

Rational Solutions to Quadrilateral Equations

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- Sato/KP Theory: General Dispersion Relation (DR)

$$\phi = e^\xi, \quad \xi = \xi(k, \mathbf{t}) = \sum_{j=1}^{\infty} k^j t_j = kt_1 + k^2 t_2 + k^3 t_3 + \dots$$

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where

$$x_j = \frac{1}{j} \sum_i p_i^j n_i. \tag{1}$$

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- Common τ function: $\tau[\mathbf{t} - \mathbf{x}]$
- We would like to investigate $\tau(P(\mathbf{x}))$

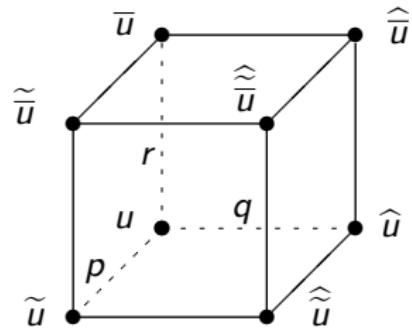
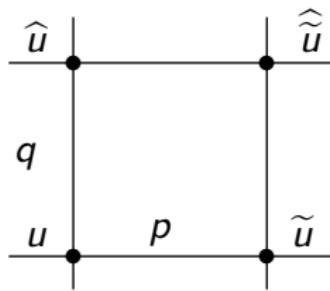
Outline of the talk

- Part I: Notations
- Part II: Main results
- Part III: Proof

Notations:

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

Map:



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

IpKdV: $(u_{n,m} - u_{n+1,m+1})(u_{n+1,m} - u_{n,m+1}) = p^2 - q^2,$

$$(u - \widehat{u})(\tilde{u} - \widehat{\tilde{u}}) = p^2 - q^2.$$

Hirota-Miwa:

$$(a - b)\bar{\tau}\widehat{\bar{\tau}} + (b - c)\widetilde{\tau}\widehat{\tau} + (c - a)\widehat{\tau}\widetilde{\bar{\tau}} = 0$$

semi-discrete Hirota-Miwa:

$$(a - b)(\tau\widehat{\bar{\tau}} - \widetilde{\tau}\widehat{\tau}) + \widetilde{\tau}_x\widehat{\tau} - \widetilde{\tau}\widehat{\tau}_x = 0$$

NQC:

$$\begin{aligned} & \frac{1 + (p - a)S(a, b) - (p + b)\tilde{S}(a, b)}{1 + (q - a)S(a, b) - (q + b)\hat{S}(a, b)} \\ &= \frac{1 - (q + a)\hat{\tilde{S}}(a, b) + (q - b)\tilde{S}(a, b)}{1 - (p + a)\hat{\tilde{S}}(a, b) + (p - b)\hat{S}(a, b)}, \end{aligned} \quad (2)$$

where $S(a, b) = S(b, a)$ are functions of (n, m) with (a, b) being branch point parameters, p and q are spacing parameters of n and m , respectively.

$$Q3_\delta : P(u\hat{u} + \hat{u}\hat{\hat{u}}) - Q(u\tilde{u} + \hat{\tilde{u}}\hat{\hat{u}}) = (p^2 - q^2)((\tilde{u}\hat{u} + u\hat{\hat{u}}) + \frac{\delta^2}{4PQ}),$$

$$\begin{aligned} Q2 : & (q^2 - a^2)(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - (p^2 - a^2)(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) \\ & + (p^2 - a^2)(q^2 - a^2)(q^2 - p^2)(u + \tilde{u} + \hat{u} + \hat{\tilde{u}}) \\ & = (p^2 - a^2)(q^2 - a^2)(q^2 - p^2)((p^2 - a^2)^2 + (q^2 - a^2)^2 - (p^2 - a^2)(q^2 - a^2)), \end{aligned}$$

$$Q1_\delta : (q^2 - a^2)(u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) - (p^2 - a^2)(u - \tilde{u})(\hat{u} - \hat{\tilde{u}}) = \frac{\delta^2 a^4 (p^2 - q^2)}{(p^2 - a^2)(q^2 - a^2)},$$

$$H3_\delta : P(a^2 - q^2)(u\tilde{u} + \hat{u}\hat{\tilde{u}}) - Q(a^2 - p^2)(u\hat{u} + \hat{u}\hat{\hat{u}}) = \delta(p^2 - q^2),$$

$$H2 : (u - \hat{u})(\tilde{u} - \hat{\tilde{u}}) + (p^2 - q^2)(u + \tilde{u} + \hat{u} + \hat{\tilde{u}}) = p^4 - q^4,$$

$$H1 : (u - \hat{\tilde{u}})(\hat{u} - \tilde{u}) = p^2 - q^2,$$

where in $H3_\delta$ $(p, P) = \mathfrak{p}$ and $(q, Q) = \mathfrak{q}$ are the points on the elliptic curve

$$\{(x, X) | X^2 = (x^2 - a^2)(x^2 - b^2)\}, \quad (3)$$

and in $H3_\delta$: $P^2 = a^2 - p^2$, $Q^2 = a^2 - q^2$.

