

## SECOND-ORDER QUANTUM ARGUMENT SHIFTS IN $Ugl_d$

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We describe an explicit formula for the second-order quantum argument shifts of an arbitrary central element of the universal enveloping algebra of a general linear Lie algebra. We identify the generators of the subalgebra generated by the quantum argument shifts up to the second order.

**Keywords:** universal enveloping algebra, Lie algebra, quantum argument shift method, deformation quantization

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### 1. Introduction

Let  $g$  be a complex Lie algebra. The Lie–Poisson bracket on the symmetric algebra  $S(g)$  is the unique Poisson bracket extending the Lie bracket,

$$\begin{array}{ccc} S(g) \times S(g) & \xrightarrow{\text{Lie–Poisson bracket}} & S(g) \\ \uparrow & & \uparrow \\ g \times g & \xrightarrow{\text{Lie bracket}} & g \end{array} .$$

We suppose that  $\xi$  is an arbitrary element of the dual space  $g^*$  and let  $\bar{\partial}_\xi$  denote the constant vector field in the direction  $\xi$ . We write  $\bar{C}$  for the Poisson center of the symmetric algebra  $S(g)$ . We define  $\bar{C}_\xi$  as the algebra generated by the set  $\bigcup_{n=0}^{\infty} \bar{\partial}_\xi^n \bar{C}$ . Mishchenko and Fomenko [1] showed the following theorem.

**Theorem 1.** *The algebra  $\bar{C}_\xi$  is Poisson commutative.*

Vinberg [2] inquired whether the argument shift algebra  $\bar{C}_\xi$  could be extended to a commutative subalgebra  $C_\xi$  of the universal enveloping algebra  $U(g)$ . Nazarov and Olshanski [3] constructed the quantum argument shift algebra  $C_\xi$  for any regular semisimple  $\xi$  in terms of (i) the Yangian in the case  $g = gl_d(\mathbb{C})$  and (ii) the twisted Yangians in the orthogonal and symplectic cases. Tarasov [4] constructed the same quantum argument shift algebra for  $g = gl_d(\mathbb{C})$  via the symmetrization map. The quantum argument shift algebra  $C_\xi$  is also constructed via the Feigin–Frenkel center for (i) any simple complex Lie algebra  $g$  and any regular  $\xi$  [5], [6], and (ii) any simple complex Lie algebra of type  $A$  or  $C$  and any  $\xi$  [7], [8].

So far, the argument shift operator  $\bar{\partial}_\xi$  had not been quantized. Gurevich, Pyatov, and Saponov [9] defined the quantum derivations  $\partial_j^i$  on the universal enveloping algebra  $Ugl_d(\mathbb{C})$ . We found an explicit formula for the quantum derivations of appropriate elements [10] and showed a quantum analogue of the Mishchenko and Fomenko theorem [11].

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In the following, we present an explicit formula for the quantum argument shifts of an arbitrary central element up to the second order (see Proposition 1). We also identify a reduced set of generators of the algebra generated by the quantum argument shifts up to the second order (see Corollary 1 and Theorem 5). This reduced set of generators provides an alternative to those given by Futorny and Molev [7]. Complex combinatorial formulas play an essential role here (see Theorem 4 and Proposition 4).

## 2. Preliminaries

We write  $\delta$  for the identity matrix and let  $x^T$  be the transpose of a matrix  $x$ . We suppose that  $d$  is a nonnegative integer and let  $M(d, A)$  denote the algebra of  $d \times d$  matrices with entries in an algebra  $A$ . We write  $x_j^i$  for the  $(i, j)$  element of a  $d \times d$  matrix  $x$  and

$$x^i = \begin{pmatrix} x_1^i & \dots & x_d^i \end{pmatrix}, \quad x_j = \begin{pmatrix} x_j^1 \\ \vdots \\ x_j^d \end{pmatrix}$$

for the  $i$ th row vector and the  $j$ th column vector of the matrix  $x$ .

