On a general form of $\mathcal{N}$-fold supersymmetry

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Abstract

We analyze a general structure of $\mathcal{N}$-fold supersymmetry which provides a systematic framework to construct weakly quasi-solvable quantum mechanical systems. Main ingredients of our analysis are dimensional analysis and introduction of an equivalent class of linear differential operators associated with $\mathcal{N}$-fold supersymmetry for each $\mathcal{N}$. To illustrate how they work, we construct the most general form of $\mathcal{N}$-fold supersymmetric systems for $\mathcal{N} = 2$, 3 and 4.

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1. Introduction

$\mathcal{N}$-fold supersymmetry (SUSY) [1–3] is one of the most powerful frameworks for constructing a one-dimensional quantum mechanical (QM) system which admits analytic solutions in closed form in a certain sense. This is due to the fact that $\mathcal{N}$-fold SUSY is essentially equivalent to weak quasi-solvability which is until now the least restrictive concept about the availability of solutions in closed form. The latter crucial fact was first proved in a general fashion in [2] and was later complemented slightly in [4]. For a review, see, e.g., [5].

In general, construction of an $\mathcal{N}$-fold SUSY system gets more difficult as the number $\mathcal{N} \in \mathbb{N}$ increases since we must solve coupled nonlinear differential equations for $\mathcal{N}$ unknown functions (see the next section). To bypass the latter difficulty, a systematic algorithm for constructing an $\mathcal{N}$-fold SUSY system based on quasi-solvability (in the strong sense) was proposed in [6]. A key ingredient of the algorithm is to choose first an $\mathcal{N}$-dimensional linear space of specific functions such that it can be preserved by a second-order linear differential operator. It has been proved to be quite efficient and so far four inequivalent types of $\mathcal{N}$-fold SUSY, namely, type A [7, 4], type B [8], type C [6] and type $X_2$ [9] have been successfully constructed with the algorithm. We note that almost all the models having essentially the same symmetry as $\mathcal{N}$-fold SUSY but called with other terminologies in the literature, such as Pöschl–Teller and Lamé potentials, are actually particular cases of type A $\mathcal{N}$-fold SUSY.
It is evident, however, that the algorithm is helpless to construct a \textit{weakly} quasi-solvable system, which only admits a finite-dimensional invariant subspace determined by another differential equation. The framework of $\mathcal{N}$-fold SUSY covers such systems and thus provides a more general formalism than higher derivative generalizations of the Darboux transformation such as Crum’s method \cite{10}, which relies on a set of exact eigenfunctions of a regular Sturm–Liouville system. To construct a weakly quasi-solvable system, we must in general treat directly the aforementioned coupled nonlinear differential equations. For the simplest case of $\mathcal{N} = 2$, the general result was already studied and reported in \cite{11,12,2}. On the other hand, for the cases of $\mathcal{N} > 2$ until now there is, to the best of our knowledge, only one paper \cite{13} which studied the $\mathcal{N} = 3$ case. This fact would reflect the difficulty and complexity of the problems for larger $\mathcal{N}$.

In this work, we investigate a general structure of $\mathcal{N}$-fold SUSY systems to extract relevant clues to construct them which have in particular weak quasi-solvability. For this purpose, we first employ dimensional analysis which is a well-known powerful tool in general physics. It turns out that it is also quite efficient in acquiring deeper understanding of $\mathcal{N}$-fold SUSY. We then introduce equivalent classes of linear differential operators associated with $\mathcal{N}$-fold SUSY. We find that it enables us to deal with operator equalities appeared in $\mathcal{N}$-fold SUSY more systematically and transparently.

We organize the paper as follows. In the following section, we first briefly review the ingredients of $\mathcal{N}$-fold SUSY. Then, we introduce two key concepts for analyzing its general structure, namely, dimensional analysis and equivalent classes of linear differential operators associated with $\mathcal{N}$-fold SUSY. In sections 3–5, we apply the general arguments to obtain a general form of $\mathcal{N}$-fold SUSY for $\mathcal{N} = 2, 3$ and $4$, respectively. We show how dimensional analysis enables us to reduce the complexity of the problems on solving the conditions for $\mathcal{N}$-fold SUSY and on finding integral constants of the systems. In the last section, we summarize the paper and provide comments on the future issues.

2. General consideration

To begin with, we shall briefly review ingredients of $\mathcal{N}$-fold SUSY as preliminaries. For details, see the review \cite{5}. An $\mathcal{N}$-fold SUSY QM system in one dimension is composed of a pair of Hamiltonians $H^{\pm}$ and a pair of $\mathcal{N}$th-order linear differential operators $P^{\pm}_{\mathcal{N}}$:

\begin{equation}
H^{\pm} = -\frac{1}{2} \frac{d^2}{dq^2} + V^{\pm}(q), \quad P^{-}_{\mathcal{N}} = \frac{d^{\mathcal{N}}}{dq^{\mathcal{N}}} + \sum_{k=0}^{\mathcal{N}-1} w_k^{(\mathcal{N})}(q) \frac{d^k}{dq^k}, \quad P^{+}_{\mathcal{N}} = (P^{-}_{\mathcal{N}})^T, \tag{1}
\end{equation}

where the superscript T denotes the transposition of a linear operator \cite{3}, which satisfy the intertwining relation

\begin{equation}
P_{\mathcal{N}}^{-} H^{-} - H^{+} P_{\mathcal{N}}^{-} = \sum_{k=0}^{\mathcal{N}} I_k^{(\mathcal{N})} \frac{d^k}{dq^k} = 0 \tag{2}
\end{equation}

and its transposed relation $H^{-} P^{+}_{\mathcal{N}} - P^{-}_{\mathcal{N}} H^{+} = 0$. The operators $P^{\pm}_{\mathcal{N}}$ are actually components of $\mathcal{N}$-fold supercharges.

One of the most significant consequences of the intertwining relation (2) is \textit{weak quasi-solvability} \cite{2, 4}. That is, each $\mathcal{N}$-fold SUSY Hamiltonian $H^{\pm}$ preserves the linear space $\ker P^{\pm}_{\mathcal{N}}$:

\begin{equation}
H^{\pm} \ker P^{\pm}_{\mathcal{N}} \subset \ker P^{\pm}_{\mathcal{N}}. \tag{3}
\end{equation}

If the differential equation $P_{\mathcal{N}}^{-} \phi = 0$ and/or $P_{\mathcal{N}}^{+} \phi = 0$ admits a number of analytic solutions in closed form, $H^{-}$ and/or $H^{+}$ is not only weakly quasi-solvable but also \textit{quasi-solvable} in the
strong sense. But in general, an \(N\)-fold SUSY Hamiltonian is merely weakly quasi-solvable and does not admit any analytic local solutions. We also note that \(\ker P_N^{\pm}\) is not necessarily a subspace of the linear space, which is usually the Hilbert space \(L^2(S)\) (\(S \subset \mathbb{R}\)), in which the operator \(H^\pm\) acts.

Another peculiar feature of an \(N\)-fold SUSY system is that the product \(P_N^{\pm}P_N^{\pm}\), which arises as a component of the anti-commutator of \(N\)-fold supercharges is an \(N\)th-degree polynomial in the Hamiltonian \(H^\pm\) [2, 3] and thus has the following form:

\[
P_N^{\pm}P_N^{\pm} = 2^N \left( (H^\pm + C_0)^N + \sum_{k=1}^{N-1} C_k (H^\pm + C_0)^{N-k-1} \right),
\]

where \(C_k\) (\(k = 0, \ldots, N-1\)) are all constants. The \(N\) zeros of the polynomial on the rhs of (4) correspond to the spectrum of \(H^\pm\) in the space \(\ker P_N^{\pm}\). Hence, they are actually a part of the eigenvalues of \(H^\pm\) if \(\ker P_N^{\pm} \subset L^2(S)\). In the latter case, we can calculate the part of the eigenvalues algebraically from (4) even though the corresponding eigenfunctions cannot be obtained in closed form. We note that the \(N\) energy spectra would exhibit the characteristic features such as the disappearance of non-perturbative corrections due to the generalized non-renormalization theorem in \(N\)-fold SUSY, which were reported on the realistic physical systems such as the asymmetric double-well potential in [14] and the periodic and the symmetric triple-well potentials in [15].

One of the most difficult problems on \(N\)-fold SUSY is to analyze condition (2) for \(N\)-fold SUSY. It is composed of coupled nonlinear differential equations for the so far undetermined functions \(w_k^{[N]}(k = 0, \ldots, N-1)\). As is easily expected, its complexity gets terrible as the integer \(N\) increases. Hence, it is quite difficult to solve directly condition (2) for larger \(N\). In the subsequent two sections, we shall investigate general aspects of the complicated structure of \(N\)-fold SUSY systems which would provide us a clearer view of them.