$$\text{H2}^* : (a^{-2} - b^{-2}) \left[a^{-2}(v - \tilde{v} + \hat{v} - \tilde{\hat{v}})^2 - b^{-2}(v - \hat{v} + \tilde{v} - \tilde{\hat{v}})^2 \right] \\ + (v - \tilde{\hat{v}})(\tilde{v} - \hat{v}) \left[(v - \tilde{\hat{v}})(\tilde{v} - \hat{v}) - 2(a^{-2} - b^{-2})(v + \tilde{v} + \hat{v} + \tilde{\hat{v}}) \right] = 0,$$

$$\text{H3}^*(\delta) : (a^{-2} - b^{-2}) \left[a^{-2}(U\hat{U} - \tilde{U}\tilde{\hat{U}})^2 - b^{-2}(U\tilde{U} - \hat{U}\hat{\tilde{U}})^2 \right] \\ + (U - \tilde{\hat{U}})(\tilde{U} - \hat{U}) \left[(U - \tilde{\hat{U}})(\tilde{U} - \hat{U})a^{-2}b^{-2} - 4\delta^2(a^{-2} - b^{-2}) \right] = 0,$$

$$\text{A1}^* : (a^{-2} - b^{-2}) \left[a^{-2}(w - \tilde{w} + \hat{w} - \tilde{\hat{w}})^2 - b^{-2}(w - \hat{w} + \tilde{w} - \tilde{\hat{w}})^2 \right] \\ - (w - \tilde{\hat{w}})(\tilde{w} - \hat{w}) \left[a^{-2}(w + \hat{w})(\tilde{w} + \tilde{\hat{w}}) - b^{-2}(w + \tilde{w})(\hat{w} + \hat{\tilde{w}}) \right] = 0,$$

$$\text{Q2}^* : (a^2 - b^2)[a^2(w\tilde{w} - \hat{w}\tilde{\hat{w}})(w + \tilde{w} - \hat{w} - \tilde{\hat{w}}) - b^2(w\hat{w} - \tilde{w}\tilde{\hat{w}})(w - \tilde{w} + \hat{w} - \tilde{\hat{w}})] \\ - (w - \tilde{\hat{w}})(\tilde{w} - \hat{w}) \\ \times \left[a^2(w - \hat{w})(\tilde{w} - \tilde{\hat{w}}) - b^2(w - \tilde{w})(\hat{w} - \tilde{\hat{w}}) - a^2b^2(a^2 - b^2) \right] = 0.$$

τ function of our interest

Consider general plain wave factors (PWF)

$$\psi^\pm(\{n_i\}; l) = \varrho^\pm(1 \pm k)^l \prod_i (1 \pm p_i k)^{n_i}, \quad (4)$$

where (with arbitrary constant γ_j)

$$\varrho^\pm = \pm \frac{1}{2} \exp \left[- \sum_{j=1}^{\infty} \frac{(\mp k)^j}{j} \gamma_j \right] \quad (5)$$

Expand $\psi^\pm(\{n_i\}; l)$ as

$$\psi^\pm(\{n_i\}; l) = \pm \frac{1}{2} \sum_{h=0}^{\infty} \alpha_h^\pm k^h, \quad \alpha_h^\pm = \pm \frac{2}{h!} \partial_k^h \psi^\pm|_{k=0}. \quad (6)$$

$$\psi^\pm(\{n_i\}; l) = \pm \frac{1}{2} \exp \left[- \sum_{j=1}^{\infty} (\mp k)^j \dot{x}_j \right], \quad \dot{x}_j = x_j + l/j, \quad (7)$$

$$x_j = \frac{1}{j} (\gamma_j + \sum_i p_i^j n_i).$$

$\{\alpha_h^\pm\}$ in terms of $\{x_j\}$:

$$\alpha_h^\pm \doteq \alpha_h^\pm(\{n_i\}; I) = (\mp 1)^h \sum_{||\mu||=h} (-1)^{|\mu|} \frac{\overset{\circ}{\mathbf{x}}{}^\mu}{\mu!} \quad (8)$$

where

$$\mu = (\mu_1, \mu_2, \dots), \quad \mu_j \in \{0, 1, 2, \dots\}, \quad ||\mu|| = \sum_{j=1}^{\infty} j\mu_j,$$

$$|\mu| = \sum_{j=1}^{\infty} \mu_j, \quad \mu! = \prod_i \mu_i!, \quad \overset{\circ}{\mathbf{x}}{}^\mu = \prod_i (\overset{\circ}{x}_i)^{\mu_i}.$$

The first few α_h^+ are

$$\alpha_0^+ = 1, \quad \alpha_1^+ = \overset{\circ}{x}_1, \quad \alpha_2^+ = \frac{1}{2} \overset{\circ}{x}_1^2 - \overset{\circ}{x}_2, \quad \alpha_3^+ = \frac{1}{6} \overset{\circ}{x}_1^3 - \overset{\circ}{x}_1 \overset{\circ}{x}_2 + \overset{\circ}{x}_3,$$

$$\alpha_4^+ = \frac{1}{24} (\overset{\circ}{x}_1^4 - 12 \overset{\circ}{x}_1^2 \overset{\circ}{x}_2 + 24 \overset{\circ}{x}_1 \overset{\circ}{x}_3 + 12 \overset{\circ}{x}_2^2 - 24 \overset{\circ}{x}_4).$$

τ functions defined by Casoratians

- $\tau(\alpha)$

$$\tau_N(\alpha) = |\alpha(\{n_i\}; 0), \alpha(\{n_i\}; 1), \dots, \alpha(\{n_i\}; N-1)| \quad (9)$$

where

$$\alpha(\{n_i\}; l) = (\alpha_1^+, \alpha_3^+, \dots, \alpha_{2N-1}^+)^T, \quad (10)$$

- $\tau(\beta)$

$$\tau_N(\beta) = |\beta(\{n_i\}; 0), \beta(\{n_i\}; 1), \dots, \beta(\{n_i\}; N-1)| \quad (11)$$

where

$$\beta(\{n_i\}; l) = (\alpha_0^+, \alpha_2^+, \dots, \alpha_{2N-2}^+)^T. \quad (12)$$

