligned} \langle B_0^n(f) \Phi, B_1^{n+1}(g) \Phi \rangle &= \langle B_0^n(f) \Phi, B_0^n(g \sigma_1) \Phi \rangle \\ &= \langle \Phi, B_n^0(\bar{f}) B_0^n(g \sigma_1) \Phi \rangle \\ &= \langle \Phi, (B_0^n(g \sigma_1) B_n^0(\bar{f}) + [B_n^0(\bar{f}), B_0^n(g \sigma_1)]) \Phi \rangle \\ &= \langle \Phi, (0 + n^2 B_{n-1}^{-1}(\bar{f} g \sigma_1)) \Phi \rangle \\ &= n^2 \int_{\mathbb{R}} \rho_{n-1}(t) \sigma_1(t) \bar{f}(t) g(t) dt \end{aligned}$$

and also

$$\begin{aligned} \langle B_0^n(f) \Phi, B_1^{n+1}(g) \Phi \rangle &= \langle \Phi, B_n^0(\bar{f}) B_1^{n+1}(g) \Phi \rangle \\ &= \langle \Phi, (B_1^{n+1}(g) B_n^0(\bar{f}) + [B_n^0(\bar{f}), B_1^{n+1}(g)]) \Phi \rangle \\ &= \langle \Phi, (0 + n(n+1) B_n^n(\bar{f} g)) \Phi \rangle \\ &= n(n+1) \int_{\mathbb{R}} \rho_n(t) \bar{f}(t) g(t) dt \end{aligned}$$

i.e., for all test functions h

$$n^2 \int_{\mathbb{R}} \rho_{n-1}(t) \sigma_1(t) h(t) dt = n(n+1) \int_{\mathbb{R}} \rho_n(t) h(t) dt$$

which implies that

$$(2.7) \quad \rho_n = \frac{n}{n+1} \sigma_1 \rho_{n-1} = \dots = \frac{\sigma_1^n}{n+1}$$

thus proving (2.6). Similarly,

$$\begin{aligned}
 \int_{\mathbb{R}} \rho_n(t) f(t) g(t) dt &= \langle \Phi, B_n^n(f g) \Phi \rangle = \frac{1}{n+1} \langle \Phi, [B_n^{n-1}(f), B_1^2(g)] \Phi \rangle \\
 &= \frac{1}{n+1} \langle \Phi, (B_n^{n-1}(f) B_1^2(g) - B_1^2(g) B_n^{n-1}(f)) \Phi \rangle \\
 &= \frac{1}{n+1} \langle \Phi, B_n^{n-1}(f) B_1^2(g) \Phi \rangle = \frac{1}{n+1} \langle B_{n-1}^n(\bar{f}) \Phi, B_1^2(g) \Phi \rangle \\
 &= \frac{1}{n+1} \langle B_0^1(\sigma_{n-1} \bar{f}) \Phi, B_0^1(\sigma_1 g) \Phi \rangle = \frac{1}{n+1} \langle \Phi, B_1^0(\bar{\sigma}_{n-1} f) B_0^1(\sigma_1 g) \Phi \rangle \\
 &= \frac{1}{n+1} \langle \Phi, [B_1^0(\bar{\sigma}_{n-1} f) B_0^1(\sigma_1 g)] \Phi \rangle = \frac{1}{n+1} \langle \Phi, B_0^0(\bar{\sigma}_{n-1} f \sigma_1 g) \Phi \rangle \\
 &= \frac{1}{n+1} \int_{\mathbb{R}} \bar{\sigma}_{n-1}(t) \sigma_1(t) f(t) g(t) dt
 \end{aligned}$$

Thus, for all test functions h

$$\int_{\mathbb{R}} \rho_n(t) h(t) dt = \frac{1}{n+1} \int_{\mathbb{R}} \bar{\sigma}_{n-1}(t) \sigma_1(t) h(t) dt$$

therefore

$$(2.8) \quad (n+1) \rho_n = \bar{\sigma}_{n-1} \sigma_1$$

which combined with (2.6) implies

$$\bar{\sigma}_{n-1} = \sigma_1^{n-1}$$

which in turn implies that the σ_n 's are real and yields (2.5). □

In view of the interpretation of a_t^\dagger and a_t as creation and annihilation densities respectively, it makes sense to assume that in the definition of the action of B_k^n on Φ it is only the difference $n - k$ that matters. Therefore we take the function σ_1 (and thus by (2.5) all the σ_n 's) appearing in Proposition 2 to be identically equal to 1 and we arrive to the following definition of the action of the RHPWN operators on Φ .

Definition 1. For $n, k \in \mathbb{Z}$ and test functions f

$$(2.9) \quad B_k^n(f) \Phi := \begin{cases} 0 & \text{if } n < k \text{ or } n \cdot k < 0 \\ B_0^{n-k}(f) \Phi & \text{if } n > k \geq 0 \\ \frac{1}{n+1} \int_{\mathbb{R}} f(t) dt \Phi & \text{if } n = k \end{cases}$$

2.2. The n -th order RHPWN $*$ -Lie algebras \mathcal{L}_n .

Definition 2. (i) \mathcal{L}_1 is the $*$ -Lie algebra generated by B_0^1 and B_1^0 i.e., \mathcal{L}_1 is the linear span of $\{B_0^1, B_1^0, B_0^0\}$.

(ii) \mathcal{L}_2 is the $*$ -Lie algebra generated by B_0^2 and B_2^0 i.e., \mathcal{L}_2 is the linear span of $\{B_0^2, B_2^0, B_1^1\}$.

(iii) For $n \in \{3, 4, \dots\}$, \mathcal{L}_n is the $*$ -Lie algebra generated by B_0^n and B_n^0 through repeated commutations and linear combinations. It consists of linear combinations of creation/annihilation operators of the form B_y^x where $x - y = k n$, $k \in \mathbb{Z} - \{0\}$, and of number operators B_x^x with $x \geq n - 1$.

2.3. The Fock representation no-go theorem. We will show that if the RHPWN action on Φ is that of Definition 1 then the Fock representation no-go theorems of [5] and [2] can be extended to the RHPWN $*$ -Lie algebras \mathcal{L}_n where $n \geq 3$.