2.1. Dimensional analysis

Dimensional analysis is one of the powerful methods to make physical consideration and in particular to estimate a physical quantity under consideration without solving equations directly, cf, any textbook on general physics. In this section, we shall see that it supplies us with a valuable guiding principle in solving the condition for \(N\)-fold SUSY.

To make dimensional analysis on our system (1), we first note that we have implicitly employed the unit system where the ratio of square action (the Planck constant) to mass \(\hbar^2/m\) is dimensionless. The only relevant physical dimension is then the length, denoted by \([L]\), which is carried by the physical position variable \(q\). It is easy to see from (1) and (4) that the physical dimensions of \(V^\pm, C_k\) and \(w_k^{[N]}\) in terms of the length are given by

\[
\begin{align*}
V^\pm &\in [L^{-2}], \\
C_k &\in [L^{-2(k+1)}] \quad (k = 0, \ldots, N-1), \\
w_k^{[N](m)} &\in [L^{L-2-N-m}] \quad (k = 0, \ldots, N-1, m = 0, 1, 2, \ldots),
\end{align*}
\]

where \(w_k^{[N](m)}(q)\) is the \(m\)th derivative of \(w_k^{[N]}(q)\) with respect to \(q\).

Dimensional analysis relies on the obvious fact that all the terms which appear in a single formula under consideration must have the same physical dimension. For instance, a potential has the physical dimension \([L^{-2}]\) and thus must be expressed as a sum of terms all of which have the same physical dimension \([L^{-2}]\). Hence, if we only consider a polynomial of \(C_k\) and \(w_k^{[N](m)}\) (\(m = 0, 1, 2, \ldots\)), it must have the following form:

\[
V = \alpha_0 w_k^{[N][-2]} + \alpha_1 w_k^{[N][-1]} + \alpha_2 (w_k^{[N][-1]})^2 - C_0 [L^{-2}],
\]

where \(\alpha_k\) (\(k = 0, 1, 2\)) are all dimensionless parameters. In fact, we can see that a pair of \(N\)-fold SUSY potentials \(V^\pm\) satisfying (2) does have the form (6). The lhs of (2) is a linear
differential operator of at most $N$th order, as is indicated in (2), and it is evident that identity (2) holds if and only if all the coefficients $I^{[N]}_k$ of $\partial^k = d^k/dq^k$ ($k = 0, \ldots, N$) vanish. The latter requirement for the coefficients of $\partial^N$ and $\partial^N-1$ reads as
\begin{equation}
I^{[N]}_N = u^{[N]}_{N-1} - (V^+ - V^-) = 0 \, [L^{-2}], \tag{7a}
\end{equation}
\begin{equation}
2I^{[N]}_{N-1} = u^{[N]}_{N-2} + 2u^{[N]}_{N-2} + 2NV'' - 2u^{[N]}_{N-1}(V^+ - V^-) = 0 \, [L^{-3}]. \tag{7b}
\end{equation}

The set of conditions (7a) and (7b) can be easily solved as
\begin{equation}
V^\pm = -\frac{1}{N}w^{[N]}_{N-2} + \left(\frac{N - 1}{2N} \pm \frac{1}{2}\right) w^{[N]}_{N-1} + \frac{1}{2N} (w^{[N]}_{N-1})^2 - C_0 \, [L^{-2}], \tag{8}
\end{equation}
which indeed has the form of (6). Formula (8) provides a general expression for a pair of $N$-fold SUSY potentials $V^\pm$ for an arbitrary $N \in \mathbb{N}$. One of its characteristic features is that they are expressible solely in terms of the two functions $w^{[N]}_{N-1}$ and $w^{[N]}_{N-2}$ irrespective of what additional conditions $w^{[N]}_k (k = 0, \ldots, N - 1)$ should satisfy.

The remaining conditions for $N$-fold SUSY coming from the coefficients of $\partial^k$ for $k = 0, \ldots, N - 2$ in (2) are in general algebraic equations consisting of $w^{[N]}_k (m = 0, 1, 2, \ldots)$ after the substitution of (8) into (2). Dimensional analysis tells us that the operator on the lhs of (2) has the physical dimension $[L^{-N-2}]$ and thus $I^{[N]}_k (k = 0, \ldots, N - 2)$ has the physical dimension $[L^{-k-N-2}]$. For instance, $I^{[N]}_{N-2}$ and $I^{[N]}_{N-3}$ are calculated as
\begin{equation}
-4N'I^{[N]}_{N-2} = N(N - 1)w^{[N]}_{N-1} + 2N(N - 2)w^{[N]}_{N-2} - 2(N - 1)^2w^{[N]}_{N-1}w^{[N]}_{N-1}w^{[N]}_{N-1} - 2(N - 1)w^{[N]}_{N-1}w^{[N]}_{N-2} + 4(N - 1)w^{[N]}_{N-1}w^{[N]}_{N-2} - 4(N - 1)(w^{[N]}_{N-1})^2w^{[N]}_{N-1} \, [L^{-4}],
\end{equation}
\begin{equation}
-12NI^{[N]}_{N-3} = N(N - 1)(N - 2)(w^{[N]}_{N-1} + 2w^{[N]}_{N-2} - 6N(w^{[N]}_{N-1} + 2w^{[N]}_{N-2})
- (N - 1)(N - 2)[(2N - 3)w^{[N]}_{N-1}w^{[N]}_{N-2} + 6Nw^{[N]}_{N-1}w^{[N]}_{N-1}]
+ 6(N - 2)w^{[N]}_{N-2}w^{[N]}_{N-2} - (N - 1)w^{[N]}_{N-1}w^{[N]}_{N-2} + 12Nw^{[N]}_{N-1}w^{[N]}_{N-1} - 12(N - 2)w^{[N]}_{N-2}w^{[N]}_{N-2} + 12(N - 1)w^{[N]}_{N-1}w^{[N]}_{N-1}w^{[N]}_{N-1}w^{[N]}_{N-1}
- 6(N - 1)(N - 2)(w^{[N]}_{N-1})^2w^{[N]}_{N-1} + w^{[N]}_{N-1}(w^{[N]}_{N-2})^2 \, [L^{-5}],
\end{equation}
and consist of the terms which are consistent with the dimensional analysis.

Ideally, one can obtain a general form of $N$-fold SUSY systems if one succeeds in expressing all the $N$ functions $w^{[N]}_k (k = 0, \ldots, N - 1)$, which characterize the systems, in terms of a single function, say, $u$ and its derivatives $u'$, $u''$, by solving the set of $N - 1$ constraints $I^{[N]}_k = 0 (k = 0, \ldots, N - 2)$. If it is eventually the case, we have a set of $N$ functionals $u^{[N]}_k (k = 0, \ldots, N - 1)$ such that
\begin{equation}
w^{[N]}_k = u^{[N]}_k[u] \, [L^{k-N}], \tag{11}
\end{equation}
One of the most important aspects of (11) is that each $u^{[N]}_k (k = 0, \ldots, N - 1)$ has the same physical dimension as the one of $w^{[N]}_k$. It in particular means that there would be a set of transformations $w^{[N]}_k \rightarrow u^{[N]}_k$, which preserve all the physical dimensions. Conversely, if we can find a set of dimension-preserving transformations $w^{[N]}_k \rightarrow u^{[N]}_k$, we may solve the set of the constraints more easily. In sections 3–5, we will employ this strategy to see how drastically we can reduce the complexity of the constraints.
To solve the constraints to get (11) is in principle possible unless some of the constraints automatically imply others since we have $\mathcal{N} - 1$ constraints for the $\mathcal{N}$ unknown functions. However, the task would get drastically harder as the integer $\mathcal{N}$ increases. One of the clues to circumvent the situation is in (4). All the coefficients of derivative operators (except for the highest $2\mathcal{N}$th order and including the lowest 0th order) on the lhs of (4) are quadratic forms of $u_k^{[\mathcal{N}]}$ while the rhs depends on, in addition to the potentials $V^\pm$, the $\mathcal{N}$ constants $C_k$ ($k = 0, \ldots, \mathcal{N} - 1$) which are absent on the lhs. The latter fact indicates the existence of $\mathcal{N}$ integral constants of any $\mathcal{N}$-fold SUSY system which would be functionals of $u_j^{[\mathcal{N}]}$ ($j = 0, \ldots, \mathcal{N} - 1$) and $V^\pm$ whose physical dimensions are the same as the ones of $C_k$:

$$C_k = J_k[u^{[\mathcal{N}]}], V] [L^{-2(k+1)}] \quad (k = 0, \ldots, \mathcal{N} - 1).$$

(12)

They must emerge from the integration of the set of differential equations

$$\frac{d}{dq} J_k[u^{[\mathcal{N}]}], V] = 0 \quad [L^{-(2k+3)}] \quad (k = 0, \ldots, \mathcal{N} - 1).$$

