

A LIOUVILLE INTEGRABLE HIERARCHY WITH FOUR POTENTIALS AND ITS BI-HAMILTONIAN STRUCTURE

WEN-XIU MA

Department of Mathematics, Zhejiang Normal University, Jinhua 321004, Zhejiang, China

Department of Mathematics, King Abdulaziz University, Jeddah 21589, Saudi Arabia

Department of Mathematics and Statistics, University of South Florida,

Tampa, FL 33620-5700, USA

School of Mathematical and Statistical Sciences, North-West University,

Mafikeng Campus, Private Bag X2046, Mmabatho 2735, South Africa

Email: *mawx@cas.usf.edu*

Received April 11, 2023

Abstract. We aim to construct a Liouville integrable Hamiltonian hierarchy from a specific matrix spectral problem with four potentials through the zero curvature formulation. The Liouville integrability of the resulting hierarchy is exhibited by a bi-Hamiltonian structure explored by using the trace identity. Illustrative examples of novel four-component coupled Liouville integrable nonlinear Schrödinger equations and modified Korteweg-de Vries equations are presented.

Key words: Matrix spectral problem, Zero curvature equation, Integrable hierarchy, NLS equations, mKdV equations.

DOI: <https://doi.org/10.59277/RomRepPhys.2023.75.115>

1. INTRODUCTION

Zero curvature equations play a crucial role in various fields of mathematics and physics, particularly in the study of integrable models [1, 2]. These equations are also known as the Yang-Baxter equations and were widely studied in the context of statistical mechanics and quantum field theory. Usually, an infinite sequence of zero curvature equations produces a hierarchy of integrable models, yielding a sufficient number of conserved quantities that enable the models to be solved analytically. Each zero curvature equation involves a pair of spectral matrices, which could satisfy some certain Riccati relation that ensures the existence of these conserved quantities.

The importance of zero curvature equations lies in their ability to provide a unifying framework for the study of integrable models. To construct integrable models within the zero curvature formulation, it is crucial to form an appropriate infinite sequence of pairs of spatial and temporal spectral matrices. Let us take an n -dimensional potential: $u = (u_1, \dots, u_n)^T$ and, as usual, use λ to denote the spectral parameter.

First, we use a loop matrix algebra \tilde{g} to formulate a spatial spectral matrix:

$$\mathcal{M} = \mathcal{M}(u, \lambda) = f_0(\lambda) + u_1 f_1(\lambda) + \cdots + u_n f_n(\lambda), \quad (1)$$

where f_1, \dots, f_n are linear independent elements in \tilde{g} and f_0 is a pseudo-regular element in \tilde{g} . The pseudo-regular property reads

$$[\text{Ker ad}_{f_0}, \text{Ker ad}_{f_0}] = 0, \quad \text{Ker ad}_{f_0} \oplus \text{Im ad}_{f_0} = \tilde{g}.$$

This characteristic property guarantees that we can solve the stationary zero curvature equation:

$$Z_x = i[\mathcal{M}, Z], \quad (2)$$

among Laurent series matrices $Z = \sum_{s \geq 0} \lambda^{-s} Z^{[s]}$ in the loop algebra \tilde{g} .

Second, we take the temporal spectral matrices

$$\mathcal{N}^{[r]} = (\lambda^r Z)_+ + \Delta_r = \sum_{s=0}^r \lambda^{r-s} Z^{[s]} + \Delta_r, \quad r \geq 0, \quad (3)$$

where $\Delta_r \in \tilde{g}$, $r \geq 0$, to generate an integrable hierarchy through the zero curvature equations:

$$\mathcal{M}_{t_r} - \mathcal{N}_x^{[r]} + i[\mathcal{M}, \mathcal{N}^{[r]}] = 0, \quad r \geq 0. \quad (4)$$

These equations are the compatibility conditions of the spatial and temporal matrix spectral problems:

$$-i\phi_x = \mathcal{M}\phi, \quad -i\phi_{t_r} = \mathcal{N}^{[r]}\phi, \quad r \geq 0. \quad (5)$$

Finally, the Liouville integrability can be explored by using the trace identity [3, 4]:

$$\frac{\delta}{\delta u} \int \text{tr}(Z \frac{\partial \mathcal{M}}{\partial \lambda}) dx = \lambda^{-\gamma} \frac{\partial}{\partial \lambda} \lambda^\gamma \text{tr}(Z \frac{\partial \mathcal{M}}{\partial u}), \quad (6)$$

where $\frac{\delta}{\delta u}$ is the variational derivative with respect to u and γ is the constant determined by

$$\gamma = -\frac{\lambda}{2} \frac{\partial}{\partial \lambda} \ln |\text{tr}(Z^2)|. \quad (7)$$