Lemma 2. For all $n \geq 3$ and with the action of the RHPWN operators on the vacuum vector Φ given by Definition 1, if a Fock space \mathcal{F}_n for \mathcal{L}_n exists then it contains both $B_0^n \Phi$ and $B_0^{2n} \Phi$.

Proof. For simplicity we restrict to a single interval I of positive measure $\mu := \mu(I)$. We have

$$B_n^0 B_0^n \Phi = (B_0^n B_n^0 + [B_n^0, B_0^n]) \Phi = B_0^n B_n^0 \Phi + n^2 B_{n-1}^{n-1} \Phi = 0 + n^2 \frac{\mu}{n} \Phi = n \mu \Phi$$

and

$$\begin{aligned} B_n^0 (B_0^n)^2 \Phi &= B_n^0 B_0^n B_0^n \Phi = (B_0^n B_n^0 + n^2 B_{n-1}^{n-1}) B_0^n \Phi \\ &= B_0^n n \mu \Phi + n^2 (B_0^n B_{n-1}^{n-1} + [B_{n-1}^{n-1}, B_0^n]) \Phi \\ &= n \mu B_0^n \Phi + n^2 B_0^n \frac{\mu}{n} \Phi + n^2 n (n-1) B_{n-2}^{2n-2} \Phi \\ &= 2n \mu B_0^n \Phi + n^3 (n-1) B_0^n \Phi \\ &= (2n \mu + n^3 (n-1)) B_0^n \Phi \end{aligned}$$

and also

$$\begin{aligned}
B_n^0 (B_0^n)^3 \Phi &= (B_0^n B_n^0 + n^2 B_{n-1}^{n-1}) (B_0^n)^2 \Phi \\
&= B_0^n (2n\mu + n^3(n-1)) B_0^n \Phi + n^2 (B_0^n B_{n-1}^{n-1} + n(n-1) B_{n-2}^{2n-2}) B_0^n \Phi \\
&= (2n\mu + n^3(n-1)) (B_0^n)^2 \Phi + n^2 B_0^n (B_0^n B_{n-1}^{n-1} + n(n-1) B_{n-2}^{2n-2}) \Phi \\
&\quad + n^3(n-1) (B_0^n B_{n-2}^{2n-2} + n(n-2) B_{n-3}^{3n-3}) \Phi \\
&= (2n\mu + n^3(n-1)) (B_0^n)^2 \Phi + n^2 \frac{\mu}{n} (B_0^n)^2 \Phi + n^3(n-1) (B_0^n)^2 \Phi \\
&\quad + n^3(n-1) (B_0^n)^2 \Phi + n^4(n-1)(n-2) B_0^{2n} \Phi \\
&= 3n(\mu + n^2(n-1)) (B_0^n)^2 \Phi + n^4(n-1)(n-2) B_0^{2n} \Phi
\end{aligned}$$

Since $B_n^0 (B_0^n)^3 \Phi \in \mathcal{F}_n$ and $(B_0^n)^2 \Phi \in \mathcal{F}_n$ it follows that $B_0^{2n} \Phi \in \mathcal{F}_n$. □

Theorem 1. *Let $n \geq 3$. If the action of the RHPWN operators on the vacuum vector Φ is given by Definition 1, then \mathcal{L}_n does not admit a Fock representation.*

Proof. If a Fock representation of \mathcal{L}_n existed then we should be able to define inner products of the form

$$\langle (a B_0^{2n} + b (B_0^n)^2) \Phi, (a B_0^{2n} + b (B_0^n)^2) \Phi \rangle$$

where $a, b \in \mathbb{R}$ and the RHPWN operators are defined on the same interval I of arbitrarily small positive measure $\mu(I)$. Using the notation $\langle x \rangle = \langle \Phi, x \Phi \rangle$ this amounts to the positive semi-definiteness of the matrix

$$A = \begin{bmatrix} \langle B_{2n}^0 B_0^{2n} \rangle & \langle B_{2n}^0 (B_0^n)^2 \rangle \\ \langle B_{2n}^0 (B_0^n)^2 \rangle & \langle (B_0^n)^2 (B_0^n)^2 \rangle \end{bmatrix}$$

Using (1.6) and Definition 1 we find that

$$\langle B_{2n}^0 B_0^{2n} \rangle = 4n^2 \langle B_{2n-1}^{2n-1} \rangle = 4n^2 \frac{1}{2n} \mu(I) = 2n \mu(I)$$

and

$$\begin{aligned}
\langle B_{2n}^0 (B_0^n)^2 \rangle &= \langle B_0^{2n} \Phi, (B_0^n)^2 \Phi \rangle = \langle B_n^0 B_0^{2n} \Phi, B_0^n \Phi \rangle \\
&= 2n^2 \langle B_{n-1}^{2n-1} \Phi, B_0^n \Phi \rangle = 2n^2 \langle B_0^n \Phi, B_0^n \Phi \rangle \\
&= 2n^2 \langle B_n^0 B_0^n \rangle = 2n^2 n^2 \langle B_{n-1}^{n-1} \rangle \\
&= 2n^4 \frac{1}{n} \mu(I) = 2n^3 \mu(I)
\end{aligned}$$

and also

$$\begin{aligned}
\langle (B_n^0)^2 (B_0^n)^2 \rangle &= \langle B_0^n \Phi, B_n^0 (B_0^n)^2 \Phi \rangle = \langle B_0^n \Phi, (B_n^0 B_0^n) B_0^n \Phi \rangle \\
&= \langle B_0^n \Phi, (B_0^n B_n^0 + n^2 B_{n-1}^{n-1}) B_0^n \Phi \rangle \\
&= \langle B_0^n \Phi, B_0^n B_n^0 B_0^n \Phi \rangle + n^2 \langle B_0^n \Phi, B_{n-1}^{n-1} B_0^n \Phi \rangle \\
&= \langle B_n^0 B_0^n \Phi, B_n^0 B_0^n \Phi \rangle + n^2 \langle B_0^n \Phi, (B_0^n B_{n-1}^{n-1} + n(n-1) B_{n-2}^{2n-2}) \Phi \rangle \\
&= n^4 \langle B_{n-1}^{n-1} \Phi, B_{n-1}^{n-1} \Phi \rangle + n \mu(I) \langle B_0^n \Phi, B_0^n \Phi \rangle + n^3 (n-1) \langle B_0^n \Phi, B_{n-2}^{2n-2} \Phi \rangle \\
&= n^2 \mu(I)^2 + n \mu(I) \langle B_n^0 B_0^n \rangle + n^3 (n-1) \langle B_n^0 B_{n-2}^{2n-2} \rangle \\
&= n^2 \mu(I)^2 + n^3 \mu(I) \langle B_{n-1}^{n-1} \rangle + n^4 (n-1) (2n-2) \langle B_{2n-3}^{2n-3} \rangle \\
&= n^2 \mu(I)^2 + n^2 \mu(I)^2 + n^4 (n-1) \mu(I) \\
&= 2n^2 \mu(I)^2 + n^4 (n-1) \mu(I)
\end{aligned}$$

