

A representation theory approach to Lie–Hamilton systems based on $\mathfrak{sp}(4, \mathbb{R})$ and applications

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February 21, 2024

Outline

- 1 LH systems
- 2 Representation theory approach
- 3 New LH systems on $T^*\mathbb{R}^2$
- 4 Conclusions and open problems
- 5 References

Lie systems

A *Lie system*¹ on a manifold M is a first-order system of ODE's in normal form on M which admits a **superposition rule**

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A *Lie system*¹ on a manifold M is a first-order system of ODE's in normal form on M which admits a **superposition rule**, i.e., a t -independent map $\Phi : M^k \times M \rightarrow M$ such that

$$x(t) = \Phi(x_{(1)}(t), \dots, x_{(k)}(t); \lambda)$$

is the general solution of the system, where $\lambda \in M$ is a point related to the initial conditions.

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Some examples

- (1) N -dimensional t -dependent frequency Smorodinsky–Winternitz oscillator.
- (2) Riccati equations and Kummer–Schwartz equations.

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- (1) N -dimensional t -dependent frequency Smorodinsky–Winternitz oscillator.
- (2) Riccati equations and Kummer–Schwartz equations.
- (3) **New!**: t -dependent electromagnetic fields and t -dependent coupled oscillators.

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Characterizing Lie systems

Theorem (Lie–Scheffers, 1893)

A first-order system of ordinary differential equations \mathbf{X} on a n -dimensional manifold M of the form

$$\frac{dx_i}{dt} = \mathbf{X}_i(t, x), \quad 1 \leq i \leq n$$

admits a superposition rule if and only if

(i) Exist $\beta^i \in C^\infty(\mathbb{R})$, $1 \leq i \leq \ell$,

$$\mathbf{X}(t, x) = \beta^i(t)\mathbf{X}_i(x),$$

(ii) The real Lie algebra (*Vessiot–Guldberg Lie algebra*)

$$V^X := \mathbb{R}\langle \mathbf{X}_i : 1 \leq i \leq \ell \rangle$$

is ℓ -dimensional.

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Some remarkable facts about LH systems

- (1) LH systems on \mathbb{R}^2 have been classified under local diffeomorphisms^{ab}.

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Some remarkable facts about LH systems

- (1) LH systems on \mathbb{R}^2 have been classified under local diffeomorphisms^{a,b}.
- (2) The LH algebra \mathcal{H}_ω has a natural *coalgebra structure* which helps to obtain a superposition rule^c.
- (3) Quantum group theory can be applied to \mathcal{H}_ω , yielding to the so-called *Poisson–Hopf deformations of LH systems*.

^a A. Ballesteros, A. Blasco, F. J. Herranz, J. de Lucas and C. Sardón.

Lie–Hamilton systems on the plane: Properties, classification and applications. *J. Diff. Equ.* **258** (2015) 2873–2907.

^b A. González-López, N. Kamran and P. J. Olver. Lie Algebras of Vector Fields in the Real Plane. *Proc. London Math. Soc.* **64** (1992) 339–368.

^c A. Ballesteros, J. F. Cariñena, F. J. Herranz, J. de Lucas and C. Sardón. From constants of motion to superposition rules for Lie–Hamilton systems. *J. Phys. A: Math. Theor.* **46** (2013) 285203.

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Lie systems from representations^{2 3}

- \mathfrak{g} r -dimensional real Lie algebra with generators X_1, \dots, X_r .

²R. Campoamor-Stursberg. Reduction by invariants and projection of linear representations of Lie algebras applied to the construction of nonlinear realizations. *J. Math. Phys.* **59** (2018) 033502.

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- (Linear) **realization** $\Phi_\Gamma : \mathfrak{g} \rightarrow \mathfrak{X}(\mathbb{R}^n)$ spanned by

$$\mathbf{X}_\alpha := \Phi_\Gamma(X_\alpha) = x^i \Gamma(X_\alpha)_i^j \frac{\partial}{\partial x^j}, \quad 1 \leq \alpha \leq r.$$

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With VG Lie algebra $V^{\mathbf{X}} = \mathbb{R}\langle \mathbf{X}_1, \dots, \mathbf{X}_r \rangle \simeq \mathfrak{g}$.