Various integrable hierarchies are constructed by the zero curvature formulation. The adopted loop algebras are generated from the special linear algebras (see, *e.g.*, [5–11]), and the special orthogonal algebras (see, *e.g.*, [12–14]). Bi-Hamiltonian structures [15] exhibit the Liouville integrability of those zero curvature equations. Among integrable hierarchies with two components, p and q , are the well-known integrable hierarchies the Ablowitz-Kaup-Newell-Segur hierarchy [5], the Kaup-Newell hierarchy [16], the Wadati-Konno-Ichikawa hierarchy [17] and the

Heisenberg hierarchy [18]. Their spectral matrices read

$$\mathcal{M} = \begin{bmatrix} \lambda & p \\ q & -\lambda \end{bmatrix}, \quad \mathcal{M} = \begin{bmatrix} \lambda^2 & \lambda p \\ \lambda q & -\lambda^2 \end{bmatrix}, \quad \mathcal{M} = \begin{bmatrix} \lambda & \lambda p \\ \lambda q & -\lambda \end{bmatrix}, \quad \mathcal{M} = \begin{bmatrix} \lambda v & \lambda p \\ \lambda q & -\lambda v \end{bmatrix}, \quad (8)$$

where $pq + v^2 = 1$, respectively.

This paper aims at constructing an integrable hierarchy of four-component Hamiltonian equations within the zero curvature formulation. By the trace identity, we establish a bi-Hamiltonian structure for the resulting hierarchy. Two illustrative examples of four-component coupled integrable nonlinear Schrödinger equations and modified Korteweg-de Vries equations are presented. The last Section is devoted to a conclusion, together with some concluding remarks.

2. AN INTEGRABLE HAMILTONIAN HIERARCHY WITH FOUR COMPONENTS

Let δ_1 and δ_2 be two real numbers satisfying $\delta_1^2 = \delta_2^2 = 1$, *i.e.*, $\delta_1, \delta_2 \in \{1, -1\}$. Within the zero curvature formulation, we consider a matrix spectral problem of the form:

$$-i\phi_x = \mathcal{M}\phi = \mathcal{M}(u, \lambda)\phi, \quad \mathcal{M} = \begin{bmatrix} \lambda & v_1 & v_2 & v_1 & v_2 & 0 \\ w_1 & 0 & 0 & 0 & 0 & \delta_1 v_1 \\ w_2 & 0 & 0 & 0 & 0 & \delta_2 v_2 \\ w_1 & 0 & 0 & 0 & 0 & \delta_1 v_1 \\ w_2 & 0 & 0 & 0 & 0 & \delta_2 v_2 \\ 0 & \delta_1 w_1 & \delta_2 w_2 & \delta_1 w_1 & \delta_2 w_2 & -\lambda \end{bmatrix}, \quad (9)$$

where u is the four-dimensional potential

$$u = u(x, t) = (v_1, v_2, w_1, w_2)^T. \quad (10)$$

This spectral problem cannot be reduced from the matrix Ablowitz-Kaup-Newell-Segur spectral problem (see, *e.g.*, [19] for cases of nonlocal reductions).

In order to construct an associated integrable hierarchy, we first solve the stationary zero curvature equation (2) by searching for a Laurent series solution:

$$Z = \begin{bmatrix} a & b_1 & b_2 & b_1 & b_2 & 0 \\ c_1 & 0 & d & 0 & d & \delta_1 b_1 \\ c_2 & -\delta_1 \delta_2 d & 0 & -\delta_1 \delta_2 d & 0 & \delta_2 b_2 \\ c_1 & 0 & d & 0 & d & \delta_1 b_1 \\ c_2 & -\delta_1 \delta_2 d & 0 & -\delta_1 \delta_2 d & 0 & \delta_2 b_2 \\ 0 & \delta_1 c_1 & \delta_2 c_2 & \delta_1 c_1 & \delta_2 c_2 & -a \end{bmatrix} = \sum_{s \geq 0} \lambda^{-s} Z^{[s]}, \quad (11)$$

where the basic objects are assumed to be expanded in Laurent series:

$$a = \sum_{s \geq 0} \lambda^{-s} a^{[s]}, \quad b_j = \sum_{s \geq 0} \lambda^{-s} b_j^{[s]}, \quad c_j = \sum_{s \geq 0} \lambda^{-s} c_j^{[s]}, \quad d = \sum_{s \geq 0} \lambda^{-s} d^{[s]}, \quad i = 1, 2. \quad (12)$$