(13)

The latter equations are another set of constraints. On the other hand, the set of equalities $I_j^{[\mathcal{N}]} = 0$ ($k = 0, \ldots, \mathcal{N}$) are the only constraints which come from the condition for $\mathcal{N}$-fold SUSY. Hence, the differential equations (13) must be such equations that hold whenever all the conditions $I_j^{[\mathcal{N}]} = 0$ ($k = 0, \ldots, \mathcal{N}$) are satisfied. This means that all the quantities $dJ_k/dq$ ($k = 0, \ldots, \mathcal{N} - 1$) on the lhs of (13) would be expressible in terms of $I_j^{[\mathcal{N}]}$ in a way such that the identities $I_k^{[\mathcal{N}]} = 0$ ($j = 0, \ldots, \mathcal{N}$) apparently imply (13). The most general form of such a kind would be

$$\frac{dJ_k}{dq} = \sum_{j=0}^{\mathcal{N}} L_{kj}^N I_j^{[\mathcal{N}]} [L^{-(2k+3)}] \quad (k = 0, \ldots, \mathcal{N} - 1),$$

(14)

where $L_{kj}$ are all linear differential operators whose coefficients consist of only $u_k^{[\mathcal{N}]}$, $V^\pm$ and their derivatives. Each $L_{kj}$ must have the physical dimension $[L^{\mathcal{N} - 2k - j - 1}]$ since those of $dJ_k/dq$ and $I_j^{[\mathcal{N}]}$ are $[L^{-(2k+3)}]$ and $[L^{\mathcal{N} - 2 - j}]$, respectively.

To see the validity of the above argument, let us consider the constant $C_0$. From (8), we immediately know the form of $C_0$ as

$$C_0 = J_0[w^{[\mathcal{N}]}], V] = -V^+ - \frac{1}{2\mathcal{N}} u_{\mathcal{N} - 2}^{[\mathcal{N}]} + \frac{1}{2\mathcal{N}} u_{\mathcal{N} - 1}^{[\mathcal{N}]} + \frac{1}{\mathcal{N}} (w_{\mathcal{N} - 1}^{[\mathcal{N}]})^2 [L^{-2}].$$

(15)

Hence, the differential equation which leads to the latter equation is

$$0 = \frac{dC_0}{dq} = -V^+ - \frac{1}{2\mathcal{N}} u_{\mathcal{N} - 2}^{[\mathcal{N}]} + \frac{1}{2\mathcal{N}} u_{\mathcal{N} - 1}^{[\mathcal{N}]} + \frac{1}{\mathcal{N}} u_{\mathcal{N} - 1}^{[\mathcal{N}]} w_{\mathcal{N} - 1}^{[\mathcal{N}]} [L^{-3}].$$

(16)

We then check by using (7a) and (7b) that the rhs of (16) can be in fact expressed in terms of $I_j^{[\mathcal{N}]}$ as

$$\frac{dC_0}{dq} = \frac{1}{\mathcal{N}} u_{\mathcal{N} - 1}^{[\mathcal{N}]} I_{\mathcal{N} - 1}^{[\mathcal{N}]} - \frac{1}{\mathcal{N}} I_{\mathcal{N} - 1}^{[\mathcal{N}]} [L^{-3}],$$

(17)

which indeed has the form of (14) with

$$L_{0\mathcal{N}} = \frac{1}{\mathcal{N}} u_{\mathcal{N} - 1}^{[\mathcal{N}]} [L^{-1}], \quad L_{0,\mathcal{N} - 1} = -\frac{1}{\mathcal{N}} [L^0], \quad L_{0k} = 0 \quad (k = 0, \ldots, \mathcal{N} - 2),$$

(18)

all having the correct physical dimensions $[L^{\mathcal{N} - j - 1}]$ for $L_{0j}$ ($j = 0, \ldots, \mathcal{N}$).

In practice, we already solved the two conditions (7a) and (7b) to obtain the general form of $V^\pm$ as (8), and thus we can totally eliminate $V^\pm$ in the remaining conditions $I_k^{[\mathcal{N}]} = 0$ ($k = 0, \ldots, \mathcal{N} - 2$). As a result, the remaining integral constants $C_k$ ($k = 1, \ldots, \mathcal{N} - 1$) would be functionals of only $u_j^{[\mathcal{N}]}$ ($j = 0, \ldots, \mathcal{N} - 1$):

$$C_k = J_k[w^{[\mathcal{N}]}], V[w^{[\mathcal{N}]}]] := J_k[w^{[\mathcal{N}]}] [L^{-2(k+1)}] \quad (k = 1, \ldots, \mathcal{N} - 1).$$

(19)
Accordingly, $dI_k/dq (k = 1, \ldots, N - 1)$ would be expressed in terms of the remaining $I_j^{[N]} (j = 0, \ldots, N - 2)$ as

$$0 = \frac{dI_k}{dq} = \sum_{j=0}^{N-2} L_{kj} I_j^{[N]} [L^{-2(2k+3)}] \quad (k = 1, \ldots, N - 1). \quad (20)$$

We will later see in sections 3–5 that the above analysis is actually valid and helps us to obtain general forms of $\mathcal{N}$-fold SUSY for $\mathcal{N} = 2, 3$ and 4.

To summarize, the existence of $\mathcal{N}$ constants $C_k (k = 0, \ldots, \mathcal{N} - 1)$ on the rhs of (4) has the direct relation to the existence of $\mathcal{N}$ constraints $I_k^{[N]} = 0 \ (k = 0, \ldots, \mathcal{N} - 1)$ which are differential equations after eliminating the algebraic constraint $I_{\mathcal{N}}^{[N]} = 0$. The physical dimensions of the relevant quantities are

$$I_k^{[N]} [L^{\mathcal{N} - N - 2}], \quad u_k^{[N]} [L^{\mathcal{N} - N}], \quad J_k [L^{-2(k+1)}], \quad L_{kj} [L^{\mathcal{N} - 2k - j - 1}]. \quad (21)$$

2.2. Equivalent classes of linear differential operators

The existence of $\mathcal{N} - 1$ constraints $I_k^{[N]} = 0 \ (j = 0, \ldots, \mathcal{N} - 2)$ after the determination of the potential pair (8) results in the existence of null operators associated with the $\mathcal{N}$-fold SUSY system under consideration. Let us first introduce a linear space of linear differential operators, denoted by $\mathcal{K}^{[N]}$, whose coefficients are all functionals of only $u_k^{[N]} (k = 0, \ldots, \mathcal{N} - 1)$. Let $K_i[w^{[N]}] \in \mathcal{K}^{[N]} (i = 0, 1, 2, \ldots)$ and define a set of functionals $f_i^{[N]}[w^{[N]}]$ by

$$f_i^{[N]}[w^{[N]}] = \sum_{j=0}^{N-2} K_{ij} [w^{[N]}] I_j^{[N]}. \quad (22)$$

We then define a subspace of $\mathcal{K}^{[N]}$, denoted by $\mathcal{K}_0^{[N]}$, which consists of linear differential operators whose coefficients are all given by $f_i^{[N]}$ introduced in (22). That is, $K_0 \in \mathcal{K}_0^{[N]}$ means that there exists a set of linear differential operators $K_i[w^{[N]}] \in \mathcal{K}^{[N]}$ such that

$$K_0 = \sum_i f_i^{[N]}[w^{[N]}] \theta_i = \sum_i \left( \sum_{j=0}^{N-2} K_{ij} [w^{[N]}] I_j^{[N]} \right) \theta_i. \quad (23)$$

It is obvious by definition that any element of $\mathcal{K}_0^{[N]}$ is a null operator so long as all the $\mathcal{N}$-fold SUSY constraints $I_j^{[N]} = 0 \ (j = 0, \ldots, \mathcal{N} - 2)$ are satisfied. Hence, the linear space in which an $\mathcal{N}$-fold SUSY system is considered is actually the quotient space $\mathcal{K}^{[N]}/\mathcal{K}_0^{[N]}$. It naturally leads us to introduce an equivalence class of linear differential operators in $\mathcal{K}^{[N]}$. We shall say that two linear differential operators $L_1, L_2 \in \mathcal{K}^{[N]}$ belong to equivalent class associated with $\mathcal{N}$-fold SUSY and express the equivalence as $L_2 \sim L_1$ if $L_2 - L_1 \in \mathcal{K}_0^{[N]}$. Any equality between operators $L_2 = L_1$ appearing in an $\mathcal{N}$-fold SUSY system should be thus regarded as an equivalent relation $L_2 \sim L_1$ of the latter equivalent class. In particular, any explicit expression for a specific operator such as $H^\pm$ and $P_{\mathcal{N}}^\pm$ should be considered as a representative of it with respect to the equivalent class. In what follows, we will employ the equivalence relation $\sim$ only when we would like to stress that the left- and the right-hand sides of the formula under consideration are identical if and only if (some of) the constraints $I_j^{[N]} = 0 \ (j = 0, \ldots, \mathcal{N} - 2)$ are satisfied.
3. 2-fold SUSY

