

Orthogonal Matrix Polynomials and Representation Theory

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April 2, 2019

Outline

- 1 Orthogonal Matrix Polynomials
 - Orthogonal Polynomials
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- 2 The Algebra $\mathcal{D}(W)$
 - Algebras of differential operators
 - Properties of $\mathcal{D}(W)$
 - Consequences

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Orthogonal Polynomials on the Real Line

- $\mu(x)$ a positive measure on \mathbb{R} with finite moments
- inner product on polynomials

$$\langle p(x), q(x) \rangle_\mu := \int p(x) \overline{q(x)} d\mu(x)$$

Definition

A sequence of polynomials $\{p(x, n) : n = 0, 1, 2, \dots\}$ satisfying

- $\deg(p(x, n)) = n$
- $\langle p(x, m), p(x, n) \rangle_\mu = 0$ for $m \neq n$

is a **sequence of orthogonal polynomials** for $\mu(x)$.

- unique if taken to be monic or normalized

Examples

[Hermite:]

$$d\mu_{\text{herm}}(x) = e^{-x^2} dx$$

$$p_{\text{herm}}(x, 0) = 1$$

$$p_{\text{herm}}(x, 1) = x$$

$$p_{\text{herm}}(x, 2) = x^2 - 1$$

$$p_{\text{herm}}(x, 3) = x^3 - 3x$$

$$p_{\text{herm}}(x, 4) = x^4 - 6x^2 + 3$$

Three term recurrence relation

$$xp_{\text{herm}}(x, n) = (1/2)p_{\text{herm}}(x, n+1) + (1/2)p_{\text{herm}}(x, n-1)$$

Examples

[Laguerre:]

$$d\mu_{\text{lag}}(x) = x^b e^{-x} 1_{(0,\infty)}(x) dx$$

$$p_{\text{lag}}(x, 0) = 1$$

$$p_{\text{lag}}(x, 1) = -x + a + 1$$

$$p_{\text{lag}}(x, 2) = \frac{1}{2}(x^2 - (2a + 4)x + (a + 1)(a + 2))$$

$$p_{\text{lag}}(x, 3) = \frac{1}{6}(-x^3 + (a + 3)(3x^2 - 3(a + 2)x + (a + 1)(a + 2)))$$

Three term recurrence relation

$$xp_{\text{lag}}(x, n) = -(n+1)p_{\text{lag}}(x, n+1) + (2n+1+a)p_{\text{lag}}(x, n) - (n+a)p_{\text{lag}}(x, n-1)$$

Examples

[Jacobi:]

$$d\mu_{\text{jac}}(x) = (1-x)^a(1+x)^b 1_{(-1,1)}(x)dx$$

$$p_{\text{jac}}(x, 0) = 1$$

$$p_{\text{jac}}(x, 1) = \frac{a+b+2}{2}x - \frac{b-a}{2}$$

Three term recurrence relation

$$\begin{aligned}xp_{\text{jac}}(x, n) &= \frac{2(n+1)(n+1+a+b)}{(2n+a+b+1)(2n+a+b+2)}p_{\text{jac}}(x, n+1) \\ &\quad - \frac{(a^2-b^2)}{(2n+a+b+2)(2n+a+b)}p_{\text{jac}}(x, n) \\ &\quad + \frac{2(n+a+1)(n+b+1)}{(2n+a+b+1)(2n+a+b)}p_{\text{jac}}(x, n-1)\end{aligned}$$

Differential Equations

These examples are special!

- eigenfunctions of a differential operator

[Hermite:]

$$[\partial_x^2 - 2x\partial_x] \cdot p_{\text{herm}}(x, n) = -2np_{\text{herm}}(x, n)$$

[Laguerre:]

$$[x\partial_x^2 + (b+1-x)\partial_x] \cdot p_{\text{lag}}(x, n) = -np_{\text{lag}}(x, n)$$

[Jacobi:]

$$[(1-x^2)\partial_x^2 + (b-a-(b+a+2)x)\partial_x] \cdot p_{\text{jac}}(x, n) = -n(n+b+a+1)p_{\text{jac}}(x, n)$$

Applications

- solutions of PDEs
 - separation of variables
 - spectral and pseudo-spectral methods
- polynomial approximation
 - error minimizing approximations
 - root finding
- Hermitian, symmetric, and symplectic random matrices
 - asymptotic behavior of eigenvalues
- representation theory
 - spherical harmonics
 - spherical zonal functions
- quantum mechanics
 - energy levels of the hydrogen atom

Bochner's Theorem

Theorem (Bochner 1929)

Up to affine transformation, the only orthogonal polynomials which are eigenfunctions of a second order differential operator are the classical orthogonal polynomials: the Hermite, Laguerre, and Jacobi polynomials.