We define the generating matrix of the Lie algebra  $gl_d = gl_d(\mathbb{C})$  as the  $d \times d$  matrix  $e$  composed of the indeterminates  $e_j^i$  (generators of the Lie algebra  $gl_d$ ). The universal enveloping algebra of the Lie algebra  $gl_d$  is the quotient algebra

$$Ugl_d = \mathbb{C}\langle e_j^i \rangle / (e_{j_1}^{i_1} e_{j_2}^{i_2} - e_{j_2}^{i_2} e_{j_1}^{i_1} - e_{j_1}^{i_2} \delta_{j_2}^{i_1} + \delta_{j_1}^{i_2} e_{j_2}^{i_1} : i_1, j_1, i_2, j_2 = 1, \dots, d),$$

where  $\mathbb{C}\langle e_j^i \rangle$  denotes the free unital algebra on the indeterminates  $e_j^i$  and the denominator in the right-hand side denotes the ideal generated by the elements

$$\{e_{j_1}^{i_1} e_{j_2}^{i_2} - e_{j_2}^{i_2} e_{j_1}^{i_1} - e_{j_1}^{i_2} \delta_{j_2}^{i_1} + \delta_{j_1}^{i_2} e_{j_2}^{i_1} : i_1, j_1, i_2, j_2 = 1, \dots, d\}.$$

The following relation holds in the universal enveloping algebra  $Ugl_d$ :

$$[(e^n)_{j_1}^{i_1}, e_{j_2}^{i_2}] = [e_{j_1}^{i_1}, (e^n)_{j_2}^{i_2}] = (e^n)_{j_1}^{i_2} \delta_{j_2}^{i_1} - \delta_{j_1}^{i_2} (e^n)_{j_2}^{i_1}, \quad n = 0, 1, 2, \dots \quad (1)$$

This can be proved by induction.

Quantum derivations on the universal enveloping algebra  $Ugl_d$  were defined in [9]. We give a slightly modified definition of these operators as follows.

**Definition 1.** The quantum derivations on the universal enveloping algebra  $Ugl_d$  are the matrix elements of a unique homomorphism of unital complex algebras

$$Ugl_d \rightarrow M(d, Ugl_d), \quad x \mapsto \partial x$$

such that  $\partial \operatorname{tr}(\xi e) = \operatorname{tr}(\xi e) + \xi$  for any numerical matrix  $\xi$ .

We define the polynomials

$$f_{\pm}^{(n)}(x) = \sum_{m=0}^{n+1} \frac{1 \pm (-1)^{n-m}}{2} \binom{n}{m} x^m.$$

The following theorem is proved in [10].

**Theorem 2.** *The quantum derivations of the matrix elements  $(e^n)_j^i$  are given by*

$$\begin{aligned} \partial(e^n)_j^i &= \sum_{m=0}^n (f_+^{(n-m-1)}(e))_j (e^m)^i + f_-^{(n-m-1)}(e) (e^m)_j^i = \\ &= \sum_{m=0}^n ((e^m)_j f_+^{(n-m-1)}(e))^i + (e^m)_j^i f_-^{(n-m-1)}(e). \end{aligned}$$

We write  $C$  for the center of the universal enveloping algebra  $Ugl_d$ . The center  $C$  is generated by the elements  $\text{tr } e, \text{tr } e^2, \dots$ .

We suppose that  $\xi$  is an arbitrary numerical matrix. The map  $\partial_\xi = \text{tr}(\xi\partial)$  is called the quantum argument shift operator in the direction  $\xi$ . We define  $C_\xi$  as the algebra generated by the set  $\bigcup_{n=0}^\infty \partial_\xi^n C$ . The following theorem is proved in [11], [12].

**Theorem 3.** *The algebra  $C_\xi$  is a quantum argument shift algebra in the direction  $\xi$ .*

### 3. Formulas for second-order quantum argument shifts

We present formulas for the second-order quantum argument shifts of central elements. Theorem 2 suffices for this purpose. We adopt the convention that  $\text{tr } e^{-1} = 1$  for simplicity of notation. The following formulas give the quantum argument shifts of an arbitrary central element up to the second order.