It is quite instructive to see how the general consideration in the previous section makes sense in the case of 2-fold SUSY though its general form was already obtained by the direct integrations of the constraints [11, 12, 2]. Components of 2-fold supercharges are given by

\[ P_2^+ = \partial^2 + w_1 \partial + w_0, \quad P_2^− = \partial^2 - w_1 \partial + w_0 - w'_1, \]

where and hereafter we shall omit the superscript \([\mathcal{N}]\) of \(w_0^{(N)}\) etc for simplicity unless the omission would cause any ambiguity or confusion. The condition for 2-fold SUSY \(P_2^+ H^− - H^+ P_2^- = 0\) is satisfied if and only if the following three equalities hold:

\[ V^+ - V^− = w_1', \]

\[ w_1'' + 2w_0' + 4V'^− - 2w_1(V^+ - V^−) = 0, \]

\[ w_0'' + 2V'^'' + 2w_1V'^− - 2w_0(V^+ - V^−) = 0. \]

Substituting (25) into (26) and (27) and integrating the resulting equation from (26), we obtain

\[ 4V^+ = 3w_1' - 2w_0 + (w_1)^2 - 4C_0, \]

\[ 4V^− = -w_1' - 2w_0 + (w_1)^2 - 4C_0, \]

\[ -4I_0 = w_1'' - w_1w_1'' - 2(w_1')^2 + 4w_1'w_0 + 2w_1w_0' - 2(w_1)^2w_1' = 0, \]

where \(C_0\) is an integral constant. To integrate the third equation (30), we shall first make a dimension-preserving transformation \(w_0 \rightarrow \hat{w}_0\). We choose it such that it will convert simultaneously both the pairs \(P_2^\pm\) and \(V^\pm\) into symmetric forms. The most general transformation of polynomial type preserving the physical dimension \([\text{L}^{-2}]\) of \(w_0\) would be

\[ w_0 = \hat{w}_0 + \frac{1}{2}w_1' - \alpha_0(w_1)^2 \quad [\text{L}^{-4}], \]

where \(\hat{w}_0\) has \([\text{L}^{-2}]\) and \(\alpha_0\) is a dimensionless parameter. We note that the latter transformation indeed renders both the pair of 2-fold supercharge components and the pair of potentials of symmetric forms as

\[ P_2^\pm = \partial^2 \mp w_1 \partial + w_0 - \alpha_0(w_1)^2 \mp \frac{1}{2}w_1', \]

\[ 4V^\pm = -2\hat{w}_0 + (2\alpha_0 + 1)(w_1)^2 \pm 2w_1' - 4C_0. \]

With transformation (31), condition (30) reads

\[ -4I_0 = w_1'' + 4w_1\hat{w}_0 + 2w_1w_0' - 2(4\alpha_0 + 1)(w_1)^2w_1' = 0 \quad [\text{L}^{-4}]. \]

Hence, it gets simplest when

\[ \alpha_0 = 1/4. \]

The next task we should do is to construct the total differential \(dI_1/dq\) in (20). We note that \(dI_1/dq\) and \(I_0\) have the physical dimensions \([\text{L}^{-5}]\) and \([\text{L}^{-4}]\), respectively. Hence, the operator \(L_{10}\) defined in (20) in this case must have the physical dimension \([\text{L}^{-4}]\). Except for the differential operator \(d/dq\), there is essentially only one multiplicative operator of polynomial type which has that dimension, namely, \(L_{10} \propto w_1 [\text{L}^{-1}]\). In fact, we can easily check that \(w_1I_0\) is of a total differential form and thus we put

\[ 16\frac{dI_1}{dq} = -8w_1I_0 = 2w_1w_1'' + 8w_1w_1'u_0 + 4(w_1)^2u_0 = 0 \quad [\text{L}^{-5}]. \]

The latter differential equation is integrated to yield

\[ 16I_1[w] = 2w_1w_1'' - (w_1')^2 + 4(w_1)^2u_0 = 16C_1 [\text{L}^{-4}]. \]
where \( C_1 \) is another integral constant having the correct physical dimension \([L^{-4}]\) listed in (5).

Hence, we can express \( u_0 \), and thus \( w_0 \) as well, in terms of \( w_1 \) as

\[
u_0 = w_0 - \frac{w_1'}{2} - \frac{(w_1')^2}{4} = -\frac{w''}{2w_1} + \frac{(w_1')^2}{4(w_1')^2} + \frac{4C_1}{(w_1')^2}.
\]  

(38)

Substituting it into (32) and (33), we finally obtain the general form of 2-fold SUSY systems as

\[
P_0^\pm \sim \partial^2 \mp w_1 \partial + \frac{(w_1')^2}{8} + w'' - \frac{w_1'}{4w_1} + \frac{4C_1}{(w_1')^2} + \frac{w_1'}{2}.
\]  

(39)

\[
V_0^\pm \sim \frac{(w_1')^2}{8} + \frac{w''}{4w_1} - \frac{(w_1')^2}{8(w_1')^2} - \frac{2C_1}{(w_1')^2} \pm \frac{w_1'}{2} - C_0.
\]  

(40)

Finally, products of the components of 2-fold supercharges \( P_0^\pm P_0^\pm \) are calculated as

\[
P_0^+ P_0^+ = 4[(H^+ + C_0)^2 + C_1] - 2I_0,
\]  

(41)

\[
P_0^- P_0^- = 4[(H^- + C_0)^2 + C_1] + 2I_0,
\]  

(42)

where \( I_0 \) and \( C_1 \) are given by (30) and (37), respectively. Hence, we obtain equality (4) for \( \mathcal{N} = 2 \) as an equivalent relation associated with 2-fold SUSY:

\[
P_0^+ P_0^\pm \sim 4[(H^\pm + C_0)^2 + C_1].
\]  

(43)

**4. 3-fold SUSY**

Next, we shall re-examine the case of 3-fold SUSY, which was once investigated briefly in [13], by utilizing our general analysis. Components of 3-fold supercharges are given by

\[
P_3^- = \partial^3 + w_2 \partial^2 + w_1 \partial + w_0,
\]  

\[
P_3^+ = -\partial^3 + w_2 \partial^2 - (w_1 - 2w_0) \partial + w_0 - w_1' + w_2'.
\]  

(44)

The condition for 3-fold SUSY \( P_3^+ H^- - H^+ P_3^- = 0 \) is satisfied if and only if the following four equalities hold:

\[
V^+ - V^- = w_2',
\]  

(45)

\[
w_2'' + 2w_1' + 6V^{--} - 2w_2(V^+ - V^-) = 0,
\]  

(46)

\[
w_1'' + 2w_0' + 6V^{--} + 4w_2V^{--} - 2w_1(V^+ - V^-) = 0,
\]  

(47)

\[
w_0'' + 2V^{--} + 2w_2V^{--} + 2w_1V^{--} - 2w_0(V^+ - V^-) = 0.
\]  

(48)

Substituting (45) into (46)–(48) and integrating the resulting equation from (46), we obtain

\[
6V^+ = 5w_2' - 2w_1 + (w_2')^2 - 6C_0,
\]  

(49)

\[
6V^- = -w_2' - 2w_1 + (w_2')^2 - 6C_0.
\]  

(50)

\[-6I_0 = 3w_2'' + 3w_1'' - 6w_0'' - 4w_2w_2'' - 6(w_2')^2 + 6w_2'w_1 + 4w_2w_1' - 4(w_2')^2w_2' = 0,
\]  

(51)

\[-6I_0 = w_2'' + 2w_1'' - 3w_0'' - w_2w_2'' - 6w_2'w_1 + 2w_2w_1' + 6w_2w_0 + 2w_1w_1' - 2(w_2')^2w_2' - 2w_2w_2'w_1 = 0.
\]  

(52)
where $C_0$ is an integral constant. To integrate the remaining equations (51) and (52), we shall first construct a set of dimension-preserving transformations $\omega_k \to u_k$ ($k = 0, 1$) which will convert simultaneously both the pairs $P_\pm$ and $V^\pm$ into symmetric forms, like (31) in the case of 2-fold SUSY. The most general transformations of polynomial type preserving the physical dimensions $[L^{k-3}]$ of $\omega_k$ would be

$$w_1 = 6u_1 + w_2^2 - \alpha_1(w_1)^2 [L^{-2}],$$

$$w_0 = u_0 + 3u'_1 - \beta_1w_2 - \alpha_1w_2w'_2 - 6\beta_2w_2u_1 - \beta_3(w_2)^3 [L^{-3}],$$

where $u_k$ has $[L^{k-3}]$, and $\alpha_0, \beta_k (k = 1, 2, 3)$ are all dimensionless parameters. They actually render both the pair of 3-fold supercharge components and the pair of potentials of symmetric forms as

$$P_\pm = \mp \partial^3 + w_2\partial^2 \mp [6u_1 - \alpha_1(w_1)^2 \mp w_2'] \partial$$

$$+ u_0 - \beta_1w_2 - 6\beta_2w_2u_1 - \beta_3(w_2)^3 \mp (3u'_1 - \alpha_1w_2w'_2).$$

$$6V^\pm = -12u_1 + (2\alpha_1 + 1)(w_2)^2 \pm 3w_2^2 - 6C_0.$$  \hspace{1cm} (54a, 54b)