Obviously, the corresponding stationary zero curvature equation yields the initial conditions:

$$a_x^{[0]} = 0, \quad b_1^{[0]} = b_2^{[0]} = c_1^{[0]} = c_2^{[0]} = 0, \quad d_x^{[0]} = 0, \quad (13)$$

and the recursion relations:

$$\begin{cases} b_1^{[s+1]} = -i b_{1,x}^{[s]} + v_1 a^{[s]} + 2\delta_1 \delta_2 v_2 d^{[s]}, \\ b_2^{[s+1]} = -i b_{2,x}^{[s]} + v_2 a^{[s]} - 2v_1 d^{[s]}, \end{cases} \quad (14)$$

$$\begin{cases} c_1^{[s+1]} = i c_{1,x}^{[s]} + w_1 a^{[s]} - 2w_2 d^{[s]}, \\ c_2^{[s+1]} = i c_{2,x}^{[s]} + w_2 a^{[s]} + 2\delta_1 \delta_2 w_1 d^{[s]}, \end{cases} \quad (15)$$

and

$$\begin{cases} d_x^{[s+1]} = i(w_1 b_2^{[s+1]} - \delta_1 \delta_2 w_2 b_1^{[s+1]} + \delta_1 \delta_2 v_1 c_2^{[s+1]} - v_2 c_1^{[s+1]}), \\ a_x^{[s+1]} = -2i(w_1 b_1^{[s+1]} + w_2 b_2^{[s+1]} - v_1 c_1^{[s+1]} - v_2 c_2^{[s+1]}) \\ \quad - 2(w_1 b_{1,x}^{[s]} + w_2 b_{2,x}^{[s]} + v_1 c_{1,x}^{[s]} + v_2 c_{2,x}^{[s]}), \end{cases} \quad (16)$$

where $s \geq 0$. To have a unique Laurent series solution, we take the initial values,

$$a^{[0]} = 1, \quad d^{[0]} = 0, \quad (17)$$

and choose the constant of integration as zero,

$$a^{[s]}|_{u=0} = 0, \quad d^{[s]}|_{u=0} = 0, \quad s \geq 1. \quad (18)$$

Then, we can work out that

$$\begin{aligned} b_1^{[1]} &= v_1, \quad b_2^{[1]} = v_2, \quad c_1^{[1]} = w_1, \quad c_2^{[1]} = w_2, \quad a^{[1]} = 0, \quad d^{[1]} = 0; \\ \begin{cases} b_1^{[2]} = -i v_{1,x}, \quad b_2^{[2]} = -i v_{2,x}, \quad c_1^{[2]} = i w_{1,x}, \quad c_2^{[2]} = i w_{2,x}, \\ a^{[2]} = -2v_1 w_1 - 2v_2 w_2, \quad d^{[2]} = -\delta_1 \delta_2 v_1 w_2 + v_2 w_1; \end{cases} \\ \begin{cases} b_1^{[3]} = -v_{1,xx} - 2v_1^2 w_1 - 4v_1 v_2 w_2 + 2\delta_1 \delta_2 v_2^2 w_1, \\ b_2^{[3]} = -v_{2,xx} + 2\delta_1 \delta_2 v_1^2 w_2 - 4v_1 v_2 w_1 - 2v_2^2 w_2, \end{cases} \\ \begin{cases} c_1^{[3]} = -w_{1,xx} - 2v_1 w_1^2 + 2\delta_1 \delta_2 v_1 w_2^2 - 4v_2 w_1 w_2, \\ c_2^{[3]} = -w_{2,xx} - 4v_1 w_1 w_2 + 2\delta_1 \delta_2 v_2 w_1^2 - 2v_2 w_2^2, \end{cases} \end{aligned}$$

$$\begin{cases} a^{[3]} = 2i(v_{1,x}w_1 - v_1w_{1,x} + v_{2,x}w_2 - v_2w_{2,x}), \\ d^{[3]} = -i(\delta_1\delta_2v_1w_{2,x} - v_2w_{1,x} - \delta_1\delta_2v_{1,x}w_2 + v_{2,x}w_1); \end{cases}$$