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The Lorentz Lie algebra $\mathfrak{so}(1, 3)$

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The Lorentz Lie algebra $\mathfrak{so}(1, 3)$

- Real form of $\mathfrak{sl}(2, \mathbb{C})$: $\mathfrak{so}(1, 3)_{\mathbb{C}} \simeq \mathfrak{sl}(2, \mathbb{C})$.
- Spanned by J, P_i, K_i, H ($1 \leq i \leq 2$), with commutation relations

$$\begin{aligned}
 [J, P_i] &= \epsilon_{ij} P_j, & [J, K_i] &= \epsilon_{ij} K_j, & [J, H] &= 0, & [P_1, P_2] &= -J, \\
 [K_1, K_2] &= -J, & [P_i, K_j] &= -\delta_{ij} H, & [H, P_i] &= -K_i, & [H, K_i] &= -P_i.
 \end{aligned}$$

- Faithful and irreducible representation $\Gamma : \mathfrak{so}(1, 3) \rightarrow \mathfrak{gl}(4, \mathbb{R})$

$$A_{\Gamma} := \frac{1}{2} \begin{pmatrix} K_1 & P_2 & -H - P_1 & -J + K_2 \\ -P_2 & K_1 & -J + K_2 & H + P_1 \\ -H + P_1 & J + K_2 & -K_1 & P_2 \\ J + K_2 & H - P_1 & -P_2 & -K_1 \end{pmatrix}$$

- Associated realization $\Phi_\Gamma : \mathfrak{so}(1, 3) \rightarrow \mathfrak{gl}(4, \mathbb{R})$

$$\mathbf{X}_1 := \Phi_\Gamma(J) = \frac{1}{2} \left(p_2 \frac{\partial}{\partial q_1} + p_1 \frac{\partial}{\partial q_2} - q_2 \frac{\partial}{\partial p_1} - q_1 \frac{\partial}{\partial p_2} \right),$$

$$\mathbf{X}_2 := \Phi_\Gamma(P_1) = \frac{1}{2} \left(p_1 \frac{\partial}{\partial q_1} - p_2 \frac{\partial}{\partial q_2} - q_1 \frac{\partial}{\partial p_1} + q_2 \frac{\partial}{\partial p_2} \right),$$

$$\mathbf{X}_3 := \Phi_\Gamma(P_2) = \frac{1}{2} \left(-q_2 \frac{\partial}{\partial q_1} + q_1 \frac{\partial}{\partial q_2} - p_2 \frac{\partial}{\partial p_1} + p_1 \frac{\partial}{\partial p_2} \right),$$

$$\mathbf{X}_4 := \Phi_\Gamma(H) = \frac{1}{2} \left(-p_1 \frac{\partial}{\partial q_1} + p_2 \frac{\partial}{\partial q_2} - q_1 \frac{\partial}{\partial p_1} + q_2 \frac{\partial}{\partial p_2} \right),$$

$$\mathbf{X}_5 := \Phi_\Gamma(K_1) = \frac{1}{2} \left(q_1 \frac{\partial}{\partial q_1} + q_2 \frac{\partial}{\partial q_2} - p_1 \frac{\partial}{\partial p_1} - p_2 \frac{\partial}{\partial p_2} \right),$$

$$\mathbf{X}_6 := \Phi_\Gamma(K_2) = \frac{1}{2} \left(p_2 \frac{\partial}{\partial q_1} + p_1 \frac{\partial}{\partial q_2} + q_2 \frac{\partial}{\partial p_1} + q_1 \frac{\partial}{\partial p_2} \right).$$

- Induced Lie system $\mathbf{X} := \sum_{\alpha=1}^6 b_{\alpha}(t)\mathbf{X}_{\alpha}$

$$\frac{dq_1}{dt} = \frac{1}{2} (-b_3(t)q_2 + b_5(t)q_1 + (b_2(t) - b_4(t))p_1 + (b_1(t) + b_6(t))p_2),$$

$$\frac{dq_2}{dt} = \frac{1}{2} (b_3(t)q_1 + b_5(t)q_2 + (b_1(t) + b_6(t))p_1 + (b_4(t) - b_2(t))p_2),$$

$$\frac{dp_1}{dt} = \frac{1}{2} (-(b_2(t) + b_4(t))q_1 + (b_6(t) - b_1(t))q_2 - b_5(t)p_1 - b_3(t)p_2),$$

$$\frac{dp_2}{dt} = \frac{1}{2} ((b_6(t) - b_1(t))q_1 + (b_2(t) + b_4(t))q_2 + b_3(t)p_1 - b_5(t)p_2).$$

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- $\omega = dq_1 \wedge dp_1 + dq_2 \wedge dp_2$ canonical symplectic form on $T^*\mathbb{R}^2 \rightsquigarrow \mathcal{L}_{\mathbf{X}_{\alpha}}\omega = 0 \rightsquigarrow \mathbf{X}$ is an LH system.