**Proposition 1.**

$$\partial(\text{tr } e^{n_1} \text{tr } e^{n_2} \dots) = \sum_{m_1=-1}^{n_1} \text{tr } e^{m_1} \sum_{m_2=-1}^{n_2} \text{tr } e^{m_2} \dots \prod_k f_-^{(n_k-m_k-1)}(e)$$

and

$$\begin{aligned} \partial\partial_\xi(\text{tr } e^{n_1} \text{tr } e^{n_2} \dots) &= \sum_{m_1=-1}^{n_1} \text{tr } e^{m_1} \sum_{m_2=-1}^{n_2} \text{tr } e^{m_2} \dots \sum_{k_1=-1}^{n_1-m_1-1} f_-^{(k_1)}(e) \sum_{k_2=-1}^{n_2-m_2-1} f_-^{(k_2)}(e) \dots \\ &\dots \partial \text{tr} \left( \xi \prod_\ell f_-^{(n_\ell-m_\ell-k_\ell-2)}(e) \right) \end{aligned} \quad (2)$$

for a finite product  $\text{tr } e^{n_1} \text{tr } e^{n_2} \dots$ .

**Proof** is by direct computation. We have

$$\begin{aligned} \partial \text{tr } e^n &= \sum_{m=0}^n (f_+^{(n-m-1)}(e)) e^m + f_-^{(n-m-1)}(e) \text{tr } e^m = \\ &= f_-^{(n)}(e) + \sum_{m=0}^n f_-^{(n-m-1)}(e) \text{tr } e^m = \sum_{m=-1}^n f_-^{(n-m-1)}(e) \text{tr } e^m \end{aligned}$$

by Theorem 2 and the identity  $\sum_{m=0}^n f_+^{(n-m-1)}(x)x^m = f_-^{(n)}(x)$ . We obtain

$$\begin{aligned} \partial(\text{tr } e^{n_1} \text{tr } e^{n_2} \dots) &= \partial(\text{tr } e^{n_1}) \partial(\text{tr } e^{n_2}) \dots = \\ &= \sum_{m_1=-1}^{n_1} \text{tr } e^{m_1} \sum_{m_2=-1}^{n_2} \text{tr } e^{m_2} \dots \prod_k f_-^{(n_k-m_k-1)}(e). \end{aligned} \quad (3)$$

We proceed to calculate the second-order quantum argument shifts

$$\partial_\xi(\operatorname{tr} e^{n_1} \operatorname{tr} e^{n_2} \dots) = \sum_{m_1=-1}^{n_1} \operatorname{tr} e^{m_1} \sum_{m_2=-1}^{n_2} \operatorname{tr} e^{m_2} \dots \operatorname{tr} \left( \xi \prod_k f_-^{(n_k-m_k-1)}(e) \right) \quad (4)$$

and

$$\begin{aligned} \partial \partial_\xi(\operatorname{tr} e^{n_1} \operatorname{tr} e^{n_2} \dots) &= \sum_{k_1=-1}^{n_1} \sum_{k_2=-1}^{n_2} \dots \partial \left( \prod_\ell \operatorname{tr} e^{k_\ell} \right) \partial \left( \operatorname{tr} \left( \xi \prod_\ell f_-^{(n_\ell-k_\ell-1)}(e) \right) \right) = \\ &= \sum_{k_1=-1}^{n_1} \sum_{k_2=-1}^{n_2} \dots \sum_{m_1=-1}^{k_1} \operatorname{tr} e^{m_1} \sum_{m_2=-1}^{k_2} \operatorname{tr} e^{m_2} \dots \prod_\ell f_-^{(k_\ell-m_\ell-1)}(e) \partial \operatorname{tr} \left( \xi \prod_\ell f_-^{(n_\ell-k_\ell-1)}(e) \right) \end{aligned}$$

by formula (3). Because

$$\sum_{k_1=-1}^{n_1} \sum_{k_2=-1}^{n_2} \dots \sum_{m_1=-1}^{k_1} \sum_{m_2=-1}^{k_2} \dots = \sum_{m_1=-1}^{n_1} \sum_{m_2=-1}^{n_2} \dots \sum_{k_1=m_1}^{n_1} \sum_{k_2=m_2}^{n_2} \dots,$$

we arrive at formula (2). ■

We write  $A[S]$  for the algebra generated by an algebra  $A$  and a set  $S$  contained in the quantum argument shift algebra  $C_\xi$ . We define

$$C_\xi^{(0)} = C, \quad C_\xi^{(n)} = C_\xi^{(n-1)}[\partial_\xi^n C].$$

Formula (4) implies the following assertion.