Various generalizations of classical orthogonal polynomials:

- exceptional orthogonal polynomials
- multi-variate versions
- orthogonal polynomials satisfying difference equations
- **matrix orthogonal polynomials**

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Weight Matrix

Definition

A **weight matrix** is a function $W(x) : \mathbb{R} \rightarrow M_N(\mathbb{C})$ which is smooth, positive definite, and Hermitian on an interval (x_0, x_1) and zero outside of (x_0, x_1) and which has finite moments.

A matrix-valued inner product on $N \times N$ matrix-valued polynomials:

$$\langle P(x), Q(x) \rangle_W = \int P(x)W(x)Q(x)^* dx.$$

More generally, we can replace $W(x)dx$ with a wilder matrix-valued measure.

Orthogonal Matrix Polynomials

Definition (Kreĭn 1949)

A sequence of orthogonal matrix polynomials for a weight $W(x)$ is a sequence $P(x, n)$ of $N \times N$ matrix-valued polynomials

- $\deg(P(x, n)) = n$ with nonsingular leading coefficient
 - $\langle P(x, m), P(x, n) \rangle_W = 0$ for $m \neq n$
-
- Polynomials are unique if normalized or monic
 - Some sequences are also eigenfunctions of second-order differential operators

The Matrix Bochner problem

Problem (Matrix Bochner problem)

Find all weight matrices $W(x)$ whose sequences of orthogonal matrix polynomials $P(x, n)$ satisfy a second-order differential equation

$$\frac{d^2}{dx^2}P(x, n)A_2(x) + \frac{d}{dx}P(x, n)A_1(x) + P(x, n)A_0(x) = \Lambda(n)P(x, n)$$

for some matrix-valued functions $A_i(x)$ and matrices $\Lambda(n)$.

In terms of right-acting operators:

$$P(x, n) \cdot \mathfrak{D} = \Lambda(n)P(x, n), \quad \mathfrak{D} = \partial_x^2 A_2(x) + \partial_x A_1(x) + A_0(x).$$

Bochner pairs

- By a result of Grünbaum and Tirao, we can take \mathcal{D} to be W -symmetric:

$$\langle P(x) \cdot \mathcal{D}, Q(x) \rangle_W = \langle P(x), Q(x) \cdot \mathcal{D} \rangle_W.$$

Definition

A **Bochner pair** is a pair $(W(x), \mathcal{D})$ with $W(x)$ a weight matrix and \mathcal{D} a W -symmetric second order differential operator.

Problem (Matrix Bochner problem)

Classify all matrix Bochner pairs.

Examples

[Hermite-type:]

$$\mathcal{D} = \partial_x^2 I + \partial_x \begin{pmatrix} a - 2x & 4b(2 - a(a + 2x)) \\ 0 & -a - 2x \end{pmatrix} + \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$W(x) = \begin{pmatrix} 4b^2(a + 2x)^2 + 16e^{2ax} & 2b(a + 2x) \\ 2b(a + 2x) & 1 \end{pmatrix} e^{-x^2 - ax}$$

Examples

[Laguerre-type:]

$$\mathfrak{D} = \partial_x^2 x I + \partial_x \begin{pmatrix} b + a + 2 - x & a + 2 - (a/b)x \\ 0 & b - x \end{pmatrix} + \begin{pmatrix} -1/2 & 0 \\ 0 & 1/2 \end{pmatrix}.$$

$$W(x) = \begin{pmatrix} cx^{a+2} + (b-x)^2 & -b(b-x) \\ -b(b-x) & b^2 \end{pmatrix} x^{b-1} e^{-x}.$$