With transformations (53), the two constraints (51) and (52) are equivalent to the following new set of conditions:

$$-3I_1 = 9I_1 = 3(\beta_1 + 1)w_2'' - 3u'_0 + 18(\beta_2 + 1)w_2'w_2 + 6(3\beta_2 + 2)w_2u'_1$$

$$- (7\alpha_1 - 9\beta_3 + 2)(w_2)^2 w'_2 = 0 [L^{-4}],$$

$$3I_0 = -9(2I_0 - \partial I_1) = 3u''_1 - (\alpha_1 - 1)w_2w''_2 - 3(2\beta_1 + \alpha_1 + 1)w_2'w''_2 + 6w_2'w_0'$$

$$+ 72u_1u'_1 - 12(2\alpha_1 + 3\beta_2 + 1)w_2w'_2u_1 - 12\alpha_1(w_2)^2u'_1$$

$$+ 2[2(\alpha_1)^2 + \alpha_1 - 3\beta_3](w_2)^3 w'_2 = 0 [L^{-5}].$$

Hence, they would get simplest when

$$\alpha_1 = 1, \quad \beta_1 = -1, \quad \beta_2 = -1, \quad \beta_3 = 1.$$  \hspace{1cm} (55, 56)

With the latter choice of parameter values, the new set of conditions (55) and (56) reads

$$I_1 = u'_0 + 2w_2u'_1 = 0 [L^{-4}],$$

$$I_0 = u''_1 + 2w_2u_0 + 24u_1u'_1 - 4(w_2)^2 u'_1 = 0 [L^{-5}].$$

The first equation (58) enables us to express $u_0$ in terms of $u_1$ and $w_2$ as an indefinite integral

$$u_0 = -2 \int dq w_2u'_1 [L^{-3}].$$

Next, let us construct the total differential $dI_1/dq$ in (20). We note that $dI_1/dq$ and $I_0$ ($k = 1, 2$) have the physical dimensions $[L^{-5}]$ and $[L^{k-5}]$, respectively. Hence, the operators $L_{1k}$ defined in (20) in this case must have the physical dimension $[L^{-k}]$. Thus, $L_{10}$ is just a dimensionless constant while $L_{11} \propto w_2$ if we restrict $L_{1k}$ to multiplicative operators of polynomial type. Indeed, we can easily find that one of the latter choices leads to a total differential

$$-4 \frac{dI_1}{dq} = \tilde{I}_1 + 2w_2I_1 = u''_1 + 2(w_2u_0 + w_2u'_0) + 24u_1u'_1 = 0 [L^{-5}]$$

which can be easily integrated as

$$-4I_1[w] = u''_1 + 2w_2u_0 + 12(u_1)^2 = -4C_1 [L^{-4}].$$
where \( C_1 \) is another integral constant having the correct physical dimension \([L^{-4}]\) listed in (5).

From (59) and (62), we can express \( u_0 \) in terms of \( u_1 \) and \( w_2 \) without recourse to any indefinite integral as

\[
\begin{align*}
\frac{u_0''}{2w_2'} + 24u_1u_1' - 4(w_2)^2u_1' &= -\frac{u_1''}{2w_2} + 12(u_1)^2 + 4C_1. \\
\end{align*}
\]

(63)

To construct the second integral \( C_2 \) of 3-fold SUSY systems, we first note that \( dJ_2/dq \) and \( J \) (\( k = 0, 1 \)) have the physical dimensions \([L^{-3}J]\) and \([L^{-4}J]\), respectively. Hence, the operators \( L_{2k} \) defined in (20) in this case must have the physical dimension \([L^{-3}J]\). Thus, candidates for \( L_{20} \) are \( w_2' \), \( u_1 \) and \((w_2)^2\), while those for \( L_{21} \) are \( w_2' \), \( u_1' \), \( u_0 \), \( w_2u_2' \), \( w_2u_1 \) and \((w_2)^3\), if we restrict \( L_{2k} \) to multiplicative operators of polynomial type. With the choice of \( L_{20} = 0 \) and \( L_{21} \propto u_0 \), we can construct a total differential as

\[
4 \frac{dJ_2}{dq} = w_0l_1 = u_0' + 2w_2u_1' w_0
\]

(64)

where (62) has been used. The latter relation is indeed easily integrated as

\[
8J_2[w] = (u_0)^2 - (u_1)^2 - 8(u_1)^3 - 8C_1u_1 = 8C_2 \quad [L^{-6}],
\]

(65)

with another integral constant \( C_2 \) having the correct physical dimension \([L^{-6}]\) listed in (5).

With the use of (65) we can express \( u_0 \) solely in terms of \( u_1 \). Then, substituting the obtained expression for \( u_0 \) into (58), we can also express \( w_2 \) solely in terms of \( u_1 \). Hence, we can eventually have an expression for \( V^\pm \) and \( P^\pm_3 \) in terms of only a single arbitrary function \( u_1 \).

However, the latter expression is relatively complicated and thus it would be more convenient in practice to express them in terms of two of the three functions \( w_2 \), \( u_1 \) and \( u_0 \). If we eliminate \( u_0 \) in (54a) by using (63), we have the expression in terms of \( w_2 \) and \( u_1 \) as

\[
P^\pm_3 \equiv \frac{3}{2} \frac{\partial^3 - w_2^2 \partial^2 + \left[ 6u_1 - (w_2)^2 \right] \partial}{2u_1} + w_2'' + 6w_2u_1 - (w_2)^3 - \frac{u_1''}{2w_2} - \frac{6(u_1)^2}{w_2} - \frac{2C_1}{w_2} \mp (3u_1' - w_2w_2').
\]

(66a)

\[
V^\pm = -2u_1 + \frac{1}{2} (w_2)^2 \pm \frac{1}{2} w_2' - C_0.
\]

(66b)

On the other hand, if we eliminate \( w_2 \) in (54a) and (54b) by using (58), we have the expression in terms of \( u_1 \) and \( u_0 \) as

\[
P^\pm_3 \equiv \frac{3}{2} \frac{\partial^3 - \frac{u_0''}{2u_1} \partial^2 + \left[ 6u_1 - \frac{(u_0')^2}{4(u_1')^2} \right] \partial}{2u_1} + u_0 - \frac{u_0''}{2u_1} + \frac{u_1'u_0'}{(u_1')^2} + \left( \frac{u_1''}{2(u_1')^2} - \frac{(u_1')^2}{(u_1')^3} \right) u_0' + \left( \frac{(u_1')^2}{8(u_1')^3} \right) u_0'' + \left( \frac{3u_1'}{4(u_1')^2} - \frac{u_1'u_0'}{4(u_1')^3} \right),
\]

(67a)

\[
V^\pm \equiv -2u_1 + \frac{(u_0')^2}{8(u_1')^2} \mp \left( \frac{u_0''}{4u_1'} - \frac{u_1'u_0'}{4(u_1')^2} \right) - C_0.
\]

(67b)

Finally, products of the components of 3-fold supercharges \( P^+_3 P^+_3 \) are calculated as

\[
P^+_3 P^+_3 = 8 \left[ (H^+ + C_1)^3 + C_1 (H^+ + C_0) + C_2 \right] + 3I_1 \partial^2 + 2 \left[ 2 \partial^2 + w_2 \right] I_1 - I_0 \]

\[
+ (2 \partial^2 + 2w_2 \partial - 2w_2^2 + w_1) I_1 - 2(\partial + w_2) I_0.
\]

(68)
\[ P_4^+ P_4^- = 8[(H^- + C_0)^3 + C_1(H^- + C_0) + C_2] - 3I_1 \partial^2 - 2[(\partial - w_2)I_1 + I_0] \partial - w_1 I_1 - 2(\partial - w_2)I_0, \]

where \( I_1, I_0, C_1, \) and \( C_2 \) are given by (51), (52), (62) and (65), respectively. Hence, we obtain the equality (4) for \( N = 3 \) as an equivalent relation associated with 3-fold SUSY:

\[ P_3^+ P_3^- \sim 8[(H^\pm + C_0)^3 + C_1(H^\pm + C_0) + C_2]. \]