**Corollary 1.**  $C_\xi^{(1)} = C[\operatorname{tr}(\xi e^n) : n = 1, 2, \dots]$ .

We have

$$\begin{aligned} \partial_\xi^2(\operatorname{tr} e^{n_1} \operatorname{tr} e^{n_2} \dots) &= \sum_{m_1=-1}^{n_1} \operatorname{tr} e^{m_1} \sum_{m_2=-1}^{n_2} \operatorname{tr} e^{m_2} \dots \\ &\dots \sum_{k_1=-1}^{n_1-m_1-1} \sum_{k_2=-1}^{n_2-m_2-1} \dots \operatorname{tr} \left( \xi \prod_\ell f_-^{(k_\ell)}(e) \partial \operatorname{tr} \left( \xi \prod_\ell f_-^{(n_\ell-m_\ell-k_\ell-2)}(e) \right) \right) \end{aligned} \quad (5)$$

by formula (2). Formula (5) implies the corollary.

**Corollary 2.** The algebra  $C_\xi^{(2)}$  is contained in the algebra generated by the algebra  $C_\xi^{(1)}$  and the elements

$$\operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) + \operatorname{tr}(\xi e^n \partial \operatorname{tr}(\xi e^m)), \quad m, n = 0, 1, 2, \dots$$

**Proof.** The elements of the form

$$\sum_{m_1=-1}^{n_1+1} \sum_{m_2=-1}^{n_2+1} \dots \operatorname{tr} \left( \xi \prod_k f_-^{(m_k)}(e) \partial \operatorname{tr} \left( \xi \prod_k f_-^{(n_k-m_k)}(e) \right) \right)$$

belong to the additive monoid generated by the elements

$$\operatorname{tr}(\xi e^n \partial \operatorname{tr}(\xi e^n)), \quad \operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) + \operatorname{tr}(\xi e^n \partial \operatorname{tr}(\xi e^m)), \quad m, n = 0, 1, 2, \dots$$

Any element of  $C_\xi^{(2)}$  is contained in the algebra generated by the algebra  $C_\xi^{(1)}$  and the elements

$$\operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) + \operatorname{tr}(\xi e^n \partial \operatorname{tr}(\xi e^m)), \quad m, n = 0, 1, 2, \dots \quad \blacksquare$$

We suppose that  $m$  and  $n$  are nonnegative integers. We have

$$\begin{aligned} \operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) &= \operatorname{tr}\left(\xi e^m \sum_{j=1}^{n+1} (f_+^{(n-j)}(e)\xi e^{j-1} + f_-^{(n-j)}(e)\operatorname{tr}(\xi e^{j-1}))\right) = \\ &= \sum_{j=1}^{n+1} (\operatorname{tr}(\xi e^m f_+^{(n-j)}(e)\xi e^{j-1}) + \operatorname{tr}(\xi e^m f_-^{(n-j)}(e))\operatorname{tr}(\xi e^{j-1})), \end{aligned} \quad (6)$$

by Theorem 2 and thus

$$\operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) = \sum_{j=1}^n \operatorname{tr}(\xi e^m f_+^{(n-j)}(e)\xi e^{j-1}) \pmod{C_\xi^{(1)}} \quad (7)$$

by Corollary 1.

**Definition 2.** We define the  $(m+n) \times n$  integer matrix  $P_n^{(m)}$  as the coefficients of the polynomials

$$x^m f_+^{(n-j)}(x) = \sum_{i=1}^{m+n} (P_n^{(m)})_j^i x^{i-1}$$

and let  $P_n = P_n^{(0)}$ .

The matrix  $P_n$  is the submatrix of the matrix  $P_{n+1}$  in the top right corner,  $P_{n+1} = \begin{pmatrix} * & P_n \\ 1 & 0 \end{pmatrix}$  and  $P_n^{(m)} = \begin{pmatrix} 0 \\ P_n \end{pmatrix}$  (the first  $m$  row vectors are null). For instance, because

$$\begin{pmatrix} f_+^{(3)}(x) & f_+^{(2)}(x) & f_+^{(1)}(x) & f_+^{(0)}(x) \end{pmatrix} = \begin{pmatrix} 3x+x^3 & 1+x^2 & x & 1 \end{pmatrix} = \begin{pmatrix} x^0 & x^1 & x^2 & x^3 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 & 1 \\ 3 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix},$$

we have  $P_4 = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 3 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}$ .

