

Solving Q1 in the ABS Lattice Equations by Constructive Method

Zhang Da-jun

Dept. Math., Shanghai Univ.

(Joint work with Jarmo Hietarinta)

Beijing, July 15-21, 2009

Outline

I. ABS List and NSS of Q1

1.1 ABS List

1.2 Constructive approach

1.3 NSS of Q1

II. New 1SS of $Q1^\delta$

2.1 Relation between $Q1^0$, $Q1^\delta$ and Q2

2.2 OSS of $Q1^0$ and $Q1^\delta$

2.3 New 1SS of $Q1^\delta$

III. 1SS of Q2

3.1 OSS of Q2

3.2 1SS from linear OSS

3.3 1SS from power OSS

I. ABS List and NSS of Q1

Discretization

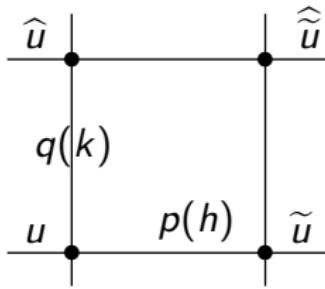
Discretization:

$$u(x, t) : x = x_0 + nh, \quad t = t_0 + mk, \quad u(x, t) \Rightarrow u_{n,m}$$

Notations:

$$u \equiv u_{n,m}, \quad \tilde{u} \equiv u_{n+1,m}, \quad \underline{u} \equiv u_{n-1,m}, \quad \hat{u} \equiv u_{n,m+1}, \quad \widehat{\tilde{u}} \equiv u_{n+1,m+1}$$

Map:



Some Lattice Equations

LPKdV:

$$(u - \widehat{\tilde{u}})(\tilde{u} - \widehat{u}) = p - q \quad (1)$$

LPMKdV:

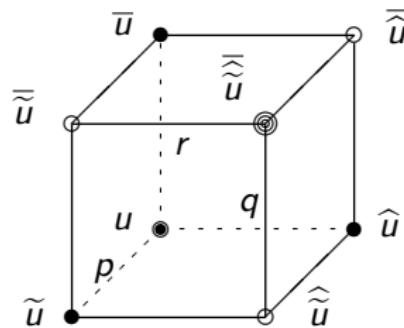
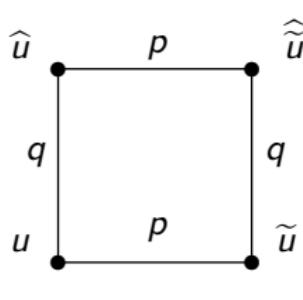
$$p(v\widehat{v} - \widetilde{v}\widehat{\widetilde{v}}) = q(v\widetilde{v} - \widehat{v}\widehat{\widetilde{v}}) \quad (2)$$

LSKdV:

$$\frac{(z - \widehat{\tilde{z}})(\tilde{z} - \widehat{z})}{(z - \widetilde{z})(\widehat{z} - \widehat{\widetilde{z}})} = \frac{p^2}{q^2} \quad (3)$$

Multidimensional Consistency(MDC)/CAC[Nijhoff,Walker-01,GMJ]

$$Q(u, \tilde{u}, \hat{u}, \hat{\tilde{u}}; p, q) = 0$$



$$Q(u, \tilde{u}, \hat{u}, \hat{\tilde{u}}; p, q) = 0,$$

$$Q(\bar{u}, \bar{\tilde{u}}, \bar{\hat{u}}, \bar{\hat{\tilde{u}}}; p, q) = 0,$$

$$Q(u, \tilde{u}, \bar{u}, \bar{\tilde{u}}; p, r) = 0,$$

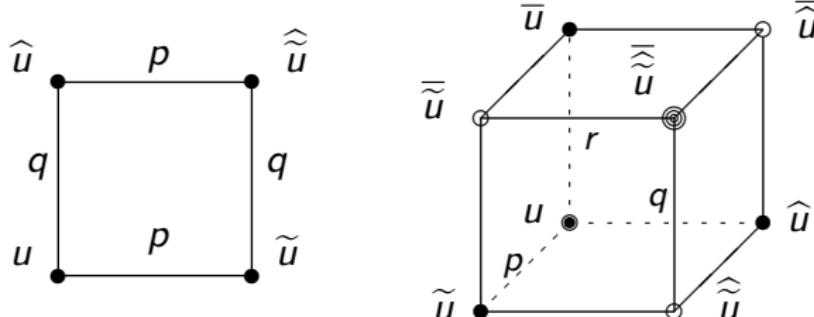
$$Q(\hat{u}, \hat{\tilde{u}}, \bar{\hat{u}}, \bar{\hat{\tilde{u}}}; p, r) = 0,$$

$$Q(u, \hat{u}, \bar{u}, \bar{\hat{u}}; q, r) = 0,$$

$$Q(\tilde{u}, \hat{\tilde{u}}, \bar{\tilde{u}}, \bar{\hat{\tilde{u}}}; q, r) = 0.$$