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- Hamiltonian functions ($\iota_{\mathbf{X}_{\alpha}}\omega = dh_{\alpha}$)

$$h_1 = \frac{1}{2}(q_1q_2 + p_1p_2), \quad h_2 = \frac{1}{4}(q_1^2 - q_2^2 + p_1^2 - p_2^2), \quad h_3 = \frac{1}{2}(q_1p_2 - q_2p_1),$$

$$h_4 = \frac{1}{4}(q_1^2 - q_2^2 - p_1^2 + p_2^2), \quad h_5 = \frac{1}{2}(q_1p_1 + q_2p_2), \quad h_6 = \frac{1}{2}(-q_1q_2 + p_1p_2)$$

span an LH algebra $\mathcal{H}_{\omega} \simeq \mathfrak{so}(1,3)$ with respect to $\{\cdot, \cdot\}_{\omega}$.

- Choose $a_\alpha \in C^\infty(\mathbb{R})$ such that

$$a_1 := b_1 + b_6, \quad a_2 := b_2 - b_4, \quad a_3 := b_3, \quad a_4 := b_2 + b_4, \quad a_5 := b_5, \quad a_6 := b_1 - b_6.$$

yielding to the change of basis

$$h'_1 := h_1 + h_6 = p_1 p_2, \quad h'_2 := h_2 - h_4 = \frac{1}{2} (p_1^2 - p_2^2),$$

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$$h'_5 := h_5 = \frac{1}{2} (q_1 p_1 + q_2 p_2), \quad h'_6 := h_1 - h_6 = q_1 q_2$$

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$$h' := \frac{a_2(t)}{2} (p_1^2 - p_2^2) + \frac{a_3(t)}{2} (q_1 p_2 - q_2 p_1) + \frac{a_4(t)}{2} (q_1^2 - q_2^2).$$

is the t -dependent Hamiltonian of correspondent the system.

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- h'_2 is the Lorentzian kinetic energy, h'_3 is the angular momentum and h'_4 is the potential of the isotropic oscillator on the Minkowskian plane $\mathbf{M}^{1+1} \equiv (\mathbb{R}^2, ds^2 = dq_1^2 - dq_2^2)$.

h' describes an LH system on $T^*\mathbf{M}^{1+1}$, which is a coupling between two 1D LH systems on $T^*\mathbb{R}$ through the angular momentum term:

$$h' = \left(\frac{a_2(t)}{2} p_1^2 + \frac{a_4(t)}{2} q_1^2 \right) - \left(\frac{a_2(t)}{2} p_2^2 + \frac{a_4(t)}{2} q_2^2 \right) + \frac{a_3(t)}{2} (q_1 p_2 - q_2 p_1).$$

Example: a t -dependent Bateman Hamiltonian

$$a_2(t) = \frac{1}{m(t)}, \quad a_3(t) = \frac{\gamma(t)}{m(t)}, \quad a_4(t) = m(t)\Omega^2(t),$$

where

$$\Omega(t) := \sqrt{\frac{1}{m(t)} \left(k(t) - \frac{\gamma^2(t)}{4m(t)} \right)}$$

and $m(t), k(t), \gamma(t) > 0$, $k(t) > \frac{\gamma^2(t)}{4m(t)}$.

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$$\begin{aligned} \frac{dq_1}{dt} &= \frac{1}{2m(t)} (-\gamma(t)q_2 + p_1) & \frac{dq_2}{dt} &= \frac{1}{2m(t)} (\gamma(t)q_1 - p_2), \\ \frac{dp_1}{dt} &= \frac{1}{2m(t)} (-m^2(t)\Omega^2(t)q_1 - \gamma(t)p_2), & \frac{dp_2}{dt} &= \frac{1}{2m(t)} (m^2(t)\Omega^2(t)q_2 + \gamma(t)p_1). \end{aligned}$$

is a coupling of two 1D t -dependent harmonic oscillators.

Example: a coupled Caldirola–Kanai Hamiltonian

$$m(t), k(t), \gamma(t) > 0, \quad \lambda(t) := \frac{\gamma(t)}{m(t)}, \quad \Omega(t) := \sqrt{\frac{k(t)}{m(t)}}$$

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$$a_2(t) = \frac{1}{m(t)} e^{-2 \int_0^t \lambda(s) ds}, \quad a_4(t) = m(t) \Omega^2(t) e^{2 \int_0^t \lambda(s) ds},$$

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$$\frac{dq_1}{dt} = \frac{1}{2} \left(-a_3(t) q_2 + \frac{1}{m(t)} e^{-2 \int_0^t \lambda(s) ds} p_1 \right),$$
$$\frac{dq_2}{dt} = \frac{1}{2} \left(a_3(t) q_1 - \frac{1}{m(t)} e^{-2 \int_0^t \lambda(s) ds} p_2 \right),$$
$$\frac{dp_1}{dt} = \frac{1}{2} \left(-m(t) \Omega^2(t) e^{2 \int_0^t \lambda(s) ds} q_1 - a_3(t) p_2 \right),$$
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is a coupling of two 1D Caldirola–Kanai Hamiltonians.