Examples

[Jacobi-type:]

$$\alpha = d(-b^2c^2 + b^2 + 1 + bc(b^2c^2 + b^2 - 1))/2 - 1$$

$$\beta = d(-b^2c^2 + b^2 + 1 - bc(b^2c^2 + b^2 - 1))/2 - 1$$

$$\mathfrak{D} = \partial_x^2(1 - x^2)I - \partial_x x(\alpha + \beta + 4)I$$

$$+ \partial_x \begin{pmatrix} x(\beta - \alpha)d - 2bc & -2b \\ 2bc^2 - 2/b & x(\beta - \alpha)d + 2bc \end{pmatrix}$$

$$+ \frac{d}{2}(b^2c^2 + b^2 - 1) \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$W(x) = (1 - x)^\alpha (1 + x)^\beta \begin{pmatrix} b^2 + (x - bc)^2 & (\beta - \alpha)/b - \frac{\alpha + \beta + 2}{bd}x \\ (\beta - \alpha)/b - \frac{\alpha + \beta + 2}{bd}x & b^2c^4 - 2c^2 + 1/b^2 + (x + bc)^2 \end{pmatrix}$$

Examples

[Jacobi-type:]

$$\alpha = a - 1 - a^2 b^2 c / 2$$

$$\beta = c - 1 + a^2 b^2 c / 2$$

$$\mathfrak{D} = \partial_x^2 (1 - x^2) I - \partial_x x \begin{pmatrix} \alpha + \beta + 4 & -bc \\ 0 & \alpha + \beta + 3 \end{pmatrix} \\ + \partial_x \begin{pmatrix} \beta - \alpha - ab^2c + 2 & ab^3c^2 - 3bc \\ -ab & \beta - \alpha + ab^2c - 1 \end{pmatrix} - \frac{a}{2} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$W(x) = (1-x)^\alpha (1+x)^\beta \begin{pmatrix} (\beta - \alpha - a)b^2c - (\beta + \alpha + 2 + a)cb^2x + (x+1)^2 & b(\beta - \alpha - (\alpha + \beta + 2)x) \\ b(\beta - \alpha - (\alpha + \beta + 2)x) & a^2b^2 + 1 - x \end{pmatrix}.$$

Applications

- solutions of PDEs
 - noncommutative separation of variables?
- polynomial approximation
 - nonlinear eigenvalue problem
 - matrix-valued special functions
- block-tridiagonal random matrices
 - asymptotic behavior of eigenvalues
- representation theory
 - representations of rank 1 Gelfand pairs
 - spherical functions
- quantum mechanics
 - Dirac equation for a central Coulomb potential

New phenomena

- **cone** of weights

$$\text{Cone}(\mathfrak{D}) = \{W(x) : (W(x), \mathfrak{D}) \text{ is a Bochner pair}\}.$$

- **algebra** of operators

$$\mathcal{D}(W) = \{\mathfrak{D} : \exists \Lambda(n) \text{ with } P(x, n) \cdot \mathfrak{D} = \Lambda(n)P(x, n)\}.$$

- in scalar case $\mathcal{D}(r) = \mathbb{C}[\partial]$
- in the matrix case, $\mathcal{D}(W)$ can have interesting noncommutative structure!!

Example

- Consider the weight matrix

$$W(x) = e^{-x^2} \begin{pmatrix} 1 + a^2 x^2 & ax \\ ax & 1 \end{pmatrix}.$$

- $\mathcal{D}(W)$ contains

$$\mathfrak{D}_1 = \partial_x^2 I + \partial_x \begin{pmatrix} -2x & a \\ 0 & -2x \end{pmatrix} + \begin{pmatrix} -2 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\mathfrak{D}_2 = \partial_x^2 \begin{pmatrix} -a^2/4 & a^3 x/4 \\ 0 & 0 \end{pmatrix} + \partial_x \begin{pmatrix} 0 & a/2 \\ -a/2 & a^2 x/2 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\mathfrak{D}_3 = \partial_x^2 \begin{pmatrix} -a^2 x/2 & a^3 x^2/2 \\ -a/2 & a^2 x/2 \end{pmatrix} + \partial_x \begin{pmatrix} -(a^2 + 1) & a(a^2 + 2) \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & a + 2/a \\ 0 & 0 \end{pmatrix}$$

$$\mathfrak{D}_4 = \partial_x^2 \begin{pmatrix} -a^3 x/4 & a^2(a^2 x^2 - 1)/4 \\ -a^2/4 & a^3 x/4 \end{pmatrix} + \partial_x \begin{pmatrix} -a^3/2 & a^2(a^2 + 2)x/2 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & a^2/2 + 1 \\ 1 & 0 \end{pmatrix}$$

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Algebras determine operators!