Consistency Around the Cube (CAC) [ABS-03]

$$Q(u, \tilde{u}, \hat{u}, \widehat{\tilde{u}}; p, q) = 0$$



[ABS-03]'s requirement: (CAC + D4+Tetrahedron)

- ▶ Linearity w.r.t. each $\{u, \tilde{u}, \hat{u}, \widehat{\tilde{u}}\}$
- ▶ Symmetry: Q invariant under group D_4
- ▶ Tetrahedron Condition: $\widehat{\widetilde{u}} = f(\widetilde{u}, \hat{u}, \overline{u}; p, q, r)$

ABS List

ABS List: H1, H2, H3 $^\delta$, A1 $^\delta$, A2, Q1 $^\delta$, Q2, Q3 $^\delta$, Q4

- ▶ H1(LPKdV):

$$(u - \hat{u})(\tilde{u} - \hat{u}) = p - q$$

- ▶ H2:

$$(u - \hat{u})(\tilde{u} - \hat{u}) + (q - p)(u + \tilde{u} + \hat{u} + \hat{\tilde{u}}) + q^2 - p^2 = 0$$

- ▶ H3 $^\delta$:

$$p(u\tilde{u} + \hat{u}\hat{\tilde{u}}) - q(u\hat{u} + \tilde{u}\hat{\tilde{u}}) + \delta(p^2 - q^2) = 0$$

ABS List

ABS List: H1, H2, $H3^\delta$, $A1^\delta$, A2, $Q1^\delta$, Q2, $Q3^\delta$, Q4

► $A1^\delta$:

$$(p(u + \widehat{u})(\widetilde{u} + \widehat{\widetilde{u}}) - q(u + \widetilde{u})(\widehat{u} + \widehat{\widetilde{u}}) - \delta^2 pq(p - q)) = 0$$

► A2:

$$(q^2 - p^2)(u\widetilde{u}\widehat{u}\widehat{\widetilde{u}} + 1) + q(p^2 - 1)(u\widehat{u} + \widetilde{u}\widehat{\widetilde{u}}) - p(q^2 - 1)(u\widetilde{u} + \widehat{u}\widehat{\widetilde{u}}) = 0$$

ABS List

ABS List: H1, H2, $H3^\delta$, $A1^\delta$, A2, $Q1^\delta$, Q2, $Q3^\delta$, Q4

► $Q1^\delta$:

$$p(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - q(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) + \delta^2 pq(p - q) = 0$$

► Q2:

$$\begin{aligned} & p(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - q(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) \\ & + pq(p - q)(u + \tilde{u} + \hat{u} + \hat{\tilde{u}}) - pq(p - q)(p^2 - pq + q^2) = 0 \end{aligned}$$

► $Q3^\delta$:

$$\begin{aligned} & (q^2 - p^2)(u\hat{\tilde{u}} + \tilde{u}\hat{u}) + q(p^2 - 1)(u\tilde{u} + \hat{u}\hat{\tilde{u}}) - p(q^2 - 1)(u\hat{u} + \tilde{u}\hat{\tilde{u}}) \\ & - \delta^2(p^2 - q^2)(p^2 - 1)(q^2 - 1)/(4pq) = 0 \end{aligned}$$

ABS List

ABS List: $H_1, H_2, H_3^\delta, A1^\delta, A2, Q1^\delta, Q2, Q3^\delta, Q4$

- ▶ Q4: [Adler/Hietarinta/Nijhoff/Krichever-Novikov/⋯]

$$p(\tilde{u}\tilde{u} + \widehat{\tilde{u}\tilde{u}}) - q(\widehat{u\tilde{u}} + \tilde{u}\widehat{\tilde{u}}) - r(\widehat{u\tilde{u}} + \tilde{u}\widehat{\tilde{u}}) + pqr(1 + \tilde{u}\tilde{u}\widehat{\tilde{u}\tilde{u}}) = 0$$