The symplectic Lie algebra $\mathfrak{sp}(4, \mathbb{R})$

- Creation and annihilation operators a_i and a_i^\dagger ($1 \leq i \leq 2$):

$$[a_i, a_j^\dagger] = \delta_{ij}, \quad [a_i, a_j] = [a_i^\dagger, a_j^\dagger] = 0.$$

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- Label the basis as

$$X_{i,j} := a_i^\dagger a_j, \quad X_{-i,j} := a_i^\dagger a_j^\dagger, \quad X_{i,-j} := a_i a_j,$$

with

$$X_{i,j} + \varepsilon_i \varepsilon_j X_{-j,-i} = 0, \quad \varepsilon_i := \operatorname{sgn}(i), \quad \varepsilon_j := \operatorname{sgn}(j), \quad -2 \leq i, j \leq 2.$$

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- Commutation relations:

$$[X_{i,j}, X_{k,\ell}] = \delta_{jk} X_{i,\ell} - \delta_{i\ell} X_{k,j} + \varepsilon_i \varepsilon_j \delta_{j,-\ell} X_{k,-i} - \varepsilon_i \varepsilon_j \delta_{i,-k} X_{-j,\ell}, \quad -2 \leq i, j, k, \ell \leq 2.$$

- Fundamental representation $\Gamma_{\omega_1} : \mathfrak{sp}(4, \mathbb{R}) \rightarrow \mathfrak{gl}(4, \mathbb{R})$

$$A_{\Gamma_{\omega_1}} := \begin{pmatrix} X_{1,1} & X_{1,2} & -X_{-1,1} & -X_{-1,2} \\ X_{2,1} & X_{2,2} & -X_{-1,2} & -X_{-2,2} \\ X_{1,-1} & X_{1,-2} & -X_{1,1} & -X_{2,1} \\ X_{1,-2} & X_{2,-2} & -X_{1,2} & -X_{2,2} \end{pmatrix}.$$

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- Associated realization $\Phi_{\Gamma_{\omega_1}} : \mathfrak{sp}(4, \mathbb{R}) \rightarrow \mathfrak{X}(T^*\mathbb{R}^2)$

$$\mathbf{X}_1 := \Phi_{\Gamma_{\omega_1}}(X_{1,1}) = q_1 \frac{\partial}{\partial q_1} - p_1 \frac{\partial}{\partial p_1}, \quad \mathbf{X}_2 := \Phi_{\Gamma_{\omega_1}}(X_{1,2}) = q_1 \frac{\partial}{\partial q_2} - p_2 \frac{\partial}{\partial p_1},$$

$$\mathbf{X}_3 := \Phi_{\Gamma_{\omega_1}}(X_{2,1}) = q_2 \frac{\partial}{\partial q_1} - p_1 \frac{\partial}{\partial p_2}, \quad \mathbf{X}_4 := \Phi_{\Gamma_{\omega_1}}(X_{2,2}) = q_2 \frac{\partial}{\partial q_2} - p_2 \frac{\partial}{\partial p_2},$$

$$\mathbf{X}_5 := \Phi_{\Gamma_{\omega_1}}(X_{-1,1}) = -q_1 \frac{\partial}{\partial p_1}, \quad \mathbf{X}_6 := \Phi_{\Gamma_{\omega_1}}(X_{-1,2}) = -q_2 \frac{\partial}{\partial p_1} - q_1 \frac{\partial}{\partial p_2},$$

$$\mathbf{X}_7 := \Phi_{\Gamma_{\omega_1}}(X_{-2,2}) = -q_2 \frac{\partial}{\partial p_2}, \quad \mathbf{X}_8 := \Phi_{\Gamma_{\omega_1}}(X_{1,-1}) = p_1 \frac{\partial}{\partial q_1},$$

$$\mathbf{X}_9 := \Phi_{\Gamma_{\omega_1}}(X_{1,-2}) = p_2 \frac{\partial}{\partial q_1} + p_1 \frac{\partial}{\partial q_2}, \quad \mathbf{X}_{10} := \Phi_{\Gamma_{\omega_1}}(X_{2,-2}) = p_2 \frac{\partial}{\partial q_2}.$$