**Definition 3.** We define

$$\tau_\xi(x) = \operatorname{tr}\left(\begin{pmatrix} \xi & & & \\ \xi e & & & \\ \vdots & & & \\ \xi e^{n-1} & & & \end{pmatrix} \begin{pmatrix} \xi & & & \\ \xi e & & & \\ \vdots & & & \\ \xi e^{n-1} & & & \end{pmatrix} x\right) = \sum_{i=1}^m \sum_{j=1}^n x_j^i \operatorname{tr}(\xi e^{i-1} \xi e^{j-1})$$

for any  $m \times n$  numerical matrix  $x$ .

By formula (7), we now have

$$\operatorname{tr}(\xi e^m \partial \operatorname{tr}(\xi e^n)) = \tau_\xi(P_n^{(m)}) \pmod{C_\xi^{(1)}}. \quad (8)$$

#### 4. Generators of the algebra $C_\xi^{(2)}$

We give the reduced set of generators of the algebra  $C_\xi^{(2)}$ . The generators given in Corollary 2 can be expressed in terms of lower triangular matrices.

**Definition 4.** Let  $n$  be a nonnegative integer and  $x$  an  $n \times n$  numerical matrix. We define the  $n \times n$  lower triangular numerical matrix  $\sigma(x)$  by the formula

$$\sigma(x) = \begin{pmatrix} x_1^1 & 0 & \cdots & 0 \\ x_1^2 + x_2^1 & x_2^2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ x_1^n + x_n^1 & x_2^n + x_n^2 & \cdots & x_n^n \end{pmatrix} = \sum_{i,j=1}^n x_j^i \delta_{\max\{i,j\}} \delta^{\min\{i,j\}}.$$

**Proposition 2.**  $(\tau_\xi \circ \sigma)(x) = \tau_\xi(x)$  for any numerical square matrix  $x$ .

**Proof.** We suppose that  $m$  and  $n$  are nonnegative integers and let  $(\zeta_1, \dots, \zeta_n)$  be a finite sequence of elements of the set  $M(d, \mathbb{C}) \sqcup \{e\}$ . We have

$$\text{tr}[\xi e^m, \zeta_1 \dots \zeta_n] = \sum_{\zeta_k=e} (\text{tr}(\zeta_1 \dots \zeta_{k-1} e^m) \text{tr}(\xi \zeta_{k+1} \dots \zeta_n) - \text{tr}(\zeta_1 \dots \zeta_{k-1}) \text{tr}(\xi e^m \zeta_{k+1} \dots \zeta_n)),$$

by the commutation relation (1), and thus

$$\begin{aligned} \text{tr}[\xi e^m, \xi e^n] &= \sum_{k=1}^n (\text{tr}(\xi e^{m+k-1}) \text{tr}(\xi e^{n-k}) - \text{tr}(\xi e^{k-1}) \text{tr}(\xi e^{m+n-k})) = \\ &= \sum_{k=1}^n [\text{tr}(\xi e^{m+k-1}), \text{tr}(\xi e^{n-k})] = 0, \end{aligned} \tag{9}$$

because the algebra  $C_\xi^{(1)} = C[\text{tr}(\xi e^n): n = 1, 2, \dots]$  (see Corollary 1) is commutative by Theorem 3. We have

$$(\tau_\xi \circ \sigma)(x) = \sum_{i,j=1}^n x_j^i \text{tr}(\xi e^{\max\{i,j\}-1} \xi e^{\min\{i,j\}-1}) = \sum_{i,j=1}^n x_j^i \text{tr}(\xi e^{i-1} \xi e^{j-1}) = \tau_\xi(x)$$

for any  $n \times n$  numerical matrix  $x$  by formula (9). ■

**Proposition 3.** For any nonnegative integers  $m$  and  $n$ , we have

$$\text{tr}(\xi e^m \partial \text{tr}(\xi e^n)) + \text{tr}(\xi e^n \partial \text{tr}(\xi e^m)) = (\tau_\xi \circ \sigma) \begin{pmatrix} 0 & P_n^\top \\ P_m & 0 \end{pmatrix} \text{ mod } C_\xi^{(1)}.$$