Thus

$$A = \begin{bmatrix} 2n \mu(I) & 2n^3 \mu(I) \\ 2n^3 \mu(I) & 2n^2 \mu(I)^2 + n^4 (n-1) \mu(I) \end{bmatrix}.$$

A is a symmetric matrix, so it is positive semi-definite if and only if its minors are non-negative. The minor determinants of A are

$$d_1 = 2n \mu(I)$$

which is always nonnegative, and

$$d_2 = 2n^3 \mu(I)^2 (2\mu(I) - n^2 - n^3)$$

which is nonnegative if and only if

$$\mu(I) \geq \frac{n^2(n+1)}{2}$$

Thus the interval I cannot be arbitrarily small. \square

3. THE n -TH ORDER TRUNCATED RHPWN (OR TRHPWN) FOCK SPACE \mathcal{F}_n

3.1. Truncation of the RHPWN Fock kernels. The generic element of the $*$ -Lie algebras \mathcal{L}_n of Definition 2 is B_0^n . All other elements of \mathcal{L}_n are obtained by taking adjoints, commutators, and linear combinations. It thus makes sense to consider $(B_0^n(f))^k \Phi$ as basis vectors for the n -th particle space of the Fock space \mathcal{F}_n associated with \mathcal{L}_n . A calculation of the ‘‘Fock kernel’’ $\langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle$ reveals that it is the terms containing $B_0^{2n} \Phi$ that prevent the kernel from being positive definite. The $B_0^{2n} \Phi$ terms appear either directly or by applying Definition 1 to terms of the form $B_y^x \Phi$ where $x - y = 2n$. Since \mathcal{L}_1 and \mathcal{L}_2 do not contain B_0^2 and B_0^4 respectively, that problem exists for $n \geq 3$ only and the Fock spaces

\mathcal{F}_1 and \mathcal{F}_2 are actually not truncated. In what follows we will compute the Fock kernels by applying Definition 1 and by truncating “singular” terms of the form

$$(3.1) \quad \langle (B_0^n)^k \Phi, (B_0^n)^m B_y^x \Phi \rangle$$

where $nk = nm + x - y$ and $x - y = 2n$ i.e., $k - m = 2$. This amounts to truncating the action of the principal \mathcal{L}_n number operator B_{n-1}^{n-1} on the “number vectors” $(B_0^n)^k \Phi$, which by commutation relations (1.5) and Definition 1 is of the form

$$B_{n-1}^{n-1} (B_0^n)^k \Phi = \left(\frac{\mu}{n} + kn(n-1) \right) (B_0^n)^k \Phi + \sum_{i \geq 1} \prod_{j \geq 1} c_{i,j} B_0^{\lambda_{i,j} n} \Phi$$

(where for each i not all positive integers $\lambda_{i,j}$ are equal to 1) by omitting the $\sum_{i \geq 1} \prod_{j \geq 1} c_{i,j} B_0^{\lambda_{i,j} n} \Phi$ part. We thus arrive to the following:

Definition 3. For integers $n \geq 1$ and $k \geq 0$,

$$(3.2) \quad B_{n-1}^{n-1} (B_0^n)^k \Phi := \left(\frac{\mu}{n} + kn(n-1) \right) (B_0^n)^k \Phi$$

i.e., the number vectors $(B_0^n)^k \Phi$ are eigenvectors of the principal \mathcal{L}_n number operator B_{n-1}^{n-1} with eigenvalues $\left(\frac{\mu}{n} + kn(n-1) \right)$.

In agreement with Definition 1, for $k = 0$ Definition 3 yields $B_{n-1}^{n-1} \Phi := \frac{\mu}{n} \Phi$.

3.2. Outline of the Fock space construction method. We will construct the TRHPWN Fock spaces by using the following method (cf. Chapter 3 of [13]):

(i) Compute

$$\| (B_0^n)^k \Phi \|^2 = \langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle := \pi_{n,k}(\mu)$$

where $k = 0, 1, 2, \dots$, Φ is the RHPWN vacuum vector, and $\pi_{n,k}(\mu)$ is a polynomial in μ of degree k .

(ii) Using the fact that if $k \neq m$ then $\langle (B_0^n)^k \Phi, (B_0^n)^m \Phi \rangle = 0$, for $a, b \in \mathbb{C}$ compute

$$\begin{aligned} \langle e^{a B_0^n} \Phi, e^{b B_0^n} \Phi \rangle &= \sum_{k=0}^{\infty} \frac{(\bar{a} b)^k}{(k!)^2} \langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle \\ &= \sum_{k=0}^{\infty} \frac{(\bar{a} b)^k}{k!} \frac{\pi_{n,k}(\mu)}{k!} \\ &= \sum_{k=0}^{\infty} \frac{(\bar{a} b)^k}{k!} h_{n,k}(\mu) \end{aligned}$$

where

$$(3.3) \quad h_{n,k}(\mu) := \frac{\pi_{n,k}(\mu)}{k!}$$

(iii) Look for a function $G_n(u, \mu)$ such that

$$(3.4) \quad G_n(u, \mu) = \sum_{k=0}^{\infty} \frac{u^k}{k!} h_{n,k}(\mu)$$

Using the Taylor expansion of $G_n(u, \mu)$ in powers of u

$$(3.5) \quad G_n(u, \mu) = \sum_{k=0}^{\infty} \frac{u^k}{k!} \frac{\partial^k}{\partial u^k} G_n(u, \mu)|_{u=0}$$

by comparing (3.5) and (3.4) we see that

$$(3.6) \quad \frac{\partial^k}{\partial u^k} G_n(u, \mu)|_{u=0} = h_{n,k}(\mu)$$

Equation (3.6) plays a fundamental role in the search for G_n in what follows.