and

$$\begin{cases} b_1^{[4]} = i(v_{1,xxx} + 6v_1v_{1,x}w_1 + 6v_1v_{2,x}w_2 - 6\delta_1\delta_2v_2v_{2,x}w_1 + 6v_{1,x}v_2w_2), \\ b_2^{[4]} = i(v_{2,xxx} + 6v_1v_{2,x}w_1 - 6\delta_1\delta_2v_1v_{1,x}w_2 + 6v_{1,x}v_2w_1 + 6v_2v_{2,x}w_2), \\ c_1^{[4]} = -i(w_{1,xxx} + 6v_1w_1w_{1,x} - 6\delta_1\delta_2v_1w_2w_{2,x} + 6v_2w_1w_{2,x} + 6v_2w_{1,x}w_2), \\ c_2^{[4]} = -i(w_{2,xxx} + 6v_1w_1w_{2,x} + 6v_1w_{1,x}w_2 - 6\delta_1\delta_2v_2w_1w_{1,x} + 6v_2w_2w_{2,x}), \\ a^{[4]} = 6v_1^2w_1^2 - 6\delta_1\delta_2v_1^2w_2^2 + 24v_1v_2w_1w_2 - 6\delta_1\delta_2v_2^2w_1^2 + 6v_2^2w_2^2 \\ \quad + 2v_1w_{1,xx} + 2v_{1,x,x}w_1 + 2v_2w_{2,xx} + 2v_{2,xx}w_2 - 2v_{1,x}w_{1,x} - 2v_{2,x}w_{2,x}, \\ d^{[4]} = -6(v_1w_1 + v_2w_2)(\delta_1\delta_2v_1w_2 - v_2w_1) + \delta_1\delta_2v_{1,xx}w_2 - v_{2,xx}w_1 \\ \quad - v_2w_{1,xx} + \delta_1\delta_2v_1w_{2,xx} - \delta_1\delta_2v_{1,x}w_{2,x} + v_{2,x}w_{1,x}. \end{cases}$$

Based on these computations, we can take $\Delta_r = 0$, $r \geq 0$, to introduce the temporal matrix spectral problems:

$$-i\phi_{t_r} = \mathcal{N}^{[r]}\phi = \mathcal{N}^{[r]}(u, \lambda)\phi, \quad \mathcal{N}^{[r]} = (\lambda^r Z)_+ = \sum_{s=0}^r \lambda^s Z^{[r-s]}, \quad r \geq 0, \quad (19)$$

which are the other parts of Lax pairs of matrix spectral problems in the zero curvature formulation. The compatibility conditions of the spatial and temporal matrix spectral problems in (9) and (19) are the zero curvature equations in (4). Those equations generate a four-component integrable hierarchy:

$$u_{t_r} = X^{[r]} = (ib_1^{[r+1]}, ib_2^{[r+1]}, -ic_1^{[r+1]}, -ic_2^{[r+1]})^T, \quad r \geq 0, \quad (20)$$

or more concretely,

$$v_{1,t_r} = ib_1^{[r+1]}, \quad v_{2,t_r} = ib_2^{[r+1]}, \quad w_{1,t_r} = -ic_1^{[r+1]}, \quad w_{2,t_r} = -ic_2^{[r+1]}, \quad r \geq 0. \quad (21)$$

As particular examples, this integrable hierarchy contains the coupled integrable nonlinear Schrödinger equations:

$$\begin{cases} iv_{1,t_2} = v_{1,xx} + 2v_1^2w_1 + 4v_1v_2w_2 - 2\delta_1\delta_2v_2^2w_1, \\ iv_{2,t_2} = v_{2,xx} - 2\delta_1\delta_2v_1^2w_2 + 4v_1v_2w_1 + 2v_2^2w_2, \\ iw_{1,t_2} = -w_{1,xx} - 2v_1w_1^2 + 2\delta_1\delta_2v_1w_2^2 - 4v_2w_1w_2, \\ iw_{2,t_2} = -w_{2,xx} - 4v_1w_1w_2 + 2\delta_1\delta_2v_2w_1^2 - 2v_2w_2^2, \end{cases} \quad (22)$$

and the coupled integrable modified Korteweg-de Vries equations:

$$\begin{cases} v_{1,t_3} = -v_{1,xxx} - 6v_1 v_{1,x} w_1 - 6v_1 v_{2,x} w_2 + 6\delta_1 \delta_2 v_2 v_{2,x} w_1 - 6v_{1,x} v_2 w_2, \\ v_{2,t_3} = -v_{2,xxx} - 6v_1 v_{2,x} w_1 + 6\delta_1 \delta_2 v_1 v_{1,x} w_2 - 6v_{1,x} v_2 w_1 - 6v_2 v_{2,x} w_2, \\ w_{1,t_3} = -w_{1,xxx} - 6v_1 w_1 w_{1,x} + 6\delta_1 \delta_2 v_1 w_2 w_{2,x} - 6v_2 w_1 w_{2,x} - 6v_2 w_{1,x} w_2, \\ w_{2,t_3} = -w_{2,xxx} - 6v_1 w_1 w_{2,x} - 6v_1 w_{1,x} w_2 + 6\delta_1 \delta_2 v_2 w_1 w_{1,x} - 6v_2 w_2 w_{2,x}. \end{cases} \quad (23)$$

These two models extend the set of coupled integrable nonlinear Schrödinger equations and modified Korteweg-de Vries equations.