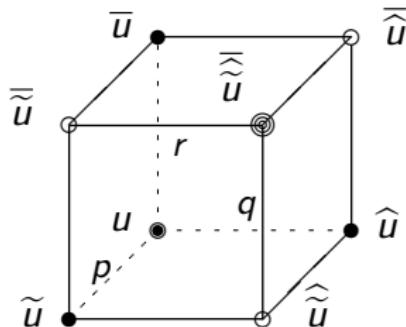
$$(p, P) = (\sqrt{k} \operatorname{sn}(\alpha; k), \operatorname{sn}'(\alpha; k)), \quad (q, R) = (\sqrt{k} \operatorname{sn}(\beta; k), \operatorname{sn}'(\beta; k))$$

$$(r, R) = (\sqrt{k} \operatorname{sn}(\gamma; k), \operatorname{sn}'(\gamma; k)), \quad \gamma = \alpha - \beta$$

points on the elliptic curve:

$$\Gamma = \{(x, X) : X^2 = x^4 + 1 - (k + 1/k)x^2\}$$

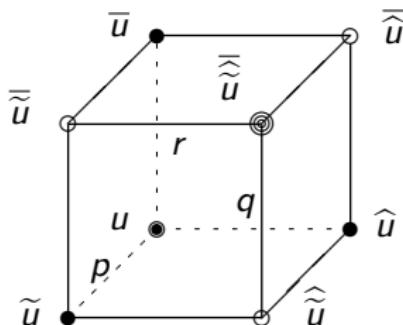
Benefit From CAC/MDC



- ▶ Lax Pair
- ▶ BT/DT:

$$\begin{cases} Q(u, \tilde{u}, \bar{u}, \tilde{\bar{u}}; p, r) = 0 \\ Q(u, \hat{u}, \bar{u}, \hat{\bar{u}}; r, q) = 0 \end{cases}$$
- ▶ Miura Transformation [See more in [Atkinson-08]]

Constructive approach[Hietarinta,Zh-09]



- ▶ 0SS: Fixed point idea [Atkinson,Hietarinta,Nijhoff-07]
- ▶ 1SS: DT/BT
- ▶ 2SS/3SS: Hirota's perturbation expansion
- ▶ Transformation/Casoratian/Bilinearization
- ▶ Casoratian proof

Step 1: 0SS of Q1: $p(u - \hat{u})(\tilde{u} - \widehat{\tilde{u}}) - q(u - \tilde{u})(\hat{u} - \widehat{\tilde{u}}) - \delta^2 pq(q - p) = 0$

- 0SS: $\begin{cases} Q(u, \tilde{u}, \bar{u}, \widehat{\bar{u}}; p, r) = 0, \\ Q(u, \hat{u}, \bar{u}, \widehat{\bar{u}}; r, q) = 0, \end{cases}$ (fixed point: $\bar{u} = u$)
- $\bar{u} \rightarrow u + c :$

$$u^{0SS} = \alpha n + \beta m + \gamma,$$

$$p = \frac{c^2/r - \delta^2 r}{a^2 - \delta^2}, \quad q = \frac{c^2/r - \delta^2 r}{b^2 - \delta^2}, \quad \alpha = pa, \quad \beta = qb.$$

- $\bar{u} \rightarrow -u + c :$

$$u^{0SS} = \frac{1}{2}c + A\alpha^n\beta^m + B\alpha^{-n}\beta^{-m}, \quad AB = \delta^2 r^2/16,$$

$$p = -\frac{1}{4}r(1-\alpha)^2/\alpha, \quad q = -\frac{1}{4}r(1-\beta)^2/\beta.$$

Step 2: Q1: 1SS via BT/DT

- ▶ BT: $\begin{cases} Q(u, \tilde{u}, \bar{u}, \tilde{\bar{u}}; p, r) = 0, \\ Q(u, \hat{u}, \bar{u}, \hat{\bar{u}}; r, q) = 0, \end{cases}$
- ▶ 1SS (with linear OSS):

$$u^{1SS} = \alpha n + \beta m + \gamma + \kappa \frac{1 - \rho_{nm}}{1 + \rho_{nm}}, \quad \rho_{nm} = \left(\frac{a + k}{a - k} \right)^n \left(\frac{b + k}{b - k} \right)^n \rho_{00}$$

- ▶ 1SS (with power OSS):

$$u^{1SS} = \frac{A' \alpha^n \beta^m (1 + \kappa^{-2} \rho_{n,m}) + B' \alpha^{-n} \beta^{-m} (1 + \kappa^2 \rho_{n,m})}{1 + \rho_{n,m}}$$