- Examples of $\tau_N(\alpha)$:

$$\tau_{N=1}(\alpha) = x_1,$$

$$\tau_{N=2}(\alpha) = \frac{1}{3}x_1^3 - x_3,$$

$$\tau_{N=3}(\alpha) = \frac{1}{45}x_1^6 - \frac{1}{3}x_1^3x_3 + x_1x_5 - x_3^2,$$

- Algebraic solutions of HM [Nimmo-JPA-1997]
- Dependency: x_{2j+1}
- Homogeneous

Degree of monomial: $\mathcal{D}[\prod_{i \geq 1} x_i^{s_i}] = \sum_{i \geq 1} i s_i$

Main Results

- Superposition/recursive formula for $\tau_N(\alpha)$:

$$\tau_{N+1;n_i+1}\tau_{N-1;n_i} - \tau_{N+1;n_i}\tau_{N-1;n_i+1} = p_i\tau_{N;n_i}\tau_{N;n_i+1} \quad (13)$$

- Properties of $\tau(\alpha)$

- $\tau_{N+1}(\beta) = \tau_N(\alpha)$
- $\tau_N(\alpha)$ is homogeneous with degree $\mathcal{D}[\tau_N] = \frac{N(N+1)}{2}$
- $\tau_N(\alpha)$ depends only on $\{x_1, x_3, \dots, x_{2N-1}\}$
- $\tau_N(n, m)$ is positive in the first quadrant $\{n \geq 0, m \geq 0\}$
provided $p_i > 0$ and $\tau_N(0, 0) > 0$; in construction, $\tau_N(0, 0) > 0$ is guaranteed by successively choosing

$$(-1)^{N+1}\gamma_{2N-1} > -\frac{(2N-1)\tau_N(0, 0)|_{\gamma_{2N-1}=0}}{\tau_{N-2}(0, 0)}.$$

Main Results

- Solutions in terms of $\tau_N(\alpha)$:

$$Q1(0) : v_{N+2} = \bar{\bar{f}} / f,$$

$$\text{lpmKdV} : V_{N+2} = \bar{f} / f,$$

$$Q1(\delta) : u_{N+2} = \frac{\bar{f} + \delta^2 \underline{f}}{f},$$

$$H3(\delta) : Z_{N+2} = (-1)^{\frac{n+m}{2} + \frac{1}{4}} \frac{\bar{f} + (-1)^{n+m} \delta \underline{f}}{f},$$

$$H1 : u_{N+2} = x_{-1} - \frac{\partial_{x_1} f}{f},$$

$$H2 : v_{N+2} = u_{N+2}^2(H1) - \partial_{x_1} u_{N+2}(H1),$$

where $f \doteq \tau_N$, $\bar{f} = \tau_{N+1}$, $\underline{f} = \tau_{N-1}$, $n_1 = n$, $n_2 = m$.

Main Results

- Q2: Rational solutions in terms of $\tau_N(\alpha)$:

$$w_{N+2} = \frac{u_{N+2}^2}{\delta^2} + \frac{\bar{f} + \delta \underline{f}}{\bar{f} - \delta \underline{f}} \left(\frac{-\bar{\underline{f}}^2}{\delta^2 f^2} + \frac{2\bar{\underline{f}}^2 \underline{f} + 2f^2 \bar{\underline{f}}^2}{\delta f^2 \bar{f}} \right. \\ \left. + \theta_{N+2}^{(0)} - \frac{2\delta \bar{\underline{f}}^2 \bar{f} + 2\delta f^2 \bar{\underline{f}}^2}{f^2 \underline{f}} + \frac{\delta^2 \bar{\underline{f}}^2}{f^2} \right),$$

where $u_{N+2} = u_{N+2}(Q1(\delta))$ and $\theta_{N+2}^{(0)}$ is determined by

$$\theta_{N+2}^{(0)} - \tilde{\theta}_{N+2}^{(0)} = \frac{a^2}{f^2 \tilde{f}^2} (\tilde{\underline{f}}^2 \bar{f}^2 - \underline{f}^2 \tilde{\bar{f}}^2) + \frac{2(\tilde{\bar{\underline{f}}} \underline{f} - \bar{\underline{f}} \tilde{\underline{f}})}{f \tilde{f}}.$$

- NQC:

$$S(a, b) = \frac{1}{a+b} \left(1 - \frac{E_{-n_3} E_{-n_4} f}{f} \right) \Big|_{n_3=n_4=0}$$

Main Results

- Q3_δ:

$$\begin{aligned} u = & AF(a, b)[1 - (a + b)S(a, b)] + BF(a, -b)[1 - (a - b)S(a, -b)] \\ & + CF(-a, b)[1 + (a - b)S(-a, b)] \\ & + DF(-a, -b)[1 + (a + b)S(-a, -b)], \end{aligned} \quad (14)$$

in which

$$F(a, b) = \left(\frac{P}{(p-a)(p-b)} \right)^n \left(\frac{Q}{(q-a)(q-b)} \right)^m, \quad (15)$$

and P, Q are defined by (3); A, B, C and D are constants subject to

$$AD(a+b)^2 - BC(a-b)^2 = -\frac{\delta^2}{16ab}. \quad (16)$$

- Degeneration of Q3_δ⁻¹

¹Based on Nijhoff, Atkinson, Hietarinta-JPA-2009. Extended to RS.