**Proof.** We have

$$\begin{aligned} \text{tr}(\xi e^m \partial \text{tr}(\xi e^n)) + \text{tr}(\xi e^n \partial \text{tr}(\xi e^m)) &= \tau_\xi(P_n^{(m)}) + \tau_\xi(P_m^{(n)}) = \tau_\xi \begin{pmatrix} n & m \\ m & \begin{pmatrix} 0 & 0 \\ P_n & 0 \end{pmatrix} \end{pmatrix} + \tau_\xi \begin{pmatrix} m & n \\ n & \begin{pmatrix} 0 & 0 \\ P_m & 0 \end{pmatrix} \end{pmatrix} = \\ &= (\tau_\xi \circ \sigma) \begin{pmatrix} m & n \\ n & \begin{pmatrix} 0 & P_n^\top \\ 0 & 0 \end{pmatrix} \end{pmatrix} + (\tau_\xi \circ \sigma) \begin{pmatrix} m & n \\ m & \begin{pmatrix} 0 & 0 \\ P_m & 0 \end{pmatrix} \end{pmatrix} = (\tau_\xi \circ \sigma) \begin{pmatrix} m & n \\ m & \begin{pmatrix} 0 & P_n^\top \\ P_m & 0 \end{pmatrix} \end{pmatrix} \text{ mod } C_\xi^{(1)} \end{aligned}$$

by formula (8) and Proposition 2. ■

The following theorem plays an essential role in reducing the number of the generators given in Corollary 2 and Proposition 3. The proof is given in the Appendix.

**Theorem 4.** *For any nonnegative integers  $m$  and  $n$ , we have*

$$\sigma \begin{pmatrix} 0 & P_m^T \\ P_{m+2n} & 0 \end{pmatrix} = \sum_{k=0}^n \left( \binom{2n-k}{k} + \binom{2n-k-1}{k-1} \right) P_{m+k}^{(m+k)}, \quad (10)$$

$$\sigma \begin{pmatrix} 0 & P_m^T \\ P_{m+2n+1} & 0 \end{pmatrix} = \sum_{k=0}^n \binom{2n-k}{k} (P_{m+k+1}^{(m+k)} + P_{m+k}^{(m+k+1)}). \quad (11)$$

The following theorem is the main result in this paper.

**Theorem 5.** *The algebra  $C_\xi^{(2)}$  is given by*

$$C_\xi^{(2)} = C_\xi^{(1)} [\tau_\xi(P_n^{(n)}), \tau_\xi(P_{n+1}^{(n)}) + \tau_\xi(P_n^{(n+1)}): n = 1, 2, \dots].$$

**Proof.** The algebra  $C_\xi^{(2)}$  is contained in the algebra

$$C_\xi^{(1)} [\tau_\xi(P_n^{(n)}), \tau_\xi(P_{n+1}^{(n)}) + \tau_\xi(P_n^{(n+1)}): n = 1, 2, \dots]$$

by Proposition 3 and Theorem 4. We prove that the elements  $\tau_\xi(P_n^{(n)})$  and  $\tau_\xi(P_{n+1}^{(n)}) + \tau_\xi(P_n^{(n+1)})$  belong to the algebra

$$C_\xi^{(1)} [\partial_\xi^2 \operatorname{tr} e^n: n = 3, 4, \dots] \quad (12)$$

by induction on the nonnegative integer  $n$ . Suppose that the integer  $n$  is positive and the elements  $\tau_\xi(P_m^{(m)})$ ,  $\tau_\xi(P_{m+1}^{(m)}) + \tau_\xi(P_m^{(m+1)})$  belong to algebra (12) for any nonnegative integer  $m < n$ . The element  $\tau_\xi(P_n^{(n)})$  belongs to algebra (12) because the element  $\partial_\xi^2 \operatorname{tr} e^{2n+1} - (4n+2)\tau_\xi(P_n^{(n)})$  belongs to the submodule

$$\operatorname{span}_C \{ \tau_\xi(P_m^{(m)}) \}_{m=0}^{n-1} + \operatorname{span}_C \{ \tau_\xi(P_{m+1}^{(m)}) + \tau_\xi(P_m^{(m+1)}) \}_{m=0}^{n-1}$$

modulo  $C_\xi^{(1)}$  by Theorem 4. Similarly, the element  $\tau_\xi(P_{n+1}^{(n)}) + \tau_\xi(P_n^{(n+1)})$  belongs to algebra (12). ■