- Induced Lie system $\mathbf{X} = \sum_{\alpha=1}^{10} b_{\alpha}(t)\mathbf{X}_{\alpha}$

$$\frac{dq_1}{dt} = b_1(t)q_1 - b_3(t)q_2 + b_8(t)p_1 + b_9(t)p_2,$$

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- $\omega = dq_1 \wedge dp_1 + dq_2 \wedge dp_2$ canonical symplectic form on $T^*\mathbb{R}^2 \rightsquigarrow \mathcal{L}_{\mathbf{X}_{\alpha}}\omega = 0 \rightsquigarrow \mathbf{X}$ is an LH system.

- Hamiltonian functions ($\iota_{\mathbf{x}_\alpha}\omega = dh_\alpha$)

$$\begin{aligned} h_1 &= q_1 p_1, & h_2 &= q_1 p_2, & h_3 &= q_2 p_1, & h_4 &= q_2 p_2, & h_5 &= \frac{1}{2} q_1^2, \\ h_6 &= q_1 q_2, & h_7 &= \frac{1}{2} q_2^2, & h_8 &= \frac{1}{2} p_1^2, & h_9 &= p_1 p_2, & h_{10} &= \frac{1}{2} p_2^2. \end{aligned}$$

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- h_2, h_3, h_5, h_7, h_8 and h_{10} are a set of generators

$$h = b_2(t)q_1 p_2 + b_3(t)q_2 p_1 + \frac{b_5(t)}{2} q_1^2 + \frac{b_7(t)}{2} q_2^2 + \frac{b_8(t)}{2} p_1^2 + \frac{b_{10}(t)}{2} p_2^2.$$

Example: a t -dependent electromagnetic field

- Take $m_i, e_i, \gamma \in C^\infty(\mathbb{R})$ ($1 \leq i \leq 2$) such that $m_1(t), m_2(t) > 0$ and $\ddot{\gamma}(t) \neq 0$.

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$$\phi := \phi_1 + \phi_2, \quad \phi_1 := \frac{1}{2}q_1^2, \quad \phi_2 := \frac{1}{2}q_2^2.$$

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- Choose

$$b_2(t) = -\frac{\gamma(t)e_2(t)}{2m_2(t)}, \quad b_3(t) = \frac{\gamma(t)e_1(t)}{2m_1(t)}, \quad b_5(t) = e_1(t) + \frac{\gamma^2(t)e_2^2(t)}{4m_1^2(t)},$$

$$b_7(t) = e_2(t) + \frac{\gamma^2(t)e_1^2(t)}{4m_2^2(t)}, \quad b_8(t) = \frac{1}{m_1(t)}, \quad b_{10}(t) = \frac{1}{m_2(t)}.$$

- t -dependent Hamiltonian

$$h^E = \frac{1}{2m_1(t)} (p_1 - e_1(t)A_1)^2 + e_1(t)\phi_1 + \frac{1}{2m_2(t)} (p_2 - e_2(t)A_2)^2 + e_2(t)\phi_2.$$

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- t -dependent magnetic field

$$\mathbf{B} = \nabla \times \mathbf{A} = (0, 0, \gamma(t)).$$

- t -dependent electric field

$$\mathbf{E} = -\nabla\phi - \frac{\partial\mathbf{A}}{\partial t} = \frac{1}{2} (-2q_1 - q_1\dot{\gamma}(t), -2q_2 + q_2\dot{\gamma}(t), 0).$$

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The coupled systems obtained from $\mathfrak{so}(1, 3)$ can be generalized to $\mathfrak{sp}(4, \mathbb{R})$ -LH systems consisting on **different** coupled oscillators in a natural way.

Outline

- 1 LH systems
- 2 Representation theory approach
- 3 New LH systems on $T^*\mathbb{R}^2$
- 4 Conclusions and open problems**
- 5 References

Conclusions and open problems

- Reduction by scaling symmetries. Contact Lie systems on three-dimensional Riemannian and Lorentzian spaces of constant curvature (Cayley–Klein approach).

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- Reduction by scaling symmetries. Contact Lie systems on three-dimensional Riemannian and Lorentzian spaces of constant curvature (Cayley–Klein approach).
- Construction within $\mathfrak{sp}(2N, \mathbb{R})$.
- Poisson–Hopf deformations of the $\mathfrak{sp}(4, \mathbb{R})$ -LH systems.

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Thank you for your attention