Consider an algebra of differential operators \mathcal{A} with

- 1 \mathcal{A} commutative
- 2 \mathcal{A} contains a Schrödinger operator

$$\partial_x^2 + u(x)$$

Theorem

If \mathcal{A} contains an operator of order 3 then u satisfies the stationary KdV equation

$$\frac{1}{2}u'''(x) = 6uu'(x).$$

Krichever correspondence

Consider an algebra of differential operators \mathcal{A} with

- 1 \mathcal{A} commutative
- 2 \mathcal{A} contains operators of order m and n with $\gcd(m, n) = 1$

$$\begin{array}{lcl}
 \mathcal{A} & \longleftrightarrow & \text{algebraic curve } \mathcal{C} \\
 & & \text{with vector bundle } \mathcal{L} \\
 \mathfrak{d} \in \mathcal{A} & \longleftrightarrow & p \in \mathcal{C} \\
 \text{(dual of) kernel of } \mathfrak{d} & \longleftrightarrow & \text{stalk of } \mathcal{L} \text{ over } p \\
 \text{isospectral} & \longleftrightarrow & \text{jacobian of } \mathcal{C} \\
 \text{deformations} & &
 \end{array}$$

Matrix differential operators

Consider an algebra of *matrix* differential operators \mathcal{A} with

- requiring \mathcal{A} to be commutative is too restrictive
- generalization: \mathcal{A} is module finite over its center
- in the scalar case

\mathcal{A} is module finite over its center $\Leftrightarrow \mathcal{A}$ is commutative

- matrix case: \mathcal{A} can be noncommutative + finite over center

Big idea

Let (W, \mathfrak{D}) be a matrix Bochner pair

- Use the structure of $\mathcal{D}(W)$ over its center $\mathcal{Z}(W)$ to learn about \mathfrak{D}
- then use \mathfrak{D} to learn about $W(x)$

Important steps:

- 1 Show that $\mathcal{Z}(W)$ and $\mathcal{D}(W)$ are affine (nontrivial!)
- 2 Show that $\mathcal{D}(W)$ is finite over $\mathcal{Z}(W)$
- 3 Study the *generic* structure of $\mathcal{D}(W)$ over $\mathcal{Z}(W)$
Rephrased: In a neighborhood of a generic point of $\text{Spec}(\mathcal{Z}(W))$, what does the algebra $\mathcal{D}(W)$ look like?

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Operator Adjoint

Theorem (Grünbaum-Tirao)

The algebra $\mathcal{D}(W)$ has a **adjoint involution**:

$$\dagger : \mathcal{D}(W) \rightarrow \mathcal{D}(W), \quad \mathfrak{D} \mapsto \mathfrak{D}^\dagger$$

$$\langle P(x) \cdot \mathfrak{D}, Q(x) \rangle_W = \langle P(x), Q(x) \cdot \mathfrak{D}^\dagger \rangle_W.$$

- if $W(x)$ is smooth

$$\mathfrak{D}^\dagger = W(x)\mathfrak{D}^*W(x)^{-1}$$

$$\left(\sum_k \partial_x^k A_k(x) \right)^* = \sum_k (-1)^k A_k(x) \partial_x^k.$$

New properties

- 1 $\mathcal{D}(W)$ is affine (finitely generated)
- 2 the center $\mathcal{Z}(W)$ of $\mathcal{D}(W)$ is affine
- 3 the ring $\mathcal{D}(W)$ is module finite over $\mathcal{Z}(W)$
- 4 $\mathcal{Z}(W)$ is reduced and Krull dimension 1
- 5 $\mathcal{D}(W)$ is a semiprime PI-algebra of GK-dim 1
- 6 $\mathcal{D}(W)$ is generically Azumaya over $\mathcal{Z}(W)$

$$\mathcal{D}(W) \otimes_{\mathcal{Z}(W)} \mathcal{F}(W) \cong \bigoplus_{i=1}^r M_{n_i}(\mathcal{F}_i(W)).$$