3. BI-HAMILTONIAN STRUCTURE

To furnish a bi-Hamiltonian structure for the integrable hierarchy (21), we apply the trace identity (6) to the spatial matrix spectral problem (9). Based on the solution Z defined by (11), one can easily work out

$$\text{tr}(Z \frac{\partial \mathcal{M}}{\partial \lambda}) = 2a, \quad \text{tr}(Z \frac{\partial \mathcal{M}}{\partial u}) = 4(c_1, c_2, b_1, b_2)^T, \quad (24)$$

and consequently, by the trace identity, one has

$$\frac{\delta}{\delta u} \int \lambda^{-(s+1)} a^{[s+1]} dx = 2\lambda^{-\gamma} \frac{\partial}{\partial \lambda} \lambda^\gamma (c_1^{[s]}, c_2^{[s]}, b_1^{[s]}, b_2^{[s]})^T, \quad s \geq 0. \quad (25)$$

A check with $s = 2$ leads to $\gamma = 0$, and therefore, one obtains

$$\frac{\delta}{\delta u} \mathcal{H}^{[s]} = 2(c_1^{[s+1]}, c_2^{[s+1]}, b_1^{[s+1]}, b_2^{[s+1]})^T, \quad s \geq 0, \quad (26)$$

where these Hamiltonian functionals are determined by

$$\mathcal{H}^{[s]} = - \int \frac{a^{[s+2]}}{s+1} dx, \quad s \geq 0. \quad (27)$$

This allows us to present a Hamiltonian structure for the integrable hierarchy (21):

$$u_{t_r} = X^{[r]} = J \frac{\delta \mathcal{H}^{[r]}}{\delta u}, \quad J = \left[\begin{array}{cc|cc} 0 & \frac{1}{2}i & 0 & 0 \\ -\frac{1}{2}i & 0 & 0 & \frac{1}{2}i \\ \hline 0 & -\frac{1}{2}i & & 0 \end{array} \right], \quad r \geq 0, \quad (28)$$

where J is the Hamiltonian and $\mathcal{H}^{[r]}$ are the functionals given by (27). This Hamiltonian structure also tells a relation $S = J \frac{\delta \mathcal{H}}{\delta u}$ from a conserved functional \mathcal{H} to a symmetry S of the same model. These vector fields satisfy a characteristic property:

$$[X^{[s_1]}, X^{[s_2]}] = X^{[s_1]'}(u) [X^{[s_2]}] - X^{[s_2]'}(u) [X^{[s_1]}] = 0, \quad s_1, s_2 \geq 0, \quad (29)$$

which can be seen from a Lax operator algebra:

$$[\![\mathcal{N}^{[s_1]}, \mathcal{N}^{[s_2]}\!]] = \mathcal{N}^{[s_1]}'(u)[X^{[s_2]}] - \mathcal{N}^{[s_2]}'(u)[X^{[s_1]}] + [\mathcal{N}^{[s_1]}, \mathcal{N}^{[s_2]}] = 0, \quad s_1, s_2 \geq 0. \quad (30)$$

This is a direct consequence of the isospectral zero curvature equations (see [20] for details).

On the other hand, from the recursion relation $X^{[r+1]} = \Phi X^{[r]}$, we can compute a hereditary recursion operator $\Phi = (\Phi_{jk})_{4 \times 4}$ for the hierarchy (21):

$$\begin{cases} \Phi_{11} = i(-\partial_x - 2v_1\partial^{-1}w_1 - 2v_2\partial^{-1}w_2), \quad \Phi_{12} = i(-2v_1\partial^{-1}w_2 + 2\delta_1\delta_2v_2\partial^{-1}w_1), \\ \Phi_{13} = i(-2v_1\partial^{-1}v_1 + 2\delta_1\delta_2v_2\partial^{-1}w_2), \quad \Phi_{14} = i(-2v_1\partial^{-1}v_2 - 2v_2\partial^{-1}v_1); \end{cases} \quad (31)$$

