

## ON THE CLASSIFICATION OF THE LIE ALGEBRAS $L_{r,t}^s$

L. A-M. HANNA

Received 24 February 2003

The Lie algebras  $L_{r,t}^s$  introduced by the author (2003) are classified from an algebraic point of view. A matrix representation of least degree is given for each isomorphism class.

2000 Mathematics Subject Classification: 17B10, 17B81, 35Q40, 81V80.

**1. Introduction.** The aim of this note is to classify a family of Lie algebras,  $L_{r,t}^s$ , which were introduced in [4] as a generalization of the Tavis-Cummings model,  $L_{2,1}^1$ . The Lie algebras  $L_{r,t}^s$  were presented by generators  $K_1, K_2, K_3, K_4$  and relations

$$\begin{aligned} [K_1, K_2] &= sK_3, & [K_3, K_1] &= rK_1, & [K_3, K_2] &= -rK_2, \\ [K_3, K_4] &= 0, & [K_4, K_1] &= -tK_1, & [K_4, K_2] &= tK_2, \end{aligned} \quad \text{for } r, s, t \in \mathbb{R}. \quad (1.1)$$

From [1],  $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$ , and  $\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$  are representation matrices of a faithful representation of  $L_{2,1}^1$ , for  $K_1, K_2, K_3$ , and  $K_4$ , respectively. Thus, the Lie algebras  $L_{2,1}^1$  and  $\mathfrak{gl}(2, \mathbb{R})$  are isomorphic.

Note that the Lie subalgebra  $L_r^s$ , of  $L_{r,t}^s$ , generated by  $K_1, K_2, K_3$  and relations

$$[K_1, K_2] = sK_3, \quad [K_3, K_1] = rK_1, \quad [K_3, K_2] = -rK_2 \quad (1.2)$$

was introduced in [2, 3, 6] as a generalization of the coupled quantized harmonic oscillators [7], namely, the model of light amplifier  $L_1^{-2}$ , and the model of two-level optical atom  $L_1^2$ , whose Hamiltonian model  $H = K_0 + \lambda(K_+ + K_-)$ ,  $\lambda$  is the coupling parameter. The matrix representations of  $L_r^s$  of least degree satisfying the physical properties  $K_2 = K_1^\dagger$  ( $\dagger$  stands for Hermitian conjugation and  $K_0$  is a real diagonal operator representing energy) were discussed in [2, 3, 6].

Faithful matrix representations of least degree of  $L_{r,t}^s$  for appropriate values of  $r, s$ , and  $t$  were given in [4], subject to the physical conditions, namely,  $K_2 = K_1^\dagger$ , and  $K_3, K_4$  are real diagonal operators representing energy. It was found that

- (1) for  $rs > 0$ ,  $t \in \mathbb{R}$ ,  $L_{r,t}^s$  has faithful representations of degree 2 as the least degree, where the matrices  $\begin{bmatrix} 0 & a \pm i\sqrt{rs/2 - a^2} \\ 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 \\ a \mp i\sqrt{rs/2 - a^2} & 0 \end{bmatrix}$ ,  $\begin{bmatrix} r/2 & 0 \\ 0 & -r/2 \end{bmatrix}$ , and  $\begin{bmatrix} b & 0 \\ 0 & b+t \end{bmatrix}$  are representation matrices for  $K_1, K_2, K_3$ , and  $K_4$ , respectively, with  $a, b \in \mathbb{R}$ ,  $b \neq -t/2$ , and  $|a| \leq \sqrt{rs/2}$ ,  $i = \sqrt{-1}$ ,
- (2) for  $r = s = t = 0$ ,  $L_{0,0}^0$  has faithful representation of degree 4 as the least degree, where the representation matrices are linearly independent diagonal matrices, while the representation matrices of  $K_3$  and  $K_4$  are real matrices.

These are the only cases where  $L_{r,t}^s$  has faithful representations satisfying the mentioned physical conditions.

The Lie algebras  $L_{r,t}^s$ ,  $r, s, t \in \mathbb{R}$ , are classified from an algebraic point of view. A matrix representation of least degree is given for each isomorphism class. The classification is given by the following theorem.