(iv) Reduce to single intervals and extend to step functions: For $u = \bar{a}b$, assuming that

$$(3.7) \quad G_n(u, \mu) = e^{\mu \hat{G}_n(u)}$$

which is typical for “Bernoulli moment systems” (cf. Chapter 5 of [13]), equation (3.4) becomes

$$(3.8) \quad e^{\mu \hat{G}_n(\bar{a}b)} = \sum_{k=0}^{\infty} \frac{(\bar{a}b)^k}{k!} h_{n,k}(\mu)$$

Take the product of (3.8) over all sets I , for test functions $f := \sum_i a_i \chi_{I_i}$ and $g := \sum_i b_i \chi_{I_i}$ with $I_i \cap I_j = \emptyset$ for $i \neq j$, and end up with an expression like

$$(3.9) \quad e^{\int_{\mathbb{R}} \hat{G}_n(f(t)g(t)) dt} = \prod \langle e^{a B_0^n} \Phi, e^{b B_0^n} \Phi \rangle$$

which we take as the definition of the inner product $\langle \psi_n(f), \psi_n(g) \rangle_n$ of the “exponential vectors”

$$(3.10) \quad \psi_n(f) := \prod_i e^{a_i B_0^n(\chi_{I_i})} \Phi$$

of the TRHPWN Fock space \mathcal{F}_n . Notice that $\Phi = \psi_n(0)$.

3.3. Construction of the TRHPWN Fock spaces \mathcal{F}_n .

Lemma 3. *Let $n \geq 1$ be fixed. Then for all integers $k \geq 0$*

$$(3.11) \quad B_n^0 (B_0^n)^{k+1} \Phi := n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) (B_0^n)^k \Phi$$

Proof. For $k = 0$ we have

$$\begin{aligned} B_n^0 B_0^n \Phi &= (B_0^n B_n^0 + [B_n^0, B_0^n]) \Phi = 0 + n^2 B_{n-1}^{n-1} \Phi \\ &= n^2 \frac{\mu}{n} \Phi = n \mu \Phi = n(0+1) \left(\mu + 0 \frac{n^2(n-1)}{2} \right) (B_0^n)^0 \Phi \end{aligned}$$

Assuming (3.11) to be true for k we have

$$\begin{aligned} B_n^0 (B_0^n)^{k+2} \Phi &= (B_n^0 B_0^n) (B_0^n)^{k+1} \Phi = (B_0^n B_n^0 + n^2 B_{n-1}^{n-1}) (B_0^n)^{k+1} \Phi \\ &= B_0^n B_n^0 (B_0^n)^{k+1} \Phi + n^2 B_{n-1}^{n-1} (B_0^n)^{k+1} \Phi \\ &= B_0^n n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) (B_0^n)^k \Phi + n^2 B_{n-1}^{n-1} (B_0^n)^{k+1} \Phi \\ &= \left(n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) + n^2 \left(\frac{\mu}{n} + (k+1)n(n-1) \right) \right) (B_0^n)^{k+1} \Phi \\ &= n(k+2) \left(\mu + (k+1) \frac{n^2(n-1)}{2} \right) (B_0^n)^{k+1} \Phi \end{aligned}$$

which proves (3.11) to be true for $k+1$ also, thus completing the induction. □

Proposition 3. *For all $n \geq 1$*

$$(3.12) \quad \pi_{n,k}(\mu) := \langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle = k! n^k \prod_{i=0}^{k-1} \left(\mu + \frac{n^2(n-1)}{2} i \right)$$

Proof. Let $n \geq 1$ be fixed. Define

$$a_k := k! n^k \prod_{i=0}^{k-1} \left(\mu + \frac{n^2(n-1)}{2} i \right)$$

Then

$$a_1 = n \mu$$

and for $k \geq 1$

$$a_{k+1} = n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) a_k$$

Similarly, define

$$b_k := \langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle$$

Then

$$b_1 = \langle B_0^n \Phi, B_0^n \Phi \rangle = \langle \Phi, B_n^0 B_0^n \Phi \rangle = n^2 \langle \Phi, B_{n-1}^{n-1} \Phi \rangle = n^2 \frac{\mu}{n} = n\mu$$

and for $k \geq 1$, using Lemma 3

$$\begin{aligned} b_{k+1} &= \langle (B_0^n)^k \Phi, B_n^0 (B_0^n)^{k+1} \Phi \rangle = n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) \langle (B_0^n)^k \Phi, (B_0^n)^k \Phi \rangle \\ &= n(k+1) \left(\mu + k \frac{n^2(n-1)}{2} \right) b_k \end{aligned}$$

Thus $a_k = b_k$ for all $k \geq 1$. □

Corollary 1. *The functions $h_{n,k}$ appearing in (3.3) are given by*

$$(3.13) \quad h_{1,k} = \mu^k$$

and for $n \geq 2$

$$(3.14) \quad h_{n,k} = n^k \prod_{i=0}^{k-1} \left(\mu + \frac{n^2(n-1)}{2} i \right)$$

Proof. The proof follows from Proposition 3 and (3.3). □

Corollary 2. *The functions G_n appearing in (3.4) are given by*

$$(3.15) \quad G_1(u, \mu) = e^{u\mu}$$

and for $n \geq 2$

$$(3.16) \quad G_n(u, \mu) = \left(1 - \frac{n^3(n-1)}{2} u \right)^{-\frac{2}{n^2(n-1)} \mu} = e^{-\frac{2}{n^2(n-1)} \mu \ln \left(1 - \frac{n^3(n-1)}{2} u \right)}$$

where \ln denotes logarithm with base e .

Proof. The proof follows from the fact that for G_n given by (3.15) and (3.16), in accordance with (3.6), we have

$$\frac{\partial^k}{\partial u^k} G_n(u, \mu)|_{u=0} = n^k \prod_{i=0}^{k-1} \left(\mu + \frac{n^2(n-1)}{2} i \right)$$

□

Corollary 3. *The functions \hat{G}_n appearing in (3.5) are given by*

$$(3.17) \quad \hat{G}_1(u) = u$$

and for $n \geq 2$

$$(3.18) \quad \hat{G}_n(u) = -\frac{2}{n^2(n-1)} \ln \left(1 - \frac{n^3(n-1)}{2} u \right)$$

Proof. The proof follows directly from Corollary 2.