Main Results

- Rational solutions of ABS*:

$$H2^* : v = -(\ln f)_{x_1 x_1},$$

$$H3^*(\delta) : U = \frac{\bar{f}^2 - \delta^2 f^2}{f^2},$$

$$A1^* : w = \left(\ln \frac{\bar{f}}{f} \right)_{x_1},$$

$$Q2^* : w = \frac{\bar{\bar{f}} f}{\bar{f} \bar{\bar{f}}}.$$

Part III: Proof of Main Results

Discrete (difference) system:

$$\tilde{v} - v = aV\tilde{V},$$

$$\hat{v} - v = bV\hat{V},$$

- Solvable for v : $(E_n - 1)(E_m - 1)v = (E_m - 1)(E_n - 1)v$:

$$a(V\tilde{V} - \hat{V}\tilde{\hat{V}}) - b(V\hat{V} - \tilde{V}\hat{\tilde{V}}) = 0 \quad (\text{lpmKdV})$$

Consistent Triplet

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- Solvable for V : $\tilde{\hat{V}} = \hat{\tilde{V}}$: $(p = a^2, q = b^2)$

$$p(v - \hat{v})(\tilde{v} - \hat{\tilde{v}}) - q(v - \tilde{v})(\hat{v} - \hat{\tilde{v}}) = 0 \quad (\text{ISKdV/CR})$$

■ Consistent triplet:

$$Q1(0) : a^2(v - \hat{v})(\tilde{v} - \hat{\tilde{v}}) - b^2(v - \tilde{v})(\hat{v} - \hat{\tilde{v}}) = 0 \quad (\text{ISKdV/CR})$$

$$\tilde{v} - v = aV\tilde{V}, \quad \hat{v} - v = bV\hat{V}, \quad (\text{BT})$$

$$H3(0) : a(V\tilde{V} - \hat{V}\hat{\tilde{V}}) - b(V\hat{V} - \tilde{V}\hat{\tilde{V}}) = 0 \quad (\text{IpmKdV})$$

■ Statement:

- Solution pair (v, V) of (BT) solves $Q1(0)(v)$ and $\text{IpmKdV}(V)$.

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- Solution pair (v, V) of (BT) solves $Q1(0)(v)$ and $\text{IpmKdV}(V)$.
- If (v, V) solves (BT), then $V_1 = v/V$ solves $\text{IpmKdV}(V_1)$

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■ Statement:

- Solution pair (v, V) of (BT) solves $Q1(0)(v)$ and $\text{IpmKdV}(V)$.
- If (v, V) solves (BT), then $V_1 = v/V$ solves $\text{IpmKdV}(V_1)$
- Recursive:

$$(v, V) \longrightarrow V_1 = v/V \longrightarrow v_1 \longrightarrow V_2 = v_1/V_1 \longrightarrow v_2 \longrightarrow \dots$$

Theorem

For any solution pair (v_N, V_N) of the (BT), define

$$V_{N+1} = \frac{v_N}{V_N}, \quad (17a)$$

which is a solution of (lpmKdV). Through the (BT), i.e.

$$\tilde{v}_{N+1} - v_{N+1} = a V_{N+1} \tilde{V}_{N+1}, \quad \hat{v}_{N+1} - v_{N+1} = b V_{N+1} \hat{V}_{N+1}, \quad (17b)$$

v_{N+1} is well defined and it solves $(Q1(0))$.

Lemma

Define

$$v_{-N} = -\frac{1}{v_{N+1}}, \quad V_{-N} = (-1)^{N+1} \frac{1}{V_{N+2}}, \quad \text{for } N \geq 0. \quad (18)$$

Then the iteration relation (17) is valid for all $N \in \mathbb{Z}$.

Rational solutions to Q1(0) and lpmKdV(H3(0))

$$v_1 = x_1, \quad V_1 = 1, \quad (19a)$$

$$v_2 = \frac{1}{3}x_1^3 - x_3, \quad V_2 = x_1, \quad (19b)$$

$$v_3 = \frac{1}{x_1} \left(\frac{1}{45}x_1^6 - \frac{1}{3}x_1^3x_3 + x_1x_5 - x_3^2 \right), \quad V_3 = \frac{\frac{1}{3}x_1^3 - x_3}{x_1}, \quad (19c)$$

where

$$x_i = a^i n + b^i m + \gamma_i, \quad \gamma_i \in \mathbb{C}, \quad (i = 1, 2, \dots). \quad (20)$$

Theorem

The iteration relation (17) is meaningful in generating rational solutions from (19a) for Q1(0) and lpmKdV. These solutions are non-singular at least on quadrant $\{n \geq 0, m \geq 0\}$ if we take $a > 0, b > 0, V_N(0, 0) > 0$.

To ABS: Rational Solutions via Bäcklund Transformations

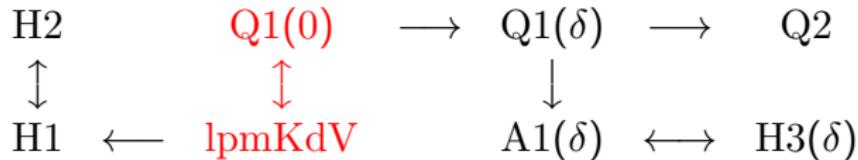


Fig.1 A map for generating rational solutions.