**THEOREM 1.1.** *Let  $r, s, t$  be any nonzero real numbers; then*

- (1)  $L_{r,t}^s \simeq L_{r,0}^s \simeq \mathfrak{gl}(2, \mathbb{R})$ ,
- (2)  $L_{0,t}^s \simeq L_{0,1}^1$ ,
- (3)  $L_{r,t}^0 \simeq L_{1,1}^0$ ,
- (4)  $L_{r,0}^0 \simeq L_{0,t}^0$ ,
- (5)  $L_{0,0}^s \simeq L_{0,0}^1$ ,
- (6) *the Lie algebras  $\mathfrak{gl}(2, \mathbb{R})$ ,  $L_{0,1}^1$ ,  $L_{1,1}^0$ ,  $L_{1,0}^0$ ,  $L_{0,0}^1$ , and  $L_{0,0}^0$  are nonisomorphic Lie algebras.*

**COROLLARY 1.2.** *A system of representatives for the isomorphism classes of the Lie algebras of the form  $L_{r,t}^s$  consists of  $\mathfrak{gl}(2, \mathbb{R})$ ,  $L_{0,1}^1$ ,  $L_{1,1}^0$ ,  $L_{1,0}^0$ ,  $L_{0,0}^1$ , and  $L_{0,0}^0$ .*

Unless otherwise stated, whenever  $X$  and  $Y$  are Lie algebras and  $f$  is a mapping  $f: X \rightarrow Y$ , then  $X$  is the Lie algebra of type  $L_{r,t}^s$  for the assigned values of  $r, s, t$  and is generated by  $K'_1, K'_2, K'_3$ , and  $K'_4$  satisfying (1.1), respectively, and  $Y$  is the Lie algebra of type  $L_{r,t}^s$  for the assigned values of  $r, s, t$  and is generated by  $K_1, K_2, K_3$ , and  $K_4$  satisfying (1.1), respectively.

## 2. Isomorphism classes for $rs \neq 0$

**THEOREM 2.1.** *The Lie algebras  $L_{r,t}^s$  and  $L_{r,0}^s$  are isomorphic to the general linear Lie algebra  $\mathfrak{gl}(2, \mathbb{R})$  for  $r, s, t \in \mathbb{R}^*$ .*

**PROOF.** The mapping  $\phi: L_{r,0}^s \rightarrow L_{r,t}^s$  defined by  $\phi(K'_i) = K_i$ ,  $i = 1, 2, 3$ , and  $\phi(K'_4) = (1/r)K_3 + (1/t)K_4$  is a Lie algebra isomorphism. It was found in [5] that when  $rs \neq 0$ , the Lie algebras  $L_r^s$  and  $L_{r,s}^1$  are isomorphic, and the Lie algebras  $L_d^1$  and  $L_c^1$  are isomorphic whenever  $cd \neq 0$ , where, in particular, an element  $u \in L_c^1$  should satisfy that  $adu$  has eigenvalues 0,  $d$ , and  $-d$ . Using [5, Lemma 5 and Theorem 6], the isomorphism  $\phi_1: L_{r,t}^s \rightarrow \mathfrak{gl}(2, \mathbb{R})$  defined by  $\phi_1(K'_1) = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ ,  $\phi_1(K'_2) = \begin{bmatrix} 0 & 0 \\ r & s \end{bmatrix}$ ,  $\phi_1(K'_3) = \begin{bmatrix} r & 0 \\ 0 & -r \end{bmatrix}$ , and  $\phi_1(K'_4) = \begin{bmatrix} 0 & 0 \\ 0 & t \end{bmatrix}$ , where  $rst \neq 0$ , can be suggested.  $\square$

**3. Isomorphism classes for  $rst = 0$ .** The case when  $t = 0$  and  $rs \neq 0$  is discussed in the previous section.

**LEMMA 3.1.** *For  $st \neq 0$ , the Lie algebras  $L_{0,t}^s$  and  $L_{0,1}^1$  are isomorphic. Moreover,  $L_{0,t}^s$  is not isomorphic to  $\mathfrak{gl}(2, \mathbb{R})$  and has faithful representation of degree 3 as the least degree.*

**PROOF.** In  $\mathfrak{gl}(2, \mathbb{R})$ , a central element has trace zero if and only if it is the zero element. Since in  $L_{0,1}^1$ ,  $K_3 = [K_1, K_2]$  is a central element and of trace zero, thus  $L_{0,t}^s \neq \mathfrak{gl}(2, \mathbb{R})$ . The mapping  $\phi: L_{0,t}^s \rightarrow L_{0,1}^1$  defined by  $\phi(K'_i) = K_i$ ,  $i = 1, 2$ ,  $\phi(K'_3) = (1/s)K_3$ , and  $\phi(K'_4) = (1/t)K_4$  is a Lie algebra isomorphism. Clearly,  $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 1/s \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,

and  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & t & 0 \\ 0 & 0 & 0 \end{bmatrix}$  are representation matrices for  $K_1$ ,  $K_2$ ,  $K_3$ , and  $K_4$ , respectively, of a faithful representation of least degree of  $L_{0,t}^s$ .  $\square$