□

Corollary 4. *The \mathcal{F}_n inner products are given by*

$$(3.19) \quad \langle \psi_1(f), \psi_1(g) \rangle_1 = e^{\int_{\mathbb{R}} \bar{f}(t) g(t) dt}$$

and for $n \geq 2$

$$(3.20) \quad \langle \psi_n(f), \psi_n(g) \rangle_n = e^{-\frac{2}{n^2(n-1)} \int_{\mathbb{R}} \ln \left(1 - \frac{n^3(n-1)}{2} \bar{f}(t) g(t) \right) dt}$$

where $|f(t)| < \frac{1}{n} \sqrt{\frac{2}{n(n-1)}}$ and $|g(t)| < \frac{1}{n} \sqrt{\frac{2}{n(n-1)}}$.

Proof. The proof follows from (3.9) and Corollary 2.

□

The function G_1 of (3.15) and the Fock space inner product (3.19) are associated with the Heisenberg-Weyl algebra and the quantum stochastic calculus of [15]. For $n = 2$ the function G_n of (3.16) and the associated Fock space inner product (3.20) have appeared in the study of the Finite-Difference algebra and the Square of White Noise algebra in [8], [9], [11], and [12]. The functions G_n of (3.16) can also be found in Proposition 5.4.2 of Chapter 5 of [13].

Definition 4. *The n -th order TRHPWN Fock space \mathcal{F}_n is the Hilbert space completion of the linear span of the exponential vectors $\psi_n(f)$ of (3.10) under the inner product $\langle \cdot, \cdot \rangle_n$ of Corollary 4. The full TRHPWN Fock space \mathcal{F} is the direct sum of the \mathcal{F}_n 's.*

3.4. Fock representation of the TRHPWN operators.

Proposition 4. *For all test functions $f := \sum_i a_i \chi_{I_i}$ and $g := \sum_i b_i \chi_{I_i}$ with $I_i \cap I_j = \emptyset$ for $i \neq j$, and for all $n \geq 1$*

$$(3.21) \quad B_n^0(f) \psi_n(g) = n \int_{\mathbb{R}} f(t) g(t) dt \psi_n(g) + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(g + \epsilon f g^2)$$

$$(3.22) \quad B_0^n(f) \psi_n(g) = \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(g + \epsilon f)$$

Proof. By (3.10), the fact that $[B_n^0(\chi_{I_i}), e^{B_0^n(\chi_{I_j})}] = 0$ whenever $I_i \cap I_j = \emptyset$, and by Lemma 3 we have

$$\begin{aligned} B_n^0(f) \psi_n(g) &= \sum_{i=1}^m a_i B_n^0(\chi_{I_i}) \prod_{j=1}^m e^{b_j B_0^n(\chi_{I_j})} \Phi \\ &= \sum_{i=1}^m a_i \prod_{j=1}^m B_n^0(\chi_{I_i}) e^{b_j B_0^n(\chi_{I_j})} \Phi \\ &= \sum_{i=1}^m a_i \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) B_n^0(\chi_{I_i}) e^{b_i B_0^n(\chi_{I_i})} \Phi \\ &= \sum_{i=1}^m a_i \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \sum_{k=0}^{\infty} \frac{b_i^k}{k!} B_n^0(\chi_{I_i}) (B_0^n(\chi_{I_i}))^k \Phi \end{aligned}$$

$$\begin{aligned}
&= \sum_{i=1}^m a_i \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \sum_{k=0}^{\infty} \frac{b_i^k}{k!} n k \left(\mu(I_i) + (k-1) \frac{n^2(n-1)}{2} \right) (B_0^n(\chi_{I_i}))^{k-1} \Phi \\
&= \sum_{i=1}^m a_i \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \sum_{k=1}^{\infty} \frac{b_i^k}{(k-1)!} n \mu(I_i) (B_0^n(\chi_{I_i}))^{k-1} \Phi \\
&+ \sum_{i=1}^m a_i \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \sum_{k=2}^{\infty} \frac{b_i^k}{(k-2)!} \frac{n^3(n-1)}{2} (B_0^n(\chi_{I_i}))^{k-1} \Phi \\
&= n \sum_{i=1}^m a_i b_i \mu(I_i) \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) e^{b_i B_0^n(\chi_{I_i})} \Phi \\
&+ \frac{n^3(n-1)}{2} \sum_{i=1}^m a_i b_i^2 B_0^n(\chi_{I_i}) \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) e^{b_i B_0^n(\chi_{I_i})} \Phi \\
&= n \sum_{i=1}^m a_i b_i \mu(I_i) \left(\prod_{j=1}^m e^{b_j B_0^n(\chi_{I_j})} \right) \Phi \\
&+ \frac{n^3(n-1)}{2} \sum_{i=1}^m a_i b_i^2 B_0^n(\chi_{I_i}) e^{b_i B_0^n(\chi_{I_i})} \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \Phi \\
&= n \int_{\mathbb{R}} f(t) g(t) dt \psi_n(g) + \frac{n^3(n-1)}{2} \sum_{i=1}^m \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} e^{(\epsilon a_i b_i^2 + b_i) B_0^n(\chi_{I_i})} \left(\prod_{\substack{j=1 \\ j \neq i}}^m e^{b_j B_0^n(\chi_{I_j})} \right) \Phi \\
&= n \int_{\mathbb{R}} f(t) g(t) dt \psi_n(g) + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \left(\prod_{i=1}^m e^{(\epsilon a_i b_i^2 + b_i) B_0^n(\chi_{I_i})} \right) \Phi \\
&= n \int_{\mathbb{R}} f(t) g(t) dt \psi_n(g) + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(g + \epsilon f g^2)
\end{aligned}$$