Step ...4: NSS/Bilinearization-I: Linear 0SS

- ▶ Trans: $u_{n,m}^{NSS} = \alpha n + \beta m + \gamma - (c^2/r - \delta^2 r) \frac{g}{f}$,
- ▶ Bilinearization-I:

$$Q_1 \equiv \bar{\hat{\tilde{f}}}f(b-\delta) + \bar{\hat{\tilde{f}}}\bar{f}(a+\delta) - \bar{\hat{\tilde{f}}}\hat{\tilde{f}}(a+b) = 0,$$

$$Q_2 \equiv \bar{\hat{\tilde{f}}}f(a-b) + \bar{\hat{\tilde{f}}}\hat{\tilde{f}}(b+\delta) - \bar{\hat{\tilde{f}}}\bar{f}(a+\delta) = 0,$$

$$Q_3 \equiv -\bar{\hat{\tilde{f}}}\hat{\tilde{f}} + \bar{\hat{\tilde{f}}}\hat{g}(-a+\delta) + \bar{\hat{\tilde{f}}}\bar{f} + \bar{\hat{\tilde{f}}}\tilde{g}(b-\delta) + \bar{f}\hat{\tilde{g}}(a-b) = 0,$$

$$Q_4 \equiv \bar{\hat{\tilde{f}}}g(a-b) + \bar{\hat{\tilde{f}}}\hat{g}(a+b) - \bar{\hat{\tilde{f}}}\tilde{g}(a+b) + \bar{f}\hat{\tilde{g}}(-a+b) = 0.$$

- ▶ NSS: $f = \widehat{|N-1|}$, $g = \widetilde{|-1, N-1|}$

$$\psi_i = \varrho_i^+(\delta + k_i)^l (a + k_i)^n (b + k_i)^m + \varrho_i^-(\delta - k_i)^l (a - k_i)^n (b - k_i)^m.$$

NSS/Bilinearization-II: Power 0SS

- ▶ Trans:

$$u_{n,m}^{NSS} = A\alpha^n \beta^m \frac{\bar{\bar{f}}}{f} + B\alpha^{-n} \beta^{-m} \frac{\underline{\underline{f}}}{f}, \quad AB = \delta^2 r^2 / 16,$$

- ▶ Bilinearization-II: (Bilinear H3):

$$\mathcal{B}_1 \equiv 2c\bar{f}\tilde{f} + (a - c)\bar{\bar{f}}\underline{\underline{f}} - (a + c)\bar{f}\tilde{f} = 0,$$

$$\mathcal{B}_2 \equiv 2c\bar{f}\tilde{f} + (b - c)\hat{\bar{f}}\underline{\underline{f}} - (b + c)\bar{f}\hat{\tilde{f}} = 0,$$

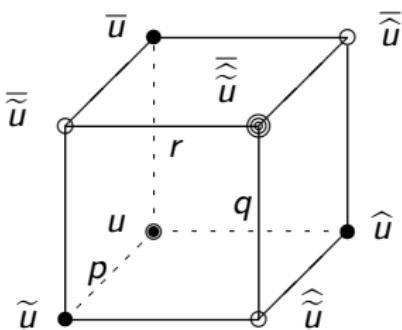
- ▶ NSS: $f = \widehat{|N-1|}$

$$\psi_i = \varrho_i^+ (c + k_i)^l (a + k_i)^n (b + k_i)^m + \varrho_i^- (c - k_i)^l (a - k_i)^n (b - k_i)^m.$$

II. New 1SS of $Q1^\delta$

Miura Transformations[Atkinson-08]

► Idea:



Miura Trans.

► $Q1^\delta$:

$$p(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - q(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) - \delta^2 pq(q - p) = 0.$$

► $Q1^0$:

$$p(w - \hat{w})(\tilde{w} - \hat{\tilde{w}}) - q(w - \tilde{w})(\hat{w} - \hat{\tilde{w}}) = 0.$$

► MT[Atkinson-08]:

$$(w - \tilde{w})(u - \tilde{u}) = p(w\tilde{w} - \delta^2),$$

$$(w - \hat{w})(u - \hat{u}) = q(w\hat{w} - \delta^2).$$

Miura Trans.