$$\begin{cases} \Phi_{21} = i(-2v_2\partial^{-1}w_1 + 2\delta_1\delta_2v_1\partial^{-1}w_2), \quad \Phi_{22} = i(-\partial_x - 2v_2\partial^{-1}w_2 - 2v_1\partial^{-1}w_1), \\ \Phi_{23} = i(-2v_2\partial^{-1}v_1 - 2v_1\partial^{-1}v_2), \quad \Phi_{24} = i(2v_2\partial^{-1}v_2 + 2\delta_1\delta_2v_1\partial^{-1}v_1); \end{cases} \quad (32)$$

$$\begin{cases} \Phi_{31} = i(2w_1\partial^{-1}w_1 - 2\delta_1\delta_2w_2\partial^{-1}w_2), \quad \Phi_{32} = i(2w_1\partial^{-1}w_2 + 2w_2\partial^{-1}w_1), \\ \Phi_{33} = i(\partial_x + 2w_1\partial^{-1}v_1 + 2w_2\partial^{-1}v_2), \quad \Phi_{34} = i(2w_1\partial^{-1}v_2 - 2\delta_1\delta_2w_2\partial^{-1}v_1); \end{cases} \quad (33)$$

$$\begin{cases} \Phi_{41} = i(2w_2\partial^{-1}w_1 + 2w_1\partial^{-1}w_2), \quad \Phi_{42} = i(2w_2\partial^{-1}w_2 - 2\delta_1\delta_2w_1\partial^{-1}w_1), \\ \Phi_{43} = i(2w_2\partial^{-1}v_1 - 2\delta_1\delta_2w_1\partial^{-1}v_2), \quad \Phi_{44} = i(\partial_x + 2w_2\partial^{-1}v_2 + 2w_1\partial^{-1}v_1). \end{cases} \quad (34)$$

It is easy to see that the operator $M = \Phi J$ is skew-symmetric, and thus, the Hamiltonian functionals commute under the corresponding Poisson bracket [3]:

$$\{\mathcal{H}^{[s_1]}, \mathcal{H}^{[s_2]}\}_J = \int \left(\frac{\delta \mathcal{H}^{[s_1]}}{\delta u} \right)^T J \frac{\delta \mathcal{H}^{[s_2]}}{\delta u} dx = 0, \quad s_1, s_2 \geq 0. \quad (35)$$

Therefore, all models in the hierarchy (21) possess infinitely many commuting symmetries $\{X^{[s]}\}_{s=0}^{\infty}$ and conserved functionals $\{\mathcal{H}^{[s]}\}_{s=0}^{\infty}$.

Finally, for the hierarchy (21), combining J with the hereditary recursion operator Φ [21] yields a bi-Hamiltonian structure:

$$u_{tr} = X^{[r]} = J \frac{\delta \mathcal{H}^{[r]}}{\delta u} = M \frac{\delta \mathcal{H}^{[r-1]}}{\delta u}, \quad r \geq 1, \quad (36)$$

where J and $M = \Phi J$ constitute a Hamiltonian pair [15]. Consequently, each model in the hierarchy (21) is Liouville integrable and has two Abelian algebras of symmetries and conserved functionals, (29) and (35). Particularly, (22) and (23) present two specific examples of nonlinear Liouville integrable Hamiltonian models.

4. CONCLUDING REMARKS

A Liouville integrable hierarchy of Hamiltonian equations with four potentials has been generated from a specific special matrix spectral problem within the zero curvature formulation. It was crucial to determine a Laurent series solution to the corresponding stationary zero curvature equation. The resulting integrable models possess a bi-Hamiltonian structure, explored by an application of the trace identity to the underlying matrix spectral problem.

It is possible to generalize the considered spatial matrix spectral problem by taking more copies of v_1 and v_2 . Another way is to introduce more potentials in a spatial spectral matrix to generate bigger integrable models (see, *e.g.*, [22]). Higher-order integrable models and local integrable reductions of the resulting hierarchy could be worked out as well (see, [23–25] for the case of the matrix Ablowitz-Kaup-Newell-Segur spectral problem).

It should be particularly interesting to explore structures of solitons to the resulting integrable equations by powerful approaches in soliton theory, such as the Riemann-Hilbert technique [26], the Zakharov-Shabat dressing method [27], the Darboux transformation [28, 29] and the determinant approach [30]. Other types of important solutions can be computed from wave number reductions of solitons (see, *e.g.*, [31–34]), and there are also many recent works on the dynamics of different types of localized waveforms in a variety of physical systems (see, *e.g.*, [35–43]). Moreover, nonlocal reduced integrable equations can be generated by conducting nonlocal group reductions of matrix spectral problems (see, *e.g.*, [44, 45]). Understanding the structures of integrable models can lead to the discovery of new types of solitons and other localized waveforms that are spatially confined and exhibit a well-defined shape, and can advance our understanding of the fundamental laws of physics.