To prove (3.22) we notice that for $n = 1$ (3.21) yields

$$B_1^0(f) \psi_1(g) = \int_{\mathbb{R}} f(t) g(t) dt \psi_1(g)$$

i.e., $B_1^0(f) = A(f)$ where $A(f)$ is the annihilation operator of Hudson-Parthasarathy calculus (cf. [15]) and so

$$B_1^0(f) \psi_1(g) = A^\dagger(f) \psi_1(g) = \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_1(g + \epsilon f)$$

where $A^\dagger(f)$ is the creation operator of Hudson-Parthasarathy calculus thus proving (3.22) for $n = 1$. To prove (3.22) for $n \geq 2$ we notice that by the duality condition (1.3) for all test functions f, g, ϕ

$$\begin{aligned} \langle B_0^n(f) \psi_n(\phi), \psi_n(g) \rangle_n &= \langle \psi_n(\phi), B_n^0(\bar{f}) \psi_n(g) \rangle_n \\ &= n \int_{\mathbb{R}} \bar{f}(t) g(t) dt \langle \psi_n(\phi), \psi_n(g) \rangle_n + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \langle \psi_n(\phi), \psi_n(g + \epsilon \bar{f} g^2) \rangle_n \\ &= n \int_{\mathbb{R}} \bar{f}(t) g(t) dt \langle \psi_n(\phi), \psi_n(g) \rangle_n \\ &\quad + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} e^{-\frac{2}{n^2(n-1)} \int_{\mathbb{R}} \ln \left(1 - \frac{n^3(n-1)}{2} \bar{\phi}(t) (g + \epsilon \bar{f} g^2)(t) \right) dt} \\ &= n \int_{\mathbb{R}} \bar{f}(t) g(t) dt \langle \psi_n(\phi), \psi_n(g) \rangle_n \\ &\quad + \frac{n^3(n-1)}{2} \langle \psi_n(\phi), \psi_n(g) \rangle_n \left(-\frac{2}{n^2(n-1)} \int_{\mathbb{R}} \frac{-\frac{n^3(n-1)}{2} \bar{\phi} \bar{f} g^2}{1 - \frac{n^3(n-1)}{2} \bar{\phi} g}(t) dt \right) \\ &= \left(n \int_{\mathbb{R}} \bar{f}(t) g(t) dt + \frac{n^4(n-1)}{2} \int_{\mathbb{R}} \frac{\bar{\phi} \bar{f} g^2}{1 - \frac{n^3(n-1)}{2} \bar{\phi} g}(t) dt \right) \langle \psi_n(\phi), \psi_n(g) \rangle_n \\ &= n \int_{\mathbb{R}} \frac{\bar{f} g}{1 - \frac{n^3(n-1)}{2} \bar{\phi} g}(t) dt \langle \psi_n(\phi), \psi_n(g) \rangle_n \\ &= \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} e^{-\frac{2}{n^2(n-1)} \int_{\mathbb{R}} \ln \left(1 - \frac{n^3(n-1)}{2} (\bar{\phi} + \epsilon \bar{f})(t) g(t) \right) dt} \\ &= \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \langle \psi_n(\phi + \epsilon f), \psi_n(g) \rangle_n \\ &= \left\langle \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(\phi + \epsilon f), \psi_n(g) \right\rangle_n \end{aligned}$$

which implies (3.22). □

Corollary 5. *For all $n \geq 1$ and test functions f, g, h*

$$(3.23) \quad B_{n-1}^{n-1}(fg) \psi_n(h) = \frac{1}{n} \int_{\mathbb{R}} f(t) g(t) \psi_n(h) \\ + \frac{n(n-1)}{2} \frac{\partial^2}{\partial \epsilon \partial \rho} \Big|_{\epsilon=\rho=0} (\psi_n(h + \epsilon g + \rho f(h + \epsilon g)^2) - \psi_n(h + \epsilon f h^2 + \rho g))$$

Proof.

$$\begin{aligned} B_{n-1}^{n-1}(fg) \psi_n(h) &= \frac{1}{n^2} [B_n^0(f), B_0^n(g)] \psi_n(h) \\ &= \frac{1}{n^2} (B_n^0(f) B_0^n(g) - B_0^n(g) B_n^0(f)) \psi_n(h) \\ &= \frac{1}{n^2} (B_n^0(f) \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(h + \epsilon g) - B_0^n(g) (n \int_{\mathbb{R}} f(t) h(t) dt \psi_n(h) \\ &\quad + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(h + \epsilon f h^2))) \\ &= \frac{1}{n^2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} B_n^0(f) \psi_n(h + \epsilon g) - \frac{1}{n} \int_{\mathbb{R}} f(t) h(t) dt B_0^n(g) \psi_n(h) \\ &\quad - \frac{n(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} B_0^n(g) \psi_n(h + \epsilon f h^2) \\ &= \frac{1}{n^2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} (n \int_{\mathbb{R}} f(t) (h + \epsilon g)(t) dt \psi_n(h + \epsilon g) \\ &\quad + \frac{n^3(n-1)}{2} \frac{\partial}{\partial \rho} \Big|_{\rho=0} \psi_n(h + \epsilon g + \rho f(h + \epsilon g)^2)) \\ &\quad - \frac{1}{n} \int_{\mathbb{R}} f(t) h(t) dt \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(h + \epsilon g) - \frac{n(n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \frac{\partial}{\partial \rho} \Big|_{\rho=0} \psi_n(h + \epsilon f h^2 + \rho g) \\ &= \frac{1}{n} \left(\int_{\mathbb{R}} f(t) g(t) dt \psi_n(h) + \int_{\mathbb{R}} f(t) h(t) dt \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(h + \epsilon g) \right) \\ &\quad + \frac{n(n-1)}{2} \frac{\partial^2}{\partial \epsilon \partial \rho} \Big|_{\epsilon=\rho=0} \psi_n(h + \epsilon g + \rho f(h + \epsilon g)^2) \\ &\quad - \frac{1}{n} \int_{\mathbb{R}} f(t) h(t) dt \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(h + \epsilon g) \\ &\quad - \frac{n(n-1)}{2} \frac{\partial^2}{\partial \epsilon \partial \rho} \Big|_{\epsilon=\rho=0} \psi_n(h + \epsilon f h^2 + \rho g) \\ &= \frac{1}{n} \int_{\mathbb{R}} f(t) g(t) dt \psi_n(h) \\ &\quad + \frac{n(n-1)}{2} \frac{\partial^2}{\partial \epsilon \partial \rho} \Big|_{\epsilon=\rho=0} (\psi_n(h + \epsilon g + \rho f(h + \epsilon g)^2) - \psi_n(h + \epsilon f h^2 + \rho g)) \end{aligned}$$

□

Using the method described in Corollary 5, i.e., using the prescription

$$B_{k+K-1}^{n+N-1}(gf) := \frac{1}{kN - Kn} (B_k^n(g) B_K^N(f) - B_K^N(f) B_k^n(g))$$

and suitable linear combinations, we obtain the representation of the B_y^x (and therefore of the RHPWN and Virasoro–Zamolodchikov– w_∞ commutation relations) on the appropriate Fock space \mathcal{F}_n .