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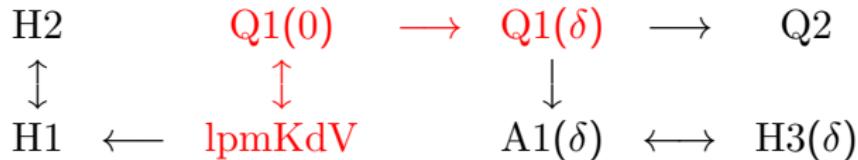


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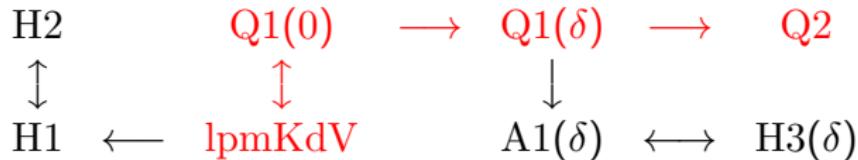


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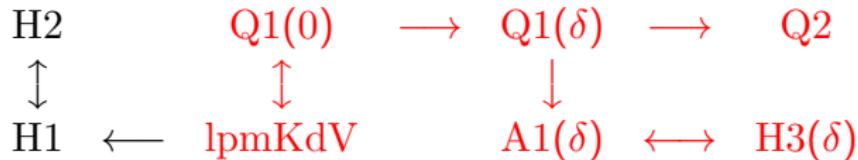


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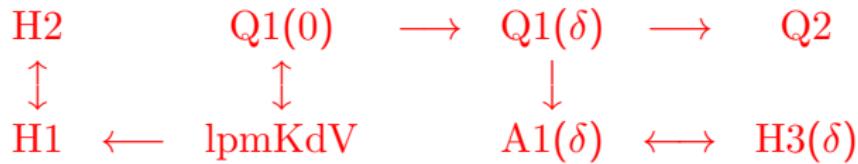


Fig.1 A map for generating rational solutions.

Bilinear relation of V_N and v_N

Recursive BT:

$$V_{N+1} = \frac{v_N}{V_N}, \quad (21)$$

$$\tilde{v}_{N+1} - v_{N+1} = a V_{N+1} \tilde{V}_{N+1}, \quad \hat{v}_{N+1} - v_{N+1} = b V_{N+1} \hat{V}_{N+1}. \quad (22)$$

We express

$$V_N = \frac{P_{N-1}}{P_{N-2}} \quad (23a)$$

and it then follows from (21) that

$$v_N = \frac{P_N}{P_{N-2}}. \quad (23b)$$

From $V_2 = x_1$ we introduce “initial value”

$$P_0 = 1, \quad P_1 = x_1, \quad (24a)$$

and from (19) we find successively

$$P_2 = \frac{1}{3}x_1^3 - x_3, \quad (24b)$$

$$P_3 = \frac{1}{45}x_1^6 - \frac{1}{3}x_1^3x_3 + x_1x_5 - x_3^2, \quad (24c)$$

$$P_4 = \frac{1}{4725}x_1^{10} - \frac{1}{105}x_1^7x_3 + \frac{1}{15}x_1^5x_5 - x_1x_3^3 - x_5^2 + x_1^2x_3x_5 - \frac{1}{3}x_1^3x_7 + x_3x_7. \quad (24d)$$

Viewing (23) as transformations, the BT (22) yields a bilinear form

$$\widetilde{\underline{P}} \underline{P} - \overline{P} \widetilde{\underline{P}} = a \underline{P} \widetilde{\underline{P}}, \quad (25a)$$

$$\widehat{\underline{P}} \underline{P} - \overline{P} \widehat{\underline{P}} = b \underline{P} \widehat{\underline{P}}, \quad (25b)$$

where $P \doteq P_N, \quad \overline{P} \doteq P_{N+1}, \quad \underline{P} \doteq P_{N-1}$.

Prove: Casoratian form of $P = \tau_N(\alpha)$

BT of lpKdV(H1):

$$(\tilde{u} - \bar{u})(\tilde{\bar{u}} - u) = a^{-2} - k^{-2}, \quad (26a)$$

$$(\hat{u} - \bar{u})(\hat{\bar{u}} - u) = b^{-2} - k^{-2}, \quad (26b)$$

BT for rational sol

$$(\tilde{u} - \bar{u})(\tilde{\bar{u}} - u) = a^{-2}, \quad (27a)$$

$$(\hat{u} - \bar{u})(\hat{\bar{u}} - u) = b^{-2}. \quad (27b)$$

Factorization:

$$\tilde{u} - \bar{u} = \frac{f \tilde{f}}{\tilde{a} f \bar{f}}, \quad \tilde{\bar{u}} - u = \frac{\tilde{f} \bar{f}}{a f \tilde{\bar{f}}}, \quad (28a)$$

$$\hat{u} - \bar{u} = \frac{f \hat{f}}{\hat{b} f \bar{f}}, \quad \hat{\bar{u}} - u = \frac{\hat{f} \bar{f}}{b f \hat{\bar{f}}}. \quad (28b)$$

Bilinearization of (28):

Introduce

$$u = x_{-1} - \frac{g}{f}, \quad \bar{u} = x_{-1} - \frac{\bar{g}}{\bar{f}}, \quad (29)$$

by which we bilinearize (28) as

$$\bar{g}\tilde{f} - \bar{f}\tilde{g} + \frac{1}{a}(\bar{f}\tilde{f} - \tilde{f}f) = 0, \quad (30a)$$

$$g\tilde{\bar{f}} - f\tilde{\bar{g}} - \frac{1}{a}(\bar{f}\tilde{f} - \tilde{f}f) = 0, \quad (30b)$$

$$\bar{g}\hat{f} - \bar{f}\hat{g} + \frac{1}{b}(\bar{f}\hat{f} - \hat{f}f) = 0, \quad (30c)$$

$$g\hat{\bar{f}} - f\hat{\bar{g}} - \frac{1}{b}(\bar{f}\hat{f} - \hat{f}f) = 0. \quad (30d)$$

$$\overline{\widetilde{f}}\widetilde{f} - \overline{\widetilde{f}}\widetilde{f} = \lambda_1(m, N)\overline{\widetilde{f}}\overline{f}, \quad \widehat{\overline{f}}\widetilde{f} - \overline{\widetilde{f}}\widehat{f} = \lambda_2(n, N)\overline{\widetilde{f}}\overline{f}.$$