- 7 the previous isomorphism is involutive

Affineness

- It's not at all obvious that $\mathcal{D}(W)$ or $\mathcal{Z}(W)$ must be affine!
- $\mathcal{A} = \begin{pmatrix} \mathbb{C} & \mathbb{C}[\partial_x] \\ 0 & \mathbb{C} \end{pmatrix}$ is *commutative* and not affine

Theorem (Yakimov)

The algebra $\mathcal{D}(W)$ and its center $\mathcal{Z}(W)$ are both affine.

- idea: use Grünbaum's adjoint + lots of algebra

Sketch of proof

We use the eigenvalue homomorphism

$$\mathcal{D}(W) \hookrightarrow M_N(\mathbb{C}[n]), \quad \mathfrak{D} \mapsto \Lambda(\mathfrak{D})(n)$$

$$\Lambda(\mathfrak{D})(n)P(x, n) = P(x, n) \cdot \mathfrak{D}.$$

- Existence of adjoints implies the image of $\mathcal{D}(W)$ has a diagonalizable basis
- Λ embeds $\mathcal{Z}(W)$ into a simultaneously diagonalizable subalgebra of $M_N(\mathbb{C}[n])$
- Such a subalgebra is finitely generated!

Sketch of proof

- Finiteness of $\mathcal{D}(W)$ is even harder!
- We consider an large subalgebra of $M_N(\mathbb{C}[n])$ containing the image of $\mathcal{D}(W)$
- We use Artin-Wedderburn and Tsen to prove it's an order (hence affine)
- The order is not commutative, but is a *centralizing* extension
- We apply Montgomery and Small's extension of Artin-Tate

Generic structure

Theorem (Posner)

A prime PI algebra is generically a central simple algebra over its center.

- our algebra $\mathcal{D}(W)$ is a PI algebra (embeds into a matrix ring)
- unfortunately it is not prime
- it is semiprime and Krull dimension 1

Theorem (Lev-Yakimov)

$$\mathcal{D}(W) \otimes_{\mathcal{Z}(W)} \mathcal{F}(W) \cong \bigoplus_{i=1}^r M_{n_i}(\mathcal{F}_i(W)).$$

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Full weights

Definition

The **module rank** of $\mathcal{D}(W)$ is $n_1 + n_2 + \cdots + n_r$ from the previous theorem. If the rank is N , we say that $W(x)$ is **full**.

Theorem (Yakimov)

If $W(x)$ is full, then $W(x)$ is a noncommutative bispectral Darboux transformation of a direct sum of classical weights.

$$W(x) = T(x) \text{diag}(r_1(x), r_2(x), \dots, r_n(x)) T(x)^*.$$

$$C(n)P(x, n) = \text{diag}(p_1(x, n), p_2(x, n), \dots, p_N(x, n)) \cdot \mathfrak{L}.$$

Sketch of proof

- fullness means we can choose nonzero $\mathfrak{Y}_1, \dots, \mathfrak{Y}_N \in \mathcal{D}(W)$ with

$$\mathfrak{Y}_i \mathfrak{Y}_j = 0, \quad i \neq j.$$

- can take the \mathfrak{Y}_j to be W -symmetric
- define modules

$$\mathcal{M}_i = \{\vec{\mathfrak{w}} \in \Omega(x)^{\oplus N} : \vec{\mathfrak{w}}^T \mathfrak{Y}_j = \vec{0}^T \quad \forall j \neq i\}.$$

- $\Omega(x)$, the algebra of differential operators with rational coefficients, is a noncommutative PID:

$$\mathcal{M}_i = \Omega(x) \vec{u}_i$$

Sketch of proof

- using \mathcal{M}_j , define a matrix differential operator

$$\mathfrak{U} = [\vec{u}_1 \ \vec{u}_2 \ \dots \ \vec{u}_N]^T, \quad \vec{u}_i = \sum_{j=0}^{\ell_i} \partial_x^j \vec{u}_{ij}(x)$$

$$U(x) = [\vec{u}_{\ell_1 1}(x) \ \vec{u}_{\ell_2 2}(x) \ \dots \ \vec{u}_{\ell_N N}(x)]^T$$