4. CLASSICAL STOCHASTIC PROCESSES ON \mathcal{F}_n

Definition 5. A quantum stochastic process $x = \{x(t) / t \geq 0\}$ is a family of Hilbert space operators. Such a process is said to be classical if for all $t, s \geq 0$, $x(t) = x(t)^*$ and $[x(t), x(s)] := x(t)x(s) - x(s)x(t) = 0$.

Proposition 5. Let $m > 0$ and let a quantum stochastic process $x = \{x(t) / t \geq 0\}$ be defined by

$$(4.1) \quad x(t) := \sum_{n,k \in \Lambda} c_{n,k} B_k^n(t)$$

where $c_{n,k} \in \mathbb{C} - \{0\}$, Λ is a finite subset of $\{0, 1, 2, \dots\}$ and

$$B_k^n(t) := B_k^n(\chi_{[0,t]}) \in \mathcal{F}_m$$

If for each $n, k \in \Lambda$

$$(4.2) \quad c_{n,k} = \bar{c}_{k,n}$$

then the process $x = \{x(t) / t \geq 0\}$ is classical.

Proof. By (1.3), $x(t) = x^*(t)$ for all $t \geq 0$. Moreover, by (1.5), $[x(t), x(s)] = 0$ for all $t, s \geq 0$ since each term of the form $c_{N,K} c_{n,k} [B_K^N(t), B_k^n(s)]$ is canceled out by the corresponding term of the form $c_{n,k} c_{N,K} [B_k^n(t), B_K^N(s)]$. Thus the process $x = \{x(t) / t \geq 0\}$ is classical. □

In the remaining of this section we will study the classical process $x = \{x(t) / t \geq 0\}$ whose Fock representation as a family of operators on \mathcal{F}_n is

$$x(t) := B_0^n(t) + B_n^0(t)$$

By Proposition 4

$$(4.3) \quad B_0^n(t) \psi_n(g) = \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(g + \epsilon \chi_{[0,t]})$$

$$(4.4) \quad B_n^0(t) \psi_n(g) = n \int_0^t g(s) ds \psi_n(g) + \frac{n^3 (n-1)}{2} \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(g + \epsilon \chi_{[0,t]} g^2)$$

In particular, for $g = 0$

$$(4.5) \quad B_0^n(t) \psi_n(0) = \frac{\partial}{\partial \epsilon} \Big|_{\epsilon=0} \psi_n(\epsilon \chi_{[0,t]})$$

$$(4.6) \quad B_n^0(t) \psi_n(0) = 0$$

Lemma 4 (Splitting formula). *Let $s \in \mathbb{R}$. Then for $n = 1$*

$$(4.7) \quad e^{s(B_0^1+B_1^0)} \Phi = e^{\frac{s^2}{2}\mu} e^{sB_0^1} \Phi$$

and for $n \geq 2$

$$(4.8) \quad e^{s(B_0^n+B_n^0)} \Phi = \left(\sec \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)^{\frac{2n\mu}{n^3(n-1)}} e^{\sqrt{\frac{2}{n^3(n-1)}} \tan \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) B_0^n} \Phi$$

Proof. We will use the ‘‘differential method’’ of Proposition 4.1.1, Chapter 1 of [13]. So let

$$(4.9) \quad E \Phi := e^{s(B_0^n+B_n^0)} \Phi := e^{V(s)B_0^n} e^{W(s)} \Phi$$

where W, V are real-valued functions with $W(0) = V(0) = 0$. Then,

$$(4.10) \quad \frac{\partial}{\partial s} E \Phi = (B_0^n + B_n^0) E \Phi = B_0^n E \Phi + B_n^0 E \Phi$$

By Lemma 3 we have

$$\begin{aligned} B_n^0 E \Phi &= B_n^0 e^{V(s)B_0^n} e^{W(s)} \Phi = e^{W(s)} B_n^0 e^{V(s)B_0^n} \Phi \\ &= e^{W(s)} \sum_{k=0}^{\infty} \frac{V(s)^k}{k!} B_n^0 (B_0^n)^k \Phi \\ &= e^{W(s)} \sum_{k=0}^{\infty} \frac{V(s)^k}{k!} n k \left(\mu + (k-1) \frac{n^2(n-1)}{2} \right) (B_0^n)^{k-1} \Phi \\ &= (n\mu V(s) + \frac{n^3(n-1)}{2} V(s)^2 B_0^n) e^{V(s)B_0^n} e^{W(s)} \Phi \\ &= (n\mu V(s) + \frac{n^3(n-1)}{2} V(s)^2 B_0^n) E \Phi \end{aligned}$$

Thus (4.10) becomes

$$(4.11) \quad \frac{\partial}{\partial s} E \Phi = \left(B_0^n + n\mu V(s) + \frac{n^3(n-1)}{2} V(s)^2 B_0^n \right) E \Phi$$

From (4.9) we also have

$$(4.12) \quad \frac{\partial}{\partial s} E \Phi = (V'(s) B_0^n + W'(s)) E \Phi$$

From (4.11) and (4.12), by equating coefficients of 1 and B_0^n , we have

$$(4.13) \quad W'(s) = n \mu V(s)$$

$$(4.14) \quad V'(s) = 1 + \frac{n^3(n-1)}{2} V(s)^2 \text{ (Riccati equation)}$$