Acknowledgements. The work was supported in part by NSFC under the grants 12271488, 11975145, and 11972291, the Ministry of Science and Technology of China (G2021016032L), and the Natural Science Foundation for Colleges and Universities in Jiangsu Province (17 KJB 110020).

REFERENCES

1. M.J. Ablowitz and H. Segur, *Solitons and the Inverse Scattering Transform*, SIAM, Philadelphia, 1981.
2. A. Das, *Integrable Models*, World Scientific, Teaneck, NJ, 1989.
3. G.Z. Tu, On Liouville integrability of zero-curvature equations and the Yang hierarchy, *J. Phys. A Math. Gen.* **22**, 2375–2392 (1989).
4. W.X. Ma, A new hierarchy of Liouville integrable generalized Hamiltonian equations and its reduction, *Chin. Ann. Math. Ser. A* **13**, 115–123 (1992).
5. M.J. Ablowitz, D.J. Kaup, A.C. Newell, and H. Segur, The inverse scattering transform-Fourier

analysis for nonlinear problems, *Stud. Appl. Math.* **53**, 249–315 (1974).

6. V. Drinfel'd and V. V. Sokolov, Lie algebras and equations of Korteweg-de Vries type, *Sov. J. Math.* **30**, 1975–2036 (1985).
7. M. Antonowicz and A.P. Fordy, Coupled KdV equations with multi-Hamiltonian structures, *Physica D* **28**, 345–357 (1987).
8. T.C. Xia, F.J. Yu, and Y. Zhang, The multi-component coupled Burgers hierarchy of soliton equations and its multi-component integrable couplings system with two arbitrary functions, *Physica A* **343**, 238–246 (2004).
9. S. Manukure, Finite-dimensional Liouville integrable Hamiltonian systems generated from Lax pairs of a bi-Hamiltonian soliton hierarchy by symmetry constraints, *Commun. Nonlinear Sci. Numer. Simul.* **57**, 125–135 (2018).
10. T.S. Liu and T.C. Xia, Multi-component generalized Gerdjikov-Ivanov integrable hierarchy and its Riemann-Hilbert problem, *Nonlinear Anal. Real World Appl.* **68**, 103667 (2022).
11. H.F. Wang and Y.F. Zhang, Application of Riemann-Hilbert method to an extended coupled nonlinear Schrödinger equations, *J. Comput. Appl. Math.* **420**, 114812 (2023).
12. W.X. Ma, A Hamiltonian structure associated with a matrix spectral problem of arbitrary-order, *Phys. Lett. A* **367**, 473–477 (2007).
13. W.X. Ma, A soliton hierarchy associated with $so(3, \mathbb{R})$, *Appl. Math. Comput.* **220**, 117–122 (2013).
14. W.X. Ma, Integrable nonlocal nonlinear Schrödinger equations associated with $so(3, \mathbb{R})$, *Proc. Amer. Math. Soc. Ser. B* **9**, 1–11 (2022).
15. F. Magri, A simple model of the integrable Hamiltonian equation, *J. Math. Phys.* **19**, 1156–1162 (1978).
16. D.J. Kaup and A.C. Newell, An exact solution for a derivative nonlinear Schrödinger equation, *J. Math. Phys.* **19**, 798801 (1978).
17. M. Wadati, K. Konno, and Y. H. Ichikawa, New integrable nonlinear evolution equations, *J. Phys. Soc. Jpn.* **47**, 1698–1700 (1979).
18. L.A. Takhtajan, Integration of the continuous Heisenberg spin chain through the inverse scattering method, *Phys. Lett. A* **64**, 235–237 (1977).
19. W.X. Ma, Reduced non-local integrable NLS hierarchies by pairs of local and non-local constraints, *Int. J. Appl. Comput. Math.* **8**, 206 (2022).
20. W.X. Ma, The algebraic structure of zero curvature representations and application to coupled KdV systems, *J. Phys. A Math. Gen.* **26**, 2573–2582 (1993).
21. B. Fuchssteiner and A.S. Fokas, Symplectic structures, their Bäcklund transformations and hereditary symmetries, *Physica D* **4**, 47–66 (1981).
22. V.S. Gerdjikov, Nonlinear evolution equations related to Kac-Moody algebras $A_r^{(1)}$: spectral aspects, *Turkish J. Math.* **46**, 1828–1844 (2022).
23. W.X. Ma, Matrix integrable fourth-order nonlinear Schrödinger equations and their exact soliton solutions, *Chin. Phys. Lett.* **39**, 100201 (2022).
24. W.X. Ma, Matrix integrable fifth-order mKdV equations and their soliton solutions, *Chin. Phys. B* **32**, 020201 (2023).
25. W.X. Ma, Sasa-Satsuma type matrix integrable hierarchies and their Riemann-Hilbert problems and soliton solutions, *Physica D* **446**, 133672 (2023).
26. S.P. Novikov, S.V. Manakov, L.P. Pitaevskii, and V.E. Zakharov, *Theory of Solitons: the Inverse Scattering Method*, Consultants Bureau, New York, 1984.
27. E.V. Doktorov and S.B. Leble, *A Dressing Method in Mathematical Physics*, Springer, Dordrecht, 2007.