### 5. 4-fold SUSY

In this section, we shall study the case of 4-fold SUSY. Components of 4-fold supercharges are given by

\[ P_4^+ = \partial^4 + w_3 \partial^3 + w_2 \partial^2 + w_1 \partial + w_0, \]

\[ P_4^- = \partial^4 - w_3 \partial^3 + (w_2 - 3w_3) \partial^2 - (w_1 - 2w_3 + 3w_3) \partial + w_0 - w_1 + w_2 - w_3. \]

The condition for 4-fold SUSY \( P_4^+ H^- - H^+ P_4^- = 0 \) is satisfied if and only if the following five equalities hold:

\[ V^+ - V^- = w_3', \]

\[ w_3'' + 2w_2' + 8V'' - 2w_3(V^+ - V^-) = 0, \]

\[ w_2'' + 2w_1' + 12V''' + 6w_3V'' - 2w_2(V^+ - V^-) = 0, \]

\[ w_1'' + 2w_0' + 8V'''' + 6w_3V''' + 4w_2V'' - 2w_1(V^+ - V^-) = 0, \]

\[ w_0'' + 2V''''' + 2w_3V'''' + 2w_2V''' - 2w_1V'' - 2w_0(V^+ - V^-) = 0. \]

Substituting (72) into (73)–(76) and integrating the resulting equation from (73), we obtain

\[ 8V^+ = 7w_3' - 2w_2 + (w_3)^2 - 8C_0, \]

\[ 8V^- = -w_3' - 2w_2 + (w_3)^2 - 8C_0, \]

\[ -8I_2 = 6w_3'' + 8w_2'' - 8w_1' - 9w_3w_3' - 12(w_3')^2 + 8w_3w_2 + 6w_3w_2 - 6(w_3)^2 w_3' = 0, \]

\[ -8I_1 = 4w_3''' + 8w_2''' - 4w_1' - 8w_0' - 5w_3w_3'' - 24w_3w_3'' + 2w_3w_2 + 6w_3w_2 \\
+8w_3w_1 + 4w_2w_2' - 6(w_3)^2 w_3' - 6w_3(w_3')^2 - 4w_3w_3'w_2 = 0, \]

\[ -8I_0 = w_3'''' + w_2''' - 4w_0' - w_3w_3''' - 8w_3w_3''' - 6(w_3')^2 + w_3'' w_2 + 2w_3w_2'' \\
+ w_3w_1 + 8w_3w_3 + 2w_2w_2' + 2w_2w_1 - 2(w_3)^2 w_3' - 6w_3w_3w_3' \\
- 2w_3w_3w_2 - 2(w_3')^2 w_2 - 2w_3w_3'w_1 = 0, \]

where \( C_0 \) is an integral constant. To integrate the remaining equations (79)–(81), let us first look for a set of dimension-preserving transformations \( w_k \rightarrow u_k \) \((k = 0, 1, 2)\) which will convert simultaneously both the pairs \( P_4^\pm \) and \( V^\pm \) into symmetric forms as in the cases of 2- and 3-fold SUSY. The most general transformations of polynomial type preserving the physical dimensions \([L^{k-4}]\) of \( w_k \) would be

\[ w_2 = u_2 + \frac{3}{2} w_3' - a_1(w_3)^2 [L^{-2}], \]
Hence, they would get simplest when

\[ u_k \quad \text{has} \quad [L^{k-4}] \quad \text{and} \quad \alpha_k, \beta_k \quad (k = 1, 2, 3) \quad \text{and} \quad \gamma_k \quad (k = 1, \ldots, 7) \quad \text{are all dimensionless parameters. They indeed make both the pair of 4-fold supercharge components and the pair of potentials symmetric as}
\]

\[
P_{\pm} = \partial^4 + w_3^3 + \left[ u_2 - \alpha_1 (w_3)^2 + \frac{3}{2} w_3 \right] \partial^3 \cdot \left[ u_1 - \beta_1 w_3^2 - \beta_2 w_3 u_2 - \beta_3 (w_3)^3 \right]
\]

\[
\mp (u_1 - 2\alpha_1 w_3 u_1) \partial + u_0 - \gamma_1 u_2 - \gamma_2 w_3 w_3 - \gamma_3 (w_3)^2 - \gamma_4 w_3 u_1 - \gamma_5 (u_2)^2
\]

\[
- \gamma_6 (w_3)^2 u_2 - \gamma_7 (w_3)^4 + \left[ \frac{1}{2} u_1 - \left( \frac{\beta_1}{2} + \frac{3}{4} \right) w_3^2 - \frac{\beta_2}{2} (w_3 u_2)^2 - \frac{\beta_3}{2} (w_3)^3 u_3 \right],
\]

\[(85a)\]

\[
8V_{\pm} = -2u_2 + (2\alpha_1 + 1) (w_3)^2 \pm 4u_1 \gamma_3 - 8C_0.
\]

\[(85b)\]

With the transformations (84), the remaining three constraints (79)–(81) are equivalent to the following new set of conditions:

\[
\tilde{I}_2 = 4I_2 = -4(\beta_1 + 9) w_3^2 + 4u_1' - 4(\beta_2 + 1) w_3 u_2 - (4\beta_2 + 3) w_3 u_2
\]

\[
+ (10\alpha_1 - 12\beta_3 + 3)(w_3)^2 w_3 = 0 \quad [L^{-4}],
\]

\[(86)\]

\[
4\tilde{I}_1 = 4(I_1 - \partial I_2) = -2(2\gamma_1 + 1) u_2'' + 4u_0' - (4\beta_1 \gamma_4 - 4\alpha_1 + 4\gamma_2 + 2\gamma_4 + 2) w_3 w_3''
\]

\[
+ 2(6\alpha_1 + 2\beta_1 - 2\gamma_2 - 4\gamma_3 + 3) w_3^2 u_3 - 4(\gamma_1 + 1) w_3 u_1
\]

\[
- 2(4\gamma_2 + 1) w_2 u_2' - 2(2\beta_2 \gamma_4 - 2\alpha_1 - 2\beta_2 + 2\gamma_4 + 4\gamma_6 - 1) w_3 w_3' u_2
\]

\[
- (4\beta_2 \gamma_4 - 2\alpha_1 + 3\gamma_4 + 4\gamma_6) (w_3)^2 u_2' - [4(\alpha_1)^2 - 10\alpha_1 \gamma_4 + 12\beta_3 \gamma_4 + 2\alpha_1 - 3\gamma_4 - 4\beta_3 + 16\gamma_7] (w_3)^3 w_3' = 0 \quad [L^{-5}],
\]

\[(87)\]

\[
\tilde{I}_0 = -4(4I_0 - 2\partial I_1 + \partial^2 I_2) = w_3'' + 4w_3' u_2 - (4\beta_1 + 3) w_3^2 u_2 - 4(4\gamma_1 + 1) w_3' u_2' + w_3 u_2''
\]

\[
+ 16w_3' u_0 + 4u_2' u_1 - (6\alpha_1 + 1) (w_3)^2 w_3'
\]

\[
+ 4(2\alpha_1 \beta_1 + 2\alpha_1 + \beta_1 - 4\gamma_2) w_3 w_3' u_3
\]

\[
+ 8(2\alpha_1 - 2\gamma_2)(w_3)\gamma_4 - 4(2\alpha_1 + 4\gamma_6 + 1) w_3 w_3' u_1 - 16\gamma_6 w_3'(u_2)^2
\]

\[
- 4\beta_2 w_3 w_3' u_2' + 4(2\alpha_1 \beta_2 + \beta_2 - 4\gamma_6)(w_3)^2 w_3' u_2 - 4\beta_3 (w_3)^3 u_2'
\]

\[
+ 4(2\alpha_1 \beta_3 + \beta_3 - 4\gamma_7)(w_3)^3 w_3' = 0 \quad [L^{-6}],
\]

\[(88)\]

\[
\text{Hence, they would get simplest when} \quad \alpha_1 = 3/2, \quad \beta_1 = -9/4, \quad \beta_2 = -1, \quad \beta_3 = 3/2, \quad \gamma_1 = -1/2, \quad \gamma_2 = 1,
\]

\[
\gamma_3 = 11/8, \quad \gamma_4 = -1, \quad \gamma_5 = -1/4, \quad \gamma_6 = 1/2, \quad \gamma_7 = -3/8.
\]

\[(89)\]
With the latter choice of parameter values, the new set of conditions (86)–(88) reads
\[
\bar{I}_2 = 4u'_1 + w_3u_2 = 0 \ [L^{-1}],
\]
(90)
\[
\bar{I}_1 = u_0' = 0 \ [L^{-1}],
\]
(91)
\[
\bar{I}_0 = w'_3 + 4w'_2u_2 + 6w'_1u'_2 + 4w'_5u'_1 + 3w_1u_2 + w_3u_2' + 16w'_1u_0 + 4u'_2u_1
- 10(w_3)^2w'_3 - 40w_3w'_1u'_3 - 10(w_3)^3 + 4w'_4(u_2)^2 + 4w_3u_2u'_2
- 24(w_3)^2w'_5u_2 - 6(w_3)^3u'_2 + 30(w_3)^4u'_3 = 0 \ [L^{-6}].
\]
(92)
The first equation (90) enables us to express \(u_1\) in terms of \(u_2\) and \(w_3\) as an indefinite integral
\[
4u_1 = -\int dq \ w_3u'_2 [L^{-3}].
\]
(93)
The second equation (91) just means that \(u_0'\) is a constant. On the other hand, \(C_k (k = 0, \ldots, N - 1)\) are the only constants which appear in a general form of \(N\)-fold SUSY. The physical dimension of \(u_0'\) is \([L^{-4}]\) and thus we can put
\[
u_0 = 2C_1 \ [L^{-4}],
\]
(94)
where \(C_1\) is an integral constant having the correct physical dimension \([L^{-4}]\) listed in (5). We have now obtained the first integral \(C_1\) and thus can skip over the step to construct the quantity \(J_1\).