For $n = 1$ we find $V(s) = s$ and $W(s) = \frac{s^2}{2} \mu$. For $n \geq 2$ by separating the variables we find

$$V(s) = \sqrt{\frac{2}{n^3(n-1)}} \tan \left(\sqrt{\frac{n^3(n-1)}{2}} s \right)$$

and so

$$W(s) = -\frac{2n\mu}{n^3(n-1)} \ln \left(\cos \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)$$

which implies that

$$e^{W(s)} = \left(\sec \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)^{\frac{2n\mu}{n^3(n-1)}}$$

thus completing the proof. □

In the theory of Bernoulli systems and the Fock representation of finite-dimensional Lie algebras (cf. Chapter 5 of [13]) the Riccati equation (4.14) has the general form

$$V'(s) = 1 + 2\alpha V(s) + \beta V(s)^2$$

and the values of α and β determine the underlying classical probability distribution and the associated special functions. For example, for $\alpha = 1 - 2p$ and $\beta = -4pq$ we have the binomial process and the Krawtchouk polynomials, for $\alpha = p^{-1} - \frac{1}{2}$ and $\beta = qp^{-2}$ we have the negative binomial process and the Meixner polynomials, for $\alpha \neq 0$ and $\beta = 0$ we have the Poisson process and the Poisson-Charlier polynomials, for $\alpha^2 = \beta$ we have the exponential process and the Laguerre polynomials, for $\alpha = \beta = 0$ we have Brownian motion with moment generating function $e^{\frac{s^2}{2}t}$ and associated special functions the Hermite polynomials, and for $\alpha^2 - \beta < 0$ we have the continuous binomial and Beta processes (cf. Chapter 5 of [13] and also [14]) with moment generating function $(\sec s)^t$ and associated special functions the Meixner-Pollaczek polynomials. In the infinite-dimensional TRHPWN case the underlying classical probability distributions are given in the following.

Proposition 6 (Moment generating functions). *For all $s \geq 0$*

$$(4.15) \quad \langle e^{s(B_0^1(t)+B_1^0(t))} \Phi, \Phi \rangle_1 = e^{\frac{s^2}{2}t}$$

i.e., $\{B_0^1(t) + B_1^0(t) / t \geq 0\}$ is Brownian motion (cf. [13], [15]) while for $n \geq 2$

$$(4.16) \quad \langle e^{s(B_0^n(t)+B_n^0(t))} \Phi, \Phi \rangle_n = \left(\sec \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)^{\frac{2nt}{n^3(n-1)}}$$

i.e., $\{B_0^n(t) + B_n^0(t) / t \geq 0\}$ is for each n a continuous binomial/Beta process (see Appendix)

Proof. The proof follows from Lemma 4, $\mu([0, t]) = t$, and the fact that for all $n \geq 1$ we have $B_n^0(t) \Phi = 0$. □

5. APPENDIX: THE CONTINUOUS BINOMIAL AND BETA PROCESSES

Let

$$b(n, k) = \binom{n}{k} x^k (1-x)^{n-k} ; \quad n, k \in \{0, 1, 2, \dots\}, \quad n \geq k, \quad x \in (0, 1)$$

be the standard Binomial distribution. Using the Gamma function we can analytically extend from $n, k \in \{0, 1, 2, \dots\}$ to $z, w \in \mathbb{C}$ with $\Re z \geq \Re w > -1$ and we have

$$\begin{aligned} b(z, w) &= \frac{\Gamma(z+1)}{\Gamma(z-w+1)\Gamma(w+1)} x^w (1-x)^{z-w} \\ &= \frac{1}{z+1} \frac{\Gamma(z+2)}{\Gamma(z-w+1)\Gamma(w+1)} x^w (1-x)^{z-w} \\ &= \frac{1}{z+1} \frac{\Gamma(z+2)}{\Gamma(z-w+1)\Gamma(w+1)} x^{(w+1)-1} (1-x)^{(n-w+1)-1} \\ &= \frac{1}{z+1} \beta(w+1, z-w+1) \end{aligned}$$

where $\beta(w+1, z-w+1)$ is the analytic continuation to $\Re a > 0$ and $\Re c > 0$ of the standard Beta distribution

$$\beta(a, c) = \frac{\Gamma(a+c)}{\Gamma(a)\Gamma(c)} x^{a-1} (1-x)^{c-1} ; \quad a > 0, \quad c > 0$$

Proposition 7. *For each $t > 0$ let X_t be a random variable with distribution given by the density*

$$p_t(x) = \frac{2^{t-1}}{2\pi} \beta\left(\frac{t+ix}{2}, \frac{t-ix}{2}\right)$$

Then the moment generating function of X_t is

$$(5.1) \quad \langle e^{sX_t} \rangle := \int_{-\infty}^{\infty} e^{sx} p_t(x) dx = (\sec s)^t ; \quad \forall t > 0, s \in \mathbb{R}$$

Proof. See Proposition 4.1.1, Chapter 5 of [13]. □

Corollary 6. With X_t and p_t as in Proposition 7, let

$$Y_t := \sqrt{\frac{n^3(n-1)}{2}} X_t$$

Then the moment generating function of Y_t with respect to the density

$$q_t := p_{\frac{2n}{n^3(n-1)}t}$$

where $n \in \{1, 2, \dots\}$, is

$$\langle e^{sY_t} \rangle = \left(\sec \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)^{\frac{2nt}{n^3(n-1)}}$$

Proof. Since p_t is for each $t > 0$ a probability density function we have

$$\int_{-\infty}^{\infty} p_t(x) dx = 1 ; \quad \forall t > 0$$

and so for $t := \frac{2n}{n^3(n-1)}t$

$$\int_{-\infty}^{\infty} p_{\frac{2n}{n^3(n-1)}t}(x) dx = 1 ; \quad \forall t > 0$$

i.e.,

$$\int_{-\infty}^{\infty} q_t(x) dx = 1 ; \quad \forall t > 0$$

so q_t is for each $t > 0$ a probability density function. Moreover, letting $t := \frac{2n}{n^3(n-1)}t$ and

$s := \sqrt{\frac{n^3(n-1)}{2}}s$ in (5.1) we obtain

$$\int_{-\infty}^{\infty} e^{s\sqrt{\frac{n^3(n-1)}{2}}x} q_t(x) dx = \left(\sec \left(\sqrt{\frac{n^3(n-1)}{2}} s \right) \right)^{\frac{2nt}{n^3(n-1)}}$$

which is precisely the moment generating function $\langle e^{sY_t} \rangle$ of Y_t with respect to q_t . □

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