► Q2:

$$p(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - q(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) = pq(q-p)(u + \tilde{u} + \hat{u} + \hat{\tilde{u}} - p^2 + pq - q^2),$$

► $Q1^\delta$:

$$p(w - \hat{w})(\tilde{w} - \hat{\tilde{w}}) - q(w - \tilde{w})(\hat{w} - \hat{\tilde{w}}) = \delta^2 pq(q - p).$$

► MT:

$$\delta(w - \tilde{w})(u - \tilde{u}) = -p[\delta^2(u + \tilde{u}) - 2w\tilde{w}] + \delta p^2(w + \tilde{w} + \delta p),$$

$$\delta(w - \hat{w})(u - \hat{u}) = -q[\delta^2(u + \hat{u}) - 2w\hat{w}] + \delta q^2(w + \hat{w} + \delta q).$$

Closed MT for power OSS

► u_0^{0SS} : $\alpha^n\beta^m$ or $\alpha^{-n}\beta^{-m}$

$$\downarrow \quad MT$$

u_δ^{0SS} : $A\alpha^n\beta^m + B\alpha^{-n}\beta^{-m}$, $4AB = \delta^2$

$$\downarrow \quad \delta = 0$$

u_0^{0SS} : $\alpha^n\beta^m$ or $\alpha^{-n}\beta^{-m}$.

► Note: MT not for Linear($Q1^\delta$): $u^{0SS} = \alpha n + \beta m + \gamma$,

$$p = \frac{c^2/r - \delta^2 r}{a^2 - \delta^2}, \quad q = \frac{c^2/r - \delta^2 r}{b^2 - \delta^2}, \quad \alpha = pa, \quad \beta = qb.$$

(Different p for $Q1^0$ and $Q1^\delta$)

Open MT for linear OSS

- ▶ u_0^{0SS} :
$$an + bm + \gamma_1, \quad p = a^2, \quad q = b^2$$

$$\downarrow \quad \text{MT/Keep same } p, q$$
- New u_δ^{0SS} :
$$\frac{(an+bm+\gamma_1)^3}{3} - \frac{a^3n+b^3m+\gamma_2}{3} - \delta^2(an+bm+\gamma_3)$$

$$\downarrow \quad \delta = 0$$
- ▶ New u_0^{0SS} :
$$\frac{(an+bm+\gamma_1)^3}{3} - \frac{a^3n+b^3m+\gamma_2}{3}.$$

$$\downarrow \quad \text{MT: } (w - \tilde{w})(u - \tilde{u}) = p(w\tilde{w} - \delta^2)$$
- ▶ New u_δ^{0SS} : 5th order
- ▶ Polynomial OSS chain for $Q1^\delta$.

New 1SS of $Q1^\delta$

- ▶ New u_δ^{0SS} :

$$\frac{(an + bm + \gamma_1)^3}{3} - \frac{a^3n + b^3m + \gamma_2}{3} - \delta^2(an + bm + \gamma_3)$$

- ▶ New u_δ^{1SS} :

$$u_\delta^{1SS} = \frac{(an + bm + k + \gamma_1)^3}{3} - \frac{a^3n + b^3m + \lambda_2 + k^3}{3} \\ - \delta^2(an + bm + k + \gamma_3) + \gamma_4 + \frac{(-2k((an + bm + \gamma_1)^2 - \delta^2)\rho_{n,m})}{1 + \rho_{n,m}}$$

$$\rho_{n,m} = \left(\frac{a+k}{-a+k} \right)^n \left(\frac{b+k}{-b+k} \right)^m \rho_{0,0}$$

- I. ABS List and NSS of Q1
 - II. New 1SS of $Q1^\delta$
 - III. ISS of Q2
- 3.1 OSS of Q2
 - 3.2 1SS from linear OSS
 - 3.3 1SS from power OSS

III. 1SS of Q2

Two OSS of Q2: Linear background

► $u_{Q1^\delta}^{OSS}$:

$$\alpha n + \beta m + \gamma$$

$$\downarrow \quad MT$$

$$u_{Q2}^{OSS}: \quad \left(\frac{\alpha n + \beta m}{\delta} + \gamma \right)^2 + \frac{1}{4} \left(\frac{c^2/r - \delta^2 r}{\delta^2} \right)^2$$

► Parametrization:

$$p = \frac{c^2/r - \delta^2 r}{a^2 - \delta^2}, \quad q = \frac{c^2/r - \delta^2 r}{b^2 - \delta^2}, \quad \alpha = pa, \quad \beta = qb.$$