Next, to construct the second integral \(C_2\) of 4-fold SUSY systems, we first note that \(dJ_2/dq\) and \(\bar{I}_k (k = 0, 1, 2)\) have the physical dimensions \([L^{-7}]\) and \([L^{-8}]\), respectively. Hence, the operators \(L_{2k}\) defined in (20) in this case must have the physical dimension \([L^{-k-1}]\). Thus, candidates for \(L_{20}\) are \(w_3\), those for \(L_{21}\) are \(w_1'\), \(w_2\), \(w_3\), \(w_3u_1\) and \(w_3u_2\), those for \(L_{22}\) are \(w_3', \ w_1', \ w_2, \ w_1\) and \(w_2'\) and \((w_3)^2\), if we restrict \(L_{2k}\) to multiplicative operators of polynomial type. With the choice of \(L_{20} \propto w_3\) and \(L_{21} = L_{22} = 0\), we can construct a total differential as
\[
-128 \frac{dJ_2}{dq} = 2w_3\bar{I}_0 = 0 \ [L^{-7}],
\]
(95)
where we have omitted the explicit expression. The integration of the latter yields
\[
-128J_2[w_1] = 2w_3w''_3 - 2w'_3w''_3 + (w''_3)^2 - 16(u_1)^2 + 8w_3w'_1u_2 - 4(w'_3)^2u_2
+ 4w_3w'_3u'_2 + 2(w_3)^3w''_2 - 20(w_3)^3w'_2 - 10(w_3)^2(w'_2)^2 + 4(w_3)^2(u_2)^2
- 12(w_3)^4u_1 + 10(w_3)^6 + 32C_1(w_3)^2 = -128C_2 \ [L^{-6}],
\]
(96)
where (94) has been applied, and \(C_2\) is another integral constant having the correct physical dimension \([L^{-6}]\) listed in (5). From (92) and (94), we can express \(u_1\) in terms of \(u_2\) and \(w_3\) without recourse to any indefinite integral as
\[
u_1 = [-w''_3 - 4w''_1u_2 - 6w'_1u'_2 - 4w'_5u'_1 - 3w_1u_2 + 10(w_3)^2w''_3
+ 40w_3w'_1w''_2 + 10(w_3)^3 - 4w'_4(u_2)^2 - 4w_3u_2u'_2 + 24(w_3)^3w'_2u_2
+ 6(w_3)^3u'_2 - 30(w_3)^4u'_3 - 32C_1w'_1] / (4u'_2).
\]
(97)
Instead, using (96), we can express \(u_1\) in terms of \(u_2\) and \(w_3\) as a solution to the following quadratic equation:
\[
16(u_1)^2 = 2w_3w''_3 - 2w'_2w''_3 + (w''_3)^2 + 8w_3w'_1u_2 - 4(w'_3)^2u_2 + 4w_3w'_3u'_2
+ 2(w_3)^2u''_2 - 20(w_3)^3w''_2 - 10(w_3)^2(w'_2)^2 + 4(w_3)^2(u_2)^2
- 12(w_3)^4u_2 + 10(w_3)^6 + 32C_1(w_3)^2 + 128C_2.
\]
(98)
To obtain the third integral $C_3$ of 4-fold SUSY systems, we note that $dJ_3/df$ and $I_3$ ($k = 0, 1, 2$) have the physical dimensions $[L^{-9}]$ and $[L^{k-5}]$, respectively. Hence, the operators $L_{3k}$ defined in (20) in this case must have the physical dimension $[L^{-k-3}]$. With a similar dimensional analysis, we find that the choice of $L_{30} \propto w_0^2 + 4u_1 + 2w_3u_2 - 2(w_3)^3$ and $L_{31} = L_{32} = 0$ leads to a total differential,

$$512 \frac{dJ_3}{df} = [w_0^2 + 4u_1 + 2w_3u_2 - 2(w_3)^3]I_0 = 0 [L^{-9}],$$

(99)

where we have omitted the explicit expression. The integral of the latter equation reads $J_3[w] = C_3$ with another integral constant $C_3$ having the correct physical dimension $[L^{-8}]$ listed in (5). The explicit formula for $J_3$ is given by (A.1) in the appendix. By using (at least) two of equalities (97), (98) and (A.1), we can eliminate $u_1$ to obtain the relation between $w_0$ and $w_2$. Hence, we are now, in principle, able to express a 4-fold SUSY system solely in terms of a single arbitrary function. As in the case of 3-fold SUSY, however, it would be more convenient for practical purposes to have an expression in terms of two of the four functions $w_3, u_2, u_1$ and $u_0$. For example, if we eliminate $u_1$ and $u_0$ in the system by using (97) and (94), respectively, the system (85a) and (85b) with the parameter values (89) can be represented in terms of $w_3$ and $w_2$ as (A.2) and (A.3).

Finally, products of the components of 4-fold supercharges $P^+_4 P^+_{4}$ are calculated as

$$P^+_4 P^+_{4} = 16[(H^+ + C_0)^4 + C_1(H^+ + C_0)^2 + C_2(H^+ + C_0) + C_3] + \sum_{i=0}^{4} f^+_i[w]0^i,$$

(100)

$$P^-_4 P^-_{4} = 16[(H^- + C_0)^4 + C_1(H^- + C_0)^2 + C_2(H^- + C_0) + C_3] + \sum_{i=0}^{4} f^-_i[w]0^i,$$

(101)

where $C_1, C_2$ and $C_3$ are given by (94), (96) and (A.1), respectively. Both of the second terms in the above are elements of $K_0^{-4}$ introduced in section 2.2 and have the form of (23). The explicit forms of $f^+_i$ are given by (A.4) and (A.5). Hence, we obtain equality (4) for $\mathcal{N} = 4$ as an equivalent relation associated with 4-fold SUSY:

$$P^+_4 P^+_{4} \sim 16[(H^\pm + C_0)^4 + C_1(H^\pm + C_0)^2 + C_2(H^\pm + C_0) + C_3].$$

(102)

### 6. Discussion and summary

In this work, we have clarified a general structure of $\mathcal{N}$-fold SUSY systems by considering dimensional analysis and introducing the equivalent classes of linear differential operators associated with them. We have then shown that the latter general consideration is in fact effective in constructing the most general $\mathcal{N}$-fold SUSY systems and their integral constants for $\mathcal{N} = 2, 3$ and 4. An application to systems for $\mathcal{N} > 4$ would be straightforward and the problems would get more transparent even though still remain highly complicated. Finally, some remarks on the future issues are in order.

(1) Although we have only considered ordinary one-dimensional Schrödinger operators, generalization to other operators would be possible. In physical applications, one of the interesting extensions is to a quantum system with position-dependent mass for which $\mathcal{N}$-fold SUSY was successfully formulated in [16]. In the latter case, there is an additional freedom of the mass function and it is particularly interesting to see how
its existence would force us to modify or generalize the general considerations made in section 2.

(2) In this work, we have restricted the dimension-preserving transformations (31), (53) and (84) to polynomial type, namely transformations which are polynomials in \( w_k^{[N](m)} \) \((m = 0, 1, 2, \ldots)\). On the other hand, the obtained results such as (38), (63) and (97) indicate that the relations among \( w_k^{[N](m)} \) are in general expressed by rational functions. Hence, we may be able to reduce further the complexity of the conditions for \( N \)-fold SUSY by extending the type of transformations from the polynomial to the rational function. However, the number of admissible forms of rational functions which preserve the physical dimension would drastically increase. For instance, any sum of rational functions of the form

\[
F_n[w] = \sum_{i=1}^{n} \frac{f_n^{[N]}[w]}{g_n^{[N]}[w]} \quad (n \in \mathbb{Z})
\]

where \( f_n^{[N]}[w] \) and \( g_n^{[N]}[w] \) are polynomials in \( w_k^{[N](m)} \) having the physical dimensions \([L^{k+i-N}] \) and \([L^i]\), respectively, can serve as a (part of) transformation which preserves the physical dimension \([L^{k-N}] \) of \( w_k^{[N]} \). As a result, we may need additional guidelines to restrict the forms of transformations to make an efficient analysis. We are curious to know how to get such guidelines systematically for the purpose.