- Then

$R(x) := U(x)W(x)U(x)^* = \text{diag}(r_1(x), \dots, r_N(x))$ is diagonal.

$$\mathfrak{U}W(x)\mathfrak{U}^*R(x)^{-1} = \text{diag}(\vartheta_1, \vartheta_2, \dots, \vartheta_N).$$

Sketch of proof

- $p_i(x, n)$ the sequence of orthogonal polys for $r_i(x)$
- then sequence of matrix-valued functions

$$P(x, n) = \text{diag}(p_1(x, n), p_2(x, n), \dots, p_N(x, n)) \cdot \mathfrak{U}$$

- satisfies

$$P(x, n) \cdot W(x) \mathfrak{U}^* R(x)^{-1} \mathfrak{U} = \text{diag}(\lambda_1(n), \dots, \lambda_N(n)) P(x, n).$$

$$\int P(x, m) W(x) P(x, n)^* dx = 0, \quad m \neq n.$$

Example

- Consider the weight matrix

$$W(x) = e^{-x^2} \begin{pmatrix} 1 + a^2 x^2 & ax \\ ax & 1 \end{pmatrix}.$$

- $\mathcal{D}(W)$ contains

$$\mathfrak{D}_1 = \partial_x^2 I + \partial_x \begin{pmatrix} -2x & a \\ 0 & -2x \end{pmatrix} + \begin{pmatrix} -2 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\mathfrak{D}_2 = \partial_x^2 \begin{pmatrix} -a^2/4 & a^3 x/4 \\ 0 & 0 \end{pmatrix} + \partial_x \begin{pmatrix} 0 & a/2 \\ -a/2 & a^2 x/2 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\mathfrak{D}_3 = \partial_x^2 \begin{pmatrix} -a^2 x/2 & a^3 x^2/2 \\ -a/2 & a^2 x/2 \end{pmatrix} + \partial_x \begin{pmatrix} -(a^2 + 1) & a(a^2 + 2) \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & a + 2/a \\ 0 & 0 \end{pmatrix}$$

$$\mathfrak{D}_4 = \partial_x^2 \begin{pmatrix} -a^3 x/4 & a^2(a^2 x^2 - 1)/4 \\ -a^2/4 & a^3 x/4 \end{pmatrix} + \partial_x \begin{pmatrix} -a^3/2 & a^2(a^2 + 2)x/2 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & a^2/2 + 1 \\ 1 & 0 \end{pmatrix}$$

Example

- we have $\mathfrak{Y}_1 \mathfrak{Y}_2 = 0$ for

$$\mathfrak{Y}_1 = \mathfrak{D}_2, \quad \mathfrak{Y}_2 = a^2 \mathfrak{D}_1 + 4\mathfrak{D}_2 - 4I$$

- the modules are

$$\mathcal{M}_1 = \Omega(x) \begin{pmatrix} \partial_x a/2 \\ -\partial_x a^2 x/2 - 1 \end{pmatrix}, \quad \mathcal{M}_2 = \Omega(x) \begin{pmatrix} -1 \\ \partial_x a/2 \end{pmatrix}$$

- therefore

$$\mathfrak{U} = \begin{pmatrix} \partial_x a/2 & -\partial_x a^2 x/2 - 1 \\ -1 & \partial_x a/2 \end{pmatrix}, \quad U(x) = \begin{pmatrix} a/2 & -a^2 x/2 \\ 0 & a/2 \end{pmatrix}.$$

Example

- the weight satisfies

$$R(x) = U(x)W(x)U(x)^* = (a^2/4)e^{-x^2}I$$

- so $W(x)$ is a noncommutative bispectral Darboux transformation of the Hermite weight
- orthogonal matrix polynomials for $W(x)$ are given in terms of Hermite polynomials by

$$P(x, n) := p_{\text{herm}}(x, n)I \cdot \mathcal{U},$$

Thanks for listening!

- New paper: <https://arxiv.org/abs/1803.04405>
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