■ $\widetilde{\overline{f}f} - \overline{\widetilde{f}f} = \lambda_1(m, N) \widetilde{\overline{f}} \overline{f}, \quad \widehat{\overline{f}f} - \overline{\widehat{f}\widehat{f}} = \lambda_2(n, N) \widehat{\overline{f}} \overline{f}.$

■
$$\gamma(N) = \frac{\widetilde{\overline{f}f} - \overline{\widetilde{f}f}}{a\widetilde{\overline{f}} \overline{f}} = \frac{\widehat{\overline{f}f} - \overline{\widehat{f}\widehat{f}}}{b\widehat{\overline{f}} \overline{f}}.$$

■ $\widetilde{\overline{f}f} - \overline{\widetilde{f}f} = \lambda_1(m, N) \overline{\widetilde{f}} \overline{f}, \quad \widehat{\overline{f}f} - \overline{\widehat{f}\widehat{f}} = \lambda_2(n, N) \overline{\widehat{f}} \overline{f}.$

■
$$\gamma(N) = \frac{\widetilde{\overline{f}f} - \overline{\widetilde{f}f}}{a\overline{\widetilde{f}}\overline{f}} = \frac{\widehat{\overline{f}f} - \overline{\widehat{f}\widehat{f}}}{b\overline{\widehat{f}}\overline{f}}.$$

■ $f_N(\alpha(1, 0; I)) = a^N f_{N-1}(\alpha(0, 0; I)) + O(a^{N-1})$

■ $\widetilde{\overline{f}f} - \overline{\widetilde{f}}\widetilde{f} = \lambda_1(m, N) \widetilde{\overline{f}}\overline{f}, \quad \widehat{\overline{f}f} - \overline{\widehat{f}}\widehat{f} = \lambda_2(n, N) \widehat{\overline{f}}\overline{f}.$

■
$$\gamma(N) = \frac{\widetilde{\overline{f}f} - \overline{\widetilde{f}}\widetilde{f}}{a\widetilde{\overline{f}}\overline{f}} = \frac{\widehat{\overline{f}f} - \overline{\widehat{f}}\widehat{f}}{b\widehat{\overline{f}}\overline{f}}.$$

■ $f_N(\alpha(1, 0; I)) = a^N f_{N-1}(\alpha(0, 0; I)) + O(a^{N-1})$

■
$$\gamma(N) = \lim_{a \rightarrow \infty} \left. \frac{\widetilde{\overline{f}f} - \overline{\widetilde{f}}\widetilde{f}}{a\widetilde{\overline{f}}\overline{f}} \right|_{n=m=0} = 1.$$

- $\bar{\bar{\bar{f}}}f - \bar{\bar{f}}\bar{f} = \lambda_1(m, N) \bar{\bar{f}}\bar{f}, \quad \hat{\hat{\bar{f}}}f - \hat{\bar{f}}\hat{f} = \lambda_2(n, N) \hat{\hat{\bar{f}}}\bar{f}.$

- $$\gamma(N) = \frac{\bar{\bar{\bar{f}}}f - \bar{\bar{f}}\bar{f}}{\bar{\bar{a}}\bar{f}\bar{f}} = \frac{\hat{\hat{\bar{f}}}f - \hat{\bar{f}}\hat{f}}{\hat{\bar{b}}\hat{f}\bar{f}}.$$

- $f_N(\alpha(1, 0; I)) = a^N f_{N-1}(\alpha(0, 0; I)) + O(a^{N-1})$

- $$\gamma(N) = \lim_{a \rightarrow \infty} \left. \frac{\bar{\bar{\bar{f}}}f - \bar{\bar{f}}\bar{f}}{\bar{\bar{a}}\bar{f}\bar{f}} \right|_{n=m=0} = 1.$$

- $\bar{\bar{\bar{f}}}f - \bar{\bar{f}}\bar{f} = \bar{\bar{a}}\bar{f}\bar{f}, \quad \hat{\hat{\bar{f}}}f - \hat{\bar{f}}\hat{f} = \hat{\bar{b}}\hat{f}\bar{f}, \quad (31)$

where $f = \tau_N(\alpha)$.

Superposition formula of $\tau_N(\alpha)$:

Theorem

The Casoratian $f = \tau_N(\alpha(n, m; l))$ solves bilinear equation set

$$\tilde{\bar{f}}\tilde{f} - \bar{\tilde{f}}\tilde{f} = a\tilde{\bar{f}}\bar{f}, \quad (32a)$$

$$\hat{\bar{f}}\hat{f} - \bar{\hat{f}}\hat{f} = b\hat{\bar{f}}\bar{f}. \quad (32b)$$

$P = \tau_N(\alpha(n, m; l))$ provides a Casoratian form of solution to (25).

By defining

$$f_{-N} = (-1)^{[\frac{N}{2}]} f_{N-1}, \quad f_0 = 1, \quad (33)$$

one can consistently extend (32) to $N \in \mathbb{Z}$.

Generating BTs/Consistent triplet: Continued

- Many BTs can be found from:

J. Atkinson, Bäcklund transformations for integrable lattice equations,
JPA, 41 (2008) No.135202 (8 pp).

J. Atkinson, M. Nieszporski, Multi-quadratic quad equations: Integrable
cases from a factorized discriminant hypothesis, IMRN, (2014) No.15,
4215-40.