We compute the first several elements of the generators:

$$\begin{aligned} \tau_\xi(P_1^{(1)}) &= \operatorname{tr}(\xi^2 e), \\ \tau_\xi(P_2^{(1)}) + \tau_\xi(P_1^{(2)}) &= \operatorname{tr}(2\xi^2 e^2 + \xi e \xi e), \\ \tau_\xi(P_2^{(2)}) &= \operatorname{tr}(\xi^2 e^3 + \xi e \xi e^2), \\ \tau_\xi(P_3^{(2)}) + \tau_\xi(P_2^{(3)}) &= \operatorname{tr}(2\xi^2 e^4 + 2\xi e \xi e^3 + \xi e^2 \xi e^2 + \xi^2 e^2), \\ \tau_\xi(P_3^{(3)}) &= \operatorname{tr}(\xi^2 e^5 + \xi e \xi e^4 + \xi e^2 \xi e^3 + \xi^2 e^3), \\ \tau_\xi(P_4^{(3)}) + \tau_\xi(P_3^{(4)}) &= \operatorname{tr}(2\xi^2 e^6 + 2\xi e \xi e^5 + 2\xi e^2 \xi e^4 + \xi e^3 \xi e^3 + 4\xi^2 e^4 + \xi e \xi e^3), \\ \tau_\xi(P_4^{(4)}) &= \operatorname{tr}(\xi^2 e^7 + \xi e \xi e^6 + \xi e^2 \xi e^5 + \xi e^3 \xi e^4 + 3\xi^2 e^5 + \xi e \xi e^4). \end{aligned}$$

They form a commutative family together with the elements  $\{ \operatorname{tr}(\xi e^n): n = 1, 2, \dots \}$  (see Theorem 3 and Corollary 1).

## Appendix: Proof of Theorem 4

We note that relation (10) for  $m + 1$  implies the same relation for  $m$  and is therefore equivalent to the relation

$$\sigma(P_{2n}) = \sum_{m=1}^n \left( \binom{2n-m}{m} + \binom{2n-m-1}{m-1} \right) P_m^{(m)} \quad (13)$$

together with the relation for the first column vectors

$$\sigma \begin{pmatrix} 0 & P_{m+1}^\top \\ P_{m+2n+1} & 0 \end{pmatrix}_1^i = \sum_{k=0}^n \left( \binom{2n-k}{k} + \binom{2n-k-1}{k-1} \right) (P_{m+k+1}^{(m+k+1)})_1^i. \quad (14)$$

Relation (13) is equivalent to the combinatorial relation

$$\begin{aligned} & \binom{2n_1 + n_2 + 2n_3 + 1}{2n_3} + \binom{n_2 + 2n_3}{2n_3} = \\ & = \sum_{n_4=0}^{n_3} \left( \binom{n_1 + n_2 + n_3 + n_4 + 1}{2n_4} + \binom{n_1 + n_2 + n_3 + n_4}{2n_4} \right) \binom{n_1 + n_3 - n_4}{2(n_3 - n_4)}. \end{aligned}$$

This follows by comparing the  $(2n_1 + n_2 + 2, n_2 + 1)$  element of the matrix  $\sigma(P_{2n})$  with that of the matrix

$$\sum_{m=1}^n \left( \binom{2n-m}{m} + \binom{2n-m-1}{m-1} \right) P_m^{(m)},$$

for  $n = n_1 + n_2 + n_3 + 1$ .

Relation (14) is equivalent to the polynomial relation

$$\begin{aligned} f_+^{(m+2n)}(x) + f_+^{(m)}(x)x^{2n} &= \sum_{i=1}^{m+2n+1} (P_{m+2n+1} + P_{m+1}^{(2n)})_1^i x^{i-1} = \\ &= \sum_{k=0}^n \left( \binom{2n-k}{k} + \binom{2n-k-1}{k-1} \right) \sum_{i=1}^{m+2k+1} (P_{m+k+1}^{(k)})_1^i x^{i-1} = \\ &= \sum_{k=0}^n \left( \binom{2n-k}{k} + \binom{2n-k-1}{k-1} \right) f_+^{(m+k)}(x)x^k. \end{aligned}$$

Similar arguments apply to the case in (11). We thus arrive at the following proposition.