**LEMMA 3.2.** *For  $rt \neq 0$ , the Lie algebras  $L_{r,t}^0$  and  $L_{1,1}^0$  are isomorphic. Moreover,  $L_{r,t}^0$  is not isomorphic to  $\mathfrak{gl}(2, \mathbb{R})$  and has faithful representation of degree 3 as the least degree.*

**PROOF.** The mapping  $\phi : L_{r,t}^0 \rightarrow L_{1,1}^0$  defined by  $\phi(K'_i) = K_i$ ,  $i = 1, 2$ ,  $\phi(K'_3) = rK_3$ , and  $\phi(K'_4) = tK_4$  is a Lie algebra isomorphism. The elements  $K_1 + K_2$ ,  $K_1 - K_2$ ,  $K_3 + K_4$  are linearly independent generators of an abelian Lie subalgebra of  $L_{r,t}^0$ . Thus,  $L_{r,t}^0$  has no faithful representation of degree 2. Thus,  $L_{r,t}^0 \neq \mathfrak{gl}(2, \mathbb{R})$ . Obviously,  $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & -r & 0 \\ 0 & 0 & r \end{bmatrix}$ , and  $\begin{bmatrix} -t & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -2t \end{bmatrix}$  are representation matrices for  $K_1$ ,  $K_2$ ,  $K_3$ , and  $K_4$ , respectively, of a faithful representation of least degree of  $L_{r,t}^0$ .  $\square$

**LEMMA 3.3.** *For  $rt \neq 0$ , the Lie algebras  $L_{r,0}^0$  and  $L_{0,t}^0$  are isomorphic. Moreover,  $L_{0,t}^0$  is not isomorphic to  $\mathfrak{gl}(2, \mathbb{R})$  and has faithful representation of degree 3 as the least degree.*

**PROOF.** The mapping  $\phi : L_{r,0}^0 \rightarrow L_{0,t}^0$  defined by  $\phi(K'_i) = K_i$ ,  $i = 1, 2$ ,  $\phi(K'_3) = -(r/t)K_4$ , and  $\phi(K'_4) = K_3$  is a Lie algebra isomorphism. The elements  $K_1$ ,  $K_2$ ,  $K_3$  are linearly independent generators of an abelian Lie subalgebra of  $L_{0,t}^0$ . Thus,  $L_{0,t}^0 \neq \mathfrak{gl}(2, \mathbb{R})$ . Clearly,  $\begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ , and  $\begin{bmatrix} t & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -t \end{bmatrix}$  are representation matrices for  $K_1$ ,  $K_2$ ,  $K_3$ , and  $K_4$ , respectively, of a faithful representation of least degree of  $L_{0,t}^0$ .  $\square$

**LEMMA 3.4.** *For  $s \neq 0$ , the Lie algebras  $L_{0,0}^s$  and  $L_{0,0}^1$  are isomorphic. Moreover,  $L_{0,0}^s$  is not isomorphic to  $\mathfrak{gl}(2, \mathbb{R})$  and has faithful representation of degree 3 as the least degree.*

**PROOF.** The mapping  $\phi : L_{0,0}^s \rightarrow L_{0,0}^1$  defined by  $\phi(K'_i) = K_i$ ,  $i = 1, 3, 4$ , and  $\phi(K'_2) = sK_2$  is a Lie algebra isomorphism.