Two OSS of Q2: Power background

- ▶ $u_{Q_1^\delta}^{OSS}$ ($\delta = 1$):

$$\frac{1}{2}(A\alpha^n\beta^m + A^{-1}\alpha^{-n}\beta^{-m}), \quad p = \frac{(1-\alpha)^2}{2\alpha}, \quad q = \frac{(1-\beta)^2}{2\beta}$$

↓ MT

- ▶ u_{Q2}^{OSS} :

$$\frac{1}{2}(A\alpha^n\beta^m + A^{-1}\alpha^{-n}\beta^{-m} + 4) + Z_{n,m}^{-1}(Pn + Qm + r)$$

$$Z_{n,m} = \frac{A\alpha^n\beta^m - 1}{A\alpha^n\beta^m + 1}, \quad P = \frac{(\alpha^2 - 1)(\alpha^2 - 4\alpha + 1)}{4\alpha^2}, \quad Q = \frac{(\beta^2 - 1)(\beta^2 - 4\beta + 1)}{4\beta^2}.$$

1SS from linear OSS

- ▶ Linear background u_{Q2}^{0SS} :

$$\left(\frac{\alpha n + \beta m}{\delta} + \gamma \right)^2 + \frac{1}{4} \left(\frac{c^2/r - \delta^2 r}{\delta^2} \right)^2$$

- ▶ u_{Q2}^{1SS} :

$$(\alpha n + \beta m + \gamma)^2 + \frac{r^2}{4} + 2s(\alpha n + \beta m + \gamma) \frac{1 - \rho_{nm}}{1 + \rho_{nm}} + s^2,$$

$$\rho_{n,m} = \left(\frac{\alpha z + sp}{\alpha z - sp} \right)^n \left(\frac{\beta z + sq}{\beta z - sq} \right)^m \rho_{0,0}$$

Power OSS

► u_{Q2}^{OSS} :

$$\frac{1}{2}(A\alpha^n\beta^m + A^{-1}\alpha^{-n}\beta^{-m} + 4) + Z_{n,m}^{-1}(Pn + Qm + r)$$

$$Z_{n,m} = \frac{A\alpha^n\beta^m - 1}{A\alpha^n\beta^m + 1},$$

$$P = \frac{(\alpha^2 - 1)(\alpha^2 - 4\alpha + 1)}{4\alpha^2},$$

$$Q = \frac{(\beta^2 - 1)(\beta^2 - 4\beta + 1)}{4\beta^2}.$$

$$s = (k+1) \pm \sqrt{k^2 + 2k}, \quad K = \frac{(s^2 - 1)(s^2 - 4s + 1)}{4s^2}.$$

1SS from power OSS

► $u_{Q2}^{1SS}:$

$$\begin{aligned} & \frac{A}{2}\alpha^n\beta^m[1+s^{-1}(A^2\alpha^{2n}\beta^{2m}s^{-2}-1)\Gamma_{n,m}] \\ & +\frac{A^{-1}}{2}\alpha^{-n}\beta^{-m}[1+s(A^2\alpha^{2n}\beta^{2m}s^{-2}-1)\Gamma_{n,m}] \\ & +2[1-(A^2\alpha^{2n}\beta^{2m}s^{-2}-1)\Gamma_{n,m}] \\ & +(Pn+Qm+r)\left(1+\frac{2(1-s^2+s\rho_{n,m})}{(A\alpha^n\beta^m-1)(1-s^2)+(A\alpha^n\beta^m s^{-1}-s)\rho_{n,m}}\right) \\ & +\frac{A\alpha^n\beta^m+1}{A\alpha^n\beta^m-1}K, \end{aligned}$$

$$\Gamma_{n,m} = \frac{1}{A\alpha^n\beta^m - 1} \cdot \frac{(1-s^2)\rho_{n,m}}{(A\alpha^n\beta^m - 1)(1-s^2) + (A\alpha^n\beta^m s^{-1} - s)\rho_{n,m}},$$

$$\rho_{n,m} = \left(\frac{1-\alpha s}{\alpha-s}\right)^n \left(\frac{1-\beta s}{\beta-s}\right)^m \rho_{0,0}.$$

Questions

- ▶ More OSS of $Q1^\delta$?
- ▶ More NSS of $Q1^\delta$?
- ▶ Relation between them?
- ▶ OSS and 1SS of Q2?

Based on:

- J. Hietarinta, D.J. Zh, Soliton solutions for ABS lattice equations: II Casoratians and bilinearization, arXiv:0903.1717v1 [nlin.SI].
- J. Hietarinta, D.J. Zh, Soliton solutions of Q2, in preparation, 2009.

Thank You!