**Proposition 4.** 1. *Theorem 4 is equivalent to the following conditions.*

For any nonnegative integers  $n_1, n_2$ , and  $n_3$ , we have

$$\begin{aligned} & \binom{2n_1 + n_2 + 2n_3 + 1}{2n_3} + \binom{n_2 + 2n_3}{2n_3} = \\ & = \sum_{n_4=0}^{n_3} \left( \binom{n_1 + n_2 + n_3 + n_4 + 1}{2n_4} + \binom{n_1 + n_2 + n_3 + n_4}{2n_4} \right) \binom{n_1 + n_3 - n_4}{2(n_3 - n_4)}, \end{aligned} \quad (15)$$

$$\begin{aligned} & \binom{2n_1 + n_2 + 2n_3 + 2}{2n_3} + \binom{n_2 + 2n_3}{2n_3} = \\ & = \sum_{n_4=0}^{n_3} \binom{n_1 + n_2 + n_3 + n_4 + 1}{2n_4} \left( \binom{n_1 + n_3 - n_4 + 1}{2(n_3 - n_4)} + \binom{n_1 + n_3 - n_4}{2(n_3 - n_4)} \right). \end{aligned} \quad (16)$$



For any nonnegative integers  $m$  and  $n$ , we have

$$f_+^{(m+2n)}(x) + f_+^{(m)}(x)x^{2n} = \sum_{k=0}^n \left( \binom{2n-k}{k} + \binom{2n-k-1}{k-1} \right) f_+^{(m+k)}(x)x^k,$$

$$f_+^{(m+2n+1)}(x) + f_+^{(m)}(x)x^{2n+1} = \sum_{k=0}^n \binom{2n-k}{k} (f_+^{(m+k+1)}(x)x^k + f_+^{(m+k)}(x)x^{k+1}).$$

2. Relation (15) is equivalent to the relation

$$\sigma(P_{2n}) = \sum_{m=1}^n \left( \binom{2n-m}{m} + \binom{2n-m-1}{m-1} \right) P_m^{(m)}.$$

3. Relation (16) is equivalent to the relation

$$\sigma(P_{2n+1}) = \sum_{m=0}^n \binom{2n-m}{m} (P_{m+1}^{(m)} + P_m^{(m+1)}).$$

**Proof of Theorem 4.** We verify the corresponding conditions in Proposition 4 with Mathematica:

```
In[1]:= FullSimplify[Binomial[2n+m+2l+1,2l]+
  Binomial[m+2l,2l]-
  Sum[(Binomial[n+m+1+k+1,2k]+Binomial[n+m+1+k,2k])
  Binomial[n+1-k,2(1-k)],{k,0,1}],
  Element[n|m|l,Integers]&&n>=0&&m>=0&&l>=0]
Out[1]= 0
In[2]:= FullSimplify[Binomial[2n+m+2l+2,2l]+
  Binomial[m+2l,2l]-
  Sum[Binomial[n+m+1+k+1,2k](Binomial[n+1-k+1,2(1-k)]+
  Binomial[n+1-k,2(1-k)]),{k,0,1}],
  Element[n|m|l,Integers]&&n>=0&&m>=0&&l>=0]
Out[2]= 0
In[3]:= Fplus[n_][x_]:=((x+1)^n+(x-1)^n)/2
In[4]:= Simplify[Fplus[m+2n][x]+Fplus[m][x]x^(2n)-
  Sum[(Binomial[2n-k,k]+Binomial[2n-k-1,k-1])
  Fplus[m+k][x]x^k,{k,0,n}],
  Element[m|n,Integers]&&m>=0&&n>=0]
Out[4]= 0
In[5]:= Simplify[Fplus[m+2n+1][x]+Fplus[m][x]x^(2n+1)-
  Sum[Binomial[2n-k,k](Fplus[m+k+1][x]x^k+
  Fplus[m+k][x]x^(k+1)),{k,0,n}],
  Element[m|n,Integers]&&m>=0&&n>=0]
Out[5]= 0
```

■

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