28. V.B. Matveev and M.A. Salle, *Darboux Transformations and Solitons*, Springer-Verlag, Berlin, 1991.
29. X.G. Geng, R.M. Li, and B. Xue, A vector general nonlinear Schrödinger equation with $(m+n)$ components, *J. Nonlinear Sci.* **30**, 991–1013 (2020).
30. T. Aktosun, T. Busse, F. Demontis, and C. van der Mee, Symmetries for exact solutions to the nonlinear Schrödinger equation, *J. Phys. A Math. Theor.* **43**, 025202 (2010).
31. L. Cheng, Y. Zhang, and M.J. Lin, Lax pair and lump solutions for the (2+1)-dimensional DJKM equation associated with bilinear Bäcklund transformations, *Anal. Math. Phys.* **9**, 1741–1752 (2019).
32. A. Sulaiman, A. Yusuf, A. Abdeljabbar, and M. Alquran, Dynamics of lump collision phenomena to the (3+1)-dimensional nonlinear evolution equation, *J. Geom. Phys.* **169**, 104347 (2021).
33. S. Manukure, A. Chowdhury, and Y. Zhou, Complexiton solutions to the asymmetric Nizhnik-Novikov-Veselov equation, *Int. J. Mod. Phys. B* **33**, 1950098 (2019).
34. Y. Zhou, S. Manukure, and M. McAnally, Lump and rogue wave solutions to a (2+1)-dimensional Boussinesq type equation, *J. Geom. Phys.* **167**, 104275 (2021).
35. B.A. Malomed, *Multidimensional Solitons*, AIP Publishing, Melville, New York, 2022.
36. S. Chen, F. Baronio, J.M. Soto-Crespo, P. Grelu, and D. Mihalache, Versatile rogue waves in scalar, vector, and multidimensional nonlinear systems, *J. Phys. A: Math. Theor.* **50**, 463001 (2017).
37. B.A. Malomed and D. Mihalache, Nonlinear waves in optical and matter-wave media: A topical survey of recent theoretical and experimental results, *Rom. J. Phys.* **64**, 106 (2019).
38. D. Mihalache, Localized structures in optical and matter-wave media: A selection of recent studies, *Rom. Rep. Phys.* **73**, 403 (2021).
39. Y. Ye, L. Bu, C. Pan, S. Chen, D. Mihalache, and F. Baronio, Super rogue wave states in the classical massive Thirring model system, *Rom. Rep. Phys.* **73**, 117 (2021).
40. X.Y. Gao, Y.J. Guo, and W.R. Shan, Auto- and hetero-Bäcklund transformations for a generalized three-coupled Korteweg-de Vries system, *Rom. J. Phys.* **66**, 110 (2021).
41. M. Wang and B. Tian, Lax pair, generalized Darboux transformation, and solitonic solutions for a variable-coefficient coupled Hirota system in an inhomogeneous optical fiber, *Rom. J. Phys.* **66**, 119 (2021).
42. C.C. Hu, B. Tian, D.Y. Yang, and S.H. Liu, Kadomtsev-Petviashvili hierarchy reduction, semi-rational and breather solutions for a (3+1)-dimensional generalized Kadomtsev-Petviashvili equation in fluid dynamics and plasma physics, *Rom. J. Phys.* **67**, 107 (2022).
43. F. Yuan, Deformed soliton and positon solutions for the (2+1)-dimensional nonlinear Schrödinger equation, *Rom. Rep. Phys.* **74**, 121 (2022).
44. W.X. Ma, Reduced nonlocal integrable mKdV equations of type $(-\lambda, \lambda)$ and their exact soliton solutions, *Commun. Theor. Phys.* **74**, 065002 (2022).
45. W.X. Ma, Integrable non-local nonlinear Schrödinger hierarchies of type $(-\lambda^*, \lambda)$ and soliton solutions, *Rep. Math. Phys.* **91**, to appear (2023).