Generating BTs/Consistent triplet: Continued

We conduct a searching from the following system

$$h(u, \tilde{u}, p) = U\tilde{U}, \quad h(u, \hat{u}, q) = U\hat{U}. \quad (34)$$

- Consistency w.r.t. U :

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

where

$$Equ : \quad Q(u, \tilde{u}, \hat{u}, \tilde{\hat{u}}; p, q) = 0. \quad (35)$$

- where to meet the consistency w.r.t. u we require U satisfies

$$EqU : \quad F(U, \tilde{U}, \hat{U}, \tilde{\hat{U}}; p, q) = 0. \quad (36)$$

Consistent triplet: Equ, EQU, BT (34).

²Decomposition of quadrilateral equations [ABS].

Generating BTs/Consistent triplet: Continued

We start from a generic affine-linear polynomial

$$h(u, \tilde{u}, p) = s_0(p) + s_1(p)u + s_2(p)\tilde{u} + s_3(p)u\tilde{u}, \quad (37)$$

where $s_i(p)$ are functions of p .

Theorem

When $h(u, \tilde{u}, p)$ in system (34) is defined by (37), then
U-equation (36) is affine-linear if and only if either

$$h(u, \tilde{u}, p) = s_0(p) + s_1(p)u + s_2(p)\tilde{u} \quad (38)$$

or (after a constant shift $u \rightarrow u - c$)

$$h(u, \tilde{u}, p) = s_0(p) + s_3(p)u\tilde{u}. \quad (39)$$

Theorem

For the system (34) where h is affine-linear as given in (38) and (39), consistent triplets: $BT + \text{two affine linear quadrilateral CAC equations}$: the exhausted results of case (37) are

No.	$BT(34)$	u -equation	U -equation
1	$\frac{1}{p}(u - \tilde{u}) = U\tilde{U}$	$Q1(0; p^2, q^2)$	$IpmKdV$
2	$u + \tilde{u} + p = U\tilde{U}$	$H2$	$H1(2p, 2q)$
3	$\frac{1}{p}(u + \tilde{u}) - \delta p = U\tilde{U}$	$A1(\delta; p^2, q^2)$	$H3(\delta; 2p, 2q)$
4	$u\tilde{u} + \delta p = U\tilde{U}$	$H3(\delta)$	$H3(-\delta)$
5	$\frac{1}{p}(u\tilde{u} - 1) = U\tilde{U}$	(40)	$H3(1)$ with $U \rightarrow U^{-1}$
6	$\frac{1}{\sqrt{1-p^2}}(1 - pu\tilde{u}) = U\tilde{U}$	$A2$	$A2(\sqrt{1-p^2}, \sqrt{1-q^2})$

Table 1. Affine linear consistent triplets

$$q^2(u\tilde{u}-1)(\hat{u}\hat{\tilde{u}}-1) = p^2(u\hat{u}-1)(\hat{u}\tilde{u}-1), \text{ to } Q1(0; p^2, q^2) \text{ by } u \rightarrow u^{(-1)^{n+m}}. \quad (40)$$

Other cases:

No.	BT(34)	u -equation	U -equation
1	$\frac{1}{p}(\tilde{u} - u)^2 - \delta^2 p = U\tilde{U}$	Q1(δ)	H3*($\delta; \frac{1}{p}, \frac{1}{q}$)
2	$\frac{1}{p}(\tilde{u} + u)^2 - \delta^2 p = U\tilde{U}$	A1(δ)	H3*($\delta; \frac{1}{p}, \frac{1}{q}$)
3	$\frac{(pu\tilde{u}-1)(u\tilde{u}-p)}{(1-p^2)u\tilde{u}} = U\tilde{U}$	A2	A2* $\left(\frac{2(p^2+1)}{1-p^2}, \frac{2(q^2+1)}{1-q^2}\right)$
4	$(u\tilde{u} + \delta p)u\tilde{u} = U\tilde{U}$	H3(δ)	H3*($\delta; \frac{4}{p^2}, \frac{4}{q^2}$)
5	$\frac{u\tilde{u}-p}{pu\tilde{u}-1} = U\tilde{U}$	A2	A2
6	$\frac{u\tilde{u}-p}{(pu\tilde{u}-1)u\tilde{u}} = U\tilde{U}$	A2	A2*($2p^2 - 1, 2q^2 - 1$)

Table 2. BT(34) related to Q1(δ), A1(δ), H3(δ) and A2.

Generating BTs/Consistent triplet: Continued

Addition formulas:

$$\sin(\alpha - \beta) = \sin(\alpha)\cos(\beta) - \cos(\alpha)\sin(\beta), \quad (41a)$$

$$\sin(\alpha - \gamma) = \sin(\alpha)\cos(\gamma) - \cos(\alpha)\sin(\gamma). \quad (41b)$$

Introduce:

$$\alpha = an + bm + \alpha_0, \quad \beta = \tilde{\alpha}, \quad \gamma = \hat{\alpha}, \quad (42)$$

$$u = \cos(\alpha), \quad U = \sin(\alpha), \quad p = \sin(a), \quad q = \sin(b), \quad (43)$$

then (41) is written as

$$p = u\tilde{U} - U\tilde{u}, \quad q = u\hat{U} - U\hat{u}, \quad (44)$$

compatibility yields the IpmKdV:

$$p(U\tilde{U} - \hat{U}\tilde{\hat{U}}) - q(U\hat{U} - \tilde{U}\hat{\tilde{U}}) = 0, \quad (45)$$

$$p(u\tilde{u} - \hat{\tilde{u}}\hat{u}) - q(u\hat{u} - \tilde{u}\hat{\tilde{u}}) = 0. \quad (46)$$