(3) As was pointed out in section 2, an \( N \)-fold SUSY system is in general only weakly quasi-solvable but is not quasi-solvable in the strong sense and thus does not necessarily admit analytic local solutions in closed form. In the case of \( N = 2 \), it was proved in [17] that type A 2-fold SUSY is a necessary and sufficient condition for a one-dimensional quantum mechanical system to have quasi-solvability in the strong sense with two independent analytic local solutions. So it is interesting to see what kind of condition is necessary and sufficient for a quantum system to admit three or four independent analytic local solutions. We will report on the latter subjects in subsequent publications.

### Appendix. Formulas

In this appendix, we present the lengthy formulas which appeared in 4-fold SUSY in section 5.

The third integral:

\[
1024 J_3[w] = 2 w''_3 w''''_3 - (w'_3)^2 + 8 w'''_3 u_1 + 4 w''_3 w'''_3 u_2 - 4 w'_3 w'''_3 u_2 + 6 (w'''_3)^2 u_2 \\
- 2 w_3 w'''_3 u'_2 + 6 w'_3 w'_3 u'_2 + 2 w_3 w'_3 u'''_3 + 32 w''_3 u_2 u_1 + 24 w'_3 u'_2 u_1 \\
+ 8 w'_3 u'_1 + 32 u_2 (u_1)^2 - 4 (w_3)^3 w''_3 + 12 (w_3)^2 w''''_3 - 16 (w_3)^2 (w'''_3)^2 \\
- 24 w_3 (w'_3)^2 w''_3 + (w'_3)^4 - 80 (w_3)^2 (w'''_3)^2 u_1 - 80 w_3 w''''_3 (u'_2)^2 \\
+ 4 (w'_3)^2 (u'_2)^2 + 8 w_3 w'_3 u_2 u'_2 + 4 (w_3)^2 u''_2 u'_2 - (w_3)^2 u''''_2 + 32 w_3 (u_2)^2 u_1 \\
- 56 (w_3)^3 w''''_3 u_2 - 20 (w_3)^2 (w'''_3)^2 u_2 - 4 (w_3)^3 u''''_3 - 64 (w_3)^3 u'''_2 u_1 \\
+ 8 (w_3)^2 (u''''_3)^2 + 40 (w_3)^3 u''''_3 + 10 (w_3)^4 (u'''_3)^2 + 48 (w_3)^3 u''_3 u_1 \\
- 28 (w_3)^3 (u''''_3)^2 + 36 (w_3)^3 u''_3 u_2 - 15 (w_3)^4 + 32 C_1 (w'''_3)^2 + 256 C_1 w_3 u_1 \\
+ 64 C_1 (w''''_3)^2 u_2 - 32 C_1 (w'''_3)^2 + 256 (C_1)^2 = 1024 C_3 [L^{-8}].
\]
\[ P_4^\pm \text{ and } V^\pm \text{ in terms of } w_3 \text{ and } u_2: \]
\[
P_4^\pm \partial^4 = w_3 \partial^3 + \left[ u_2 - \frac{3}{2} (w_3)^2 + \frac{3}{2} u'_2 \right] \partial^2 + \left[ \frac{3}{4} w_3'' - \frac{w_3''' + w_3'' u_2}{4u'_2} - \frac{w''_3 u_2'}{u'_2} - \frac{w'''_3 u_2'}{4u'_2} \right] \partial + \frac{5 (w_3)^2 w_3'''}{2u'_2} + \frac{10 w_3 w_3' u_2'}{u_2} + \frac{5 (w_3')^3}{2u'_2} - \frac{w''_3 (u_2)^2}{u_2} + \frac{6 (w_3)^3 u_2}{u_2} - \frac{15 (w_3)^4 w_3'}{2u'_2} \]
\[- \frac{8 C_1 u_2'}{u'_2} \pm (u_2' - 3 w_3 u'_2) \partial + \frac{1}{2} (w_3')^2 - \frac{5}{2} w_3 u''_2 - \frac{11}{8} (w'_3)^2 + \frac{1}{4} u_2 - \frac{3}{2} (w_3)^2 u_2 \]
\[- \frac{15}{8} (w_3)^4 - \frac{w_3 w_3''}{4u'_2} - \frac{w_3 w_3'}{u_2} - \frac{w''_3 u_2''}{u_2} - \frac{(w_3)^3 u''_2}{4u'_2} + \frac{5 (w_3)^3 u''_3}{2u'_2} \]
\[- \frac{10 (w_3)^2 w_3' u''_3}{4u'_2} + \frac{5 (w_3')^3 - 3 (w_3)^3 u''_3}{2u'_2} \]
\[- \frac{8 C_1 u_3 w_3'}{u'_2} + 2 C_1 \left[ \frac{7}{8} w_3''' + \frac{1}{2} w_3'' u_2 + \frac{3}{8} w_3 u_2' - \frac{9}{4} (w_3)^2 w_3' \right] , \quad \text{(A.2)} \]

\[
V^\pm = - \frac{1}{4} u_2 + \frac{1}{2} (w_3)^2 \pm \frac{1}{2} w'_3 - C_0. \quad \text{(A.3)}
\]

The functions \( f^+_3[w] \) in (100) and (101):
\[
f^+_3 = -4 I_2, \quad f^+_3 = 4 I_1 - 4 (3 \partial + w_3) I_2, \]
\[
f^+_3 = -4 I_0 + (8 \partial + 3 w_3) I_1 - \frac{1}{2} (2 \partial^2 + 15 w_3) \partial - 9 w'_3 + 4 w_2 + (w_3)^2 I_2, \]
\[
f^+_3 = -2 (2 \partial + w_3) I_0 + 2 (3 \partial^2 + 2 w_3 \partial - w'_3 + 2 w'_2) I_1 \]
\[- 2 (4 \partial^3 + 3 w_3 \partial^2 - 2 (2 w'_3 - w_3) \partial - 4 w''_3 + w_1 - 2 w_3 w'_3) I_2, \]
\[
f^+_3 = -2 (\partial^2 + w_3 \partial - 2 w'_3 + u_2) I_0 + 2 \partial (\partial^2 + 2 w_3 \partial - 2 (2 w'_3 - w_3) \partial - 4 w''_3 + w_1 \]
\[- 2 w_3 u'_3 I_1 + \frac{1}{2} (12 \partial^4 + 32 w_3 \partial^3 - 32 (2 w_3' - w_3) \partial^2 - 4 (31 w_3'' - 2 w'_2) \partial - 6 w_1 + 14 w_3 u'_2) \partial - 60 w'''_3 + 8 w''_3 + 16 w_0 + 68 w_3 u''_3 + 7 (w'_3)^2 \]
\[- 4 w''_3 u_2 + 8 w_3 u''_3 - 4 (w_2)^3 - 22(4 w_3)^2 u''_3 + 4 (w_3)^3 u_2 - (w_3)^4 I_2, \quad \text{(A.4)} \]

and
\[
f^-_3 = 4 I_2, \quad f^-_3 = 4 I_1 + 4 (3 \partial - w_3) I_2, \]
\[
f^-_3 = 4 I_0 + (4 \partial - 3 w_3) I_1 + \frac{1}{4} (2 \partial^2 + 3 w_3 \partial - 3 w''_3 + 4 w_2 - (w_3)^2 I_2, \]
\[
f^-_3 = 2 (\partial^2 - w_3 \partial - w'_3 + 2 w_2) I_0 + 2 (w'''_3 + 2 w_2 - w_1 - 2 w_3 w'_3) I_1 \]
\[- 2 w_3 u''_3 I_1 + \frac{1}{16} (4 w''_3 + 2 w'_2 \]
\[- 2 w_1 - 2 w_3 u''_3) \partial - 12 w''_3 - 24 w'_2 + 16 w_0 + 28 w_3 u''_3 + 23 (w'_3)^2 \]
\[- 4 w''_3 u_2 + 8 w_3 u''_3 - 4 (w_2)^3 - 6 (w_3)^2 u''_3 + 4 (w_3)^3 u_2 - (w_3)^4 I_2, \quad \text{(A.5)} \]

where \( I_2, I_1 \) and \( I_0 \) are given by (79), (80) and (81), respectively.

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