The elements  $K_1$ ,  $K_3$ ,  $K_4$  are linearly independent generators of an abelian Lie subalgebra of  $L_{0,0}^s$ . Thus,  $L_{0,0}^s \neq \mathfrak{gl}(2, \mathbb{R})$ . Obviously,  $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & s \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ , and  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$  are representation matrices for  $K_1$ ,  $K_2$ ,  $K_3$ , and  $K_4$ , respectively, of a faithful representation of least degree of  $L_{0,0}^s$ .  $\square$

**THEOREM 3.5.** *The Lie algebras  $L_{0,1}^1$ ,  $L_{1,1}^0$ ,  $L_{0,1}^0$ ,  $L_{0,1}^1$ , and  $L_{0,0}^0$  are not isomorphic.*

**PROOF.** The Lie algebra  $L_{0,0}^0$  is an abelian Lie algebra, while  $L_{0,1}^1$ ,  $L_{1,1}^0$ ,  $L_{0,1}^0$ , and  $L_{0,1}^1$  are nonabelian Lie algebras. From (1.1), the dimension of the center of  $L_{0,0}^0$  is 2. Let  $Z = a_1K_1 + a_2K_2 + a_3K_3 + a_4K_4$  be a central element of  $L_{0,1}^0$ . Since  $[Z, K_1] = 0$ , then  $a_4 = 0$ , and since  $[Z, K_4] = 0$ , then  $a_1K_1 - a_2K_2 = 0$ . For the linear independence of  $K_1$  and  $K_2$ , we must have  $a_1 = a_2 = 0$ . Thus, the center of  $L_{0,1}^0$  can be generated by  $K_3$ . Thus,  $L_{0,0}^1 \neq L_{0,1}^0$ . Similarly, it can be proved that the center of  $L_{1,1}^0$  is trivial. Thus,  $L_{1,1}^0$  is not isomorphic to either  $L_{0,0}^1$  or  $L_{0,1}^0$ . Thus, the Lie algebras  $L_{1,1}^0$ ,  $L_{0,1}^0$ , and  $L_{0,0}^1$  are not isomorphic.

The dimensions of  $[L_{1,1}^0, L_{1,1}^0]$ ,  $[L_{0,1}^1, L_{0,1}^1]$ , and  $[L_{0,1}^0, L_{0,1}^0]$  are 2, 1, and 2, respectively, while the dimension of  $[L_{0,1}^1, L_{0,1}^1]$  is 3. Thus,  $L_{0,1}^1$  is not isomorphic to any of the Lie algebras  $L_{1,1}^0$ ,  $L_{0,1}^0$ , and  $L_{0,0}^1$ .  $\square$

**ACKNOWLEDGMENT.** The author acknowledges the fruitful discussions with Sorin Dascalescu while reading the manuscript, the fruitful discussions with Professor S. S. Hassan, and the support of Kuwait University.

#### REFERENCES

- [1] M. A. Bashir and M. S. Abdalla, *The most general solution for the wave equation of the transformed Tavis-Cummings model*, Phys. Lett. A **204** (1995), no. 1, 21–25.
- [2] L. A-M. Hanna, *On the matrix representation of Lie algebras for quantized Hamiltonians and their central extensions*, Riv. Mat. Univ. Parma (5) **6** (1997), 5–11.
- [3] ———, *A note on the matrix representations of the Lie algebras  $L_r^s$  for quantized Hamiltonians where  $rs = 0$* , Riv. Mat. Univ. Parma (6) **1** (1998), 149–154.
- [4] ———, *On representations of Lie algebras of a generalized Tavis-Cummings model*, J. Appl. Math. **2003** (2003), no. 1, 55–64.
- [5] ———, *On the classification of the Lie algebras  $L_r^s$* , Linear Algebra Appl. **370** (2003), 251–256.
- [6] L. A-M. Hanna, M. E. Khalifa, and S. S. Hassan, *On representations of Lie algebras for quantized Hamiltonians*, Linear Algebra Appl. **266** (1997), 69–79.
- [7] R. J. C. Spreeuw and J. P. Woerdman, *Optical atoms*, Progress in Optics. Vol. XXXI (E. Wolf, ed.), North-Holland Publishing, Amsterdam, 1993, pp. 263–319.

L. A-M. Hanna: Department of Mathematics and Computer Science, Kuwait University, P.O. Box 5969, Safat 13060, Kuwait

E-mail address: [hannalam@mcs.sci.kuniv.edu.kw](mailto:hannalam@mcs.sci.kuniv.edu.kw)

## Special Issue on Intelligent Computational Methods for Financial Engineering

### Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

### Guest Editors

**Lean Yu**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [yulean@amss.ac.cn](mailto:yulean@amss.ac.cn)

**Shouyang Wang**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; [sywang@amss.ac.cn](mailto:sywang@amss.ac.cn)

**K. K. Lai**, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [mskkklai@cityu.edu.hk](mailto:mskkklai@cityu.edu.hk)