BTs from addition formulas:

No.	BT	u -equation	U -equation
1	$u\tilde{U} - U\tilde{u} = p$	IpmKdV	IpmKdV
2	$u\tilde{u}(\tilde{U} - U) = p$	IpmKdV	$Q1(0; P_1, Q_1)$
3	$u^2\tilde{U} - \tilde{u}^2U = pu\tilde{u}$	IpmKdV	$H3^*(\delta = 1; P_2, Q_2)$
4	$u\tilde{u} + U\tilde{U} = -\delta p$	$H3(\delta)$	$H3(\delta)$
5	$u\tilde{u}(1 + U\tilde{U}) = -\delta p$	$H3(\delta)$	(47)
6	$(\delta p + u\tilde{u})u\tilde{u} = -U\tilde{U}$	$H3(\delta)$	$H3^*(\delta; -P_2, -Q_2)$
7	$U\tilde{U}(1 + u\tilde{u})^2 = \delta^2 p^2 u\tilde{u}$	(47)	$H3^*(\delta; -P_2, -Q_2)$
8	$uU + \tilde{u}\tilde{U} = p(u\tilde{U} + U\tilde{u})$	$Q3(0)$	$Q3(0)$
9	$u\tilde{u}(U + \tilde{U}) = p(u^2\tilde{U} + \tilde{u}^2U)$	$Q3(0)$	$Q3^*(0; P_3, Q_3)$
10	$\rho u\tilde{u}(U + \tilde{U}) = u^2U + \tilde{u}^2\tilde{U}$	$Q3(0)$	$Q3^*(0; P_4, Q_4)$
11	$\rho^2 u\tilde{u}(U + \tilde{U})^2 = U\tilde{U}(u + \tilde{u})^2$	$Q3^*(0; P_3, Q_3)$	$Q3^*(0; P_4, Q_4)$
12	$u\tilde{u} + U\tilde{U} = p(1 + u\tilde{u}U\tilde{U})$	A2	A2
13	$u\tilde{u} + \frac{U\tilde{U}}{u\tilde{u}} = p(1 + U\tilde{U})$	A2	$A2^*(P_4, Q_4)$
14	$u\tilde{u}(1 + U\tilde{U}) = p(1 + u^2\tilde{u}^2U\tilde{U})$	A2	$A2^*(P_3, Q_3)$
15	$u\tilde{u}(1 + U\tilde{U})^2 = p^2U\tilde{U}(1 + u\tilde{u})^2$	$A2^*(P_4, Q_4)$	$A2^*(P_3, Q_3)$

Table 3-1. BTs with trigonometric functions.

No.	BT	u -equation	U -equation
16	$uU - \tilde{u}\tilde{U} = p(u\tilde{u} - U\tilde{U})$	IpmKdV	IpmKdV
17	$U - \tilde{U} = p(u\tilde{u} - \frac{U\tilde{U}}{u\tilde{u}})$	IpmKdV	Q3*(0; $-P_3, -Q_3$)
18	$u^2U - \tilde{u}^2\tilde{U} = pu\tilde{u}(1 - U\tilde{U})$	IpmKdV	A2*(- $P_4, -Q_4$)
19	$(u - \tilde{u})^2U\tilde{U} = p^2u\tilde{u}(1 - U\tilde{U})^2$	Q3*(0; $-P_3, -Q_3$)	A2*(- $P_4, -Q_4$)
20	$\tilde{u} - u = \frac{p(U\tilde{U} - 1)}{\tilde{U} - U}$	Q1(1)	Q1(0)
21	$\tilde{u} - u = \frac{-pU\tilde{U}}{\tilde{U} - U}$	Q1(0)	Q1(0)
22	$\tilde{U}\tilde{u} - Uu = \frac{-pU\tilde{U}}{\tilde{U} - U}$	Q2*	Q1(0)
23	$\tilde{u} - u = pU\tilde{U}$	Q1(0; P_1, Q_1)	IpmKdV
24	$\tilde{u}\tilde{U} - uU = pU\tilde{U}$	IpmKdV	IpmKdV
25	$u + \tilde{u} - \frac{\delta}{2}p^2 = pU\tilde{U}$	A1($\delta; P_1/2, Q_1/2$)	H3(δ)
26	$u^2 - \tilde{u}^2 = pu\tilde{u}(U + \tilde{U})$	IpmKdV	A1*($\delta; -P_2, -Q_2$)

Table 3-2. BTs with trigonometric functions.

No.	BT	u -equation	U -equation
1	$uU + \tilde{u}\tilde{U} = p(u\tilde{U} + U\tilde{u})$	Q3(0)	Q3(0)
2	$u\tilde{u}(U + \tilde{U}) = p(u^2\tilde{U} + \tilde{u}^2U)$	Q3(0)	$Q3^*(0; P_3, Q_3)$
3	$p u \tilde{u} (U + \tilde{U}) = u^2 U + \tilde{u}^2 \tilde{U}$	Q3(0)	$Q3^*(0; P_4, Q_4)$
4	$p^2 u \tilde{u} (U + \tilde{U})^2 = U \tilde{U} (u + \tilde{u})^2$	$Q3^*(0; P_3, Q_3)$	$Q3^*(0; P_4, Q_4)$
5	$u\tilde{u} + U\tilde{U} = p(1 + u\tilde{u}U\tilde{U})$	A2	A2
6	$u\tilde{u} + \frac{U\tilde{U}}{u\tilde{u}} = p(1 + U\tilde{U})$	A2	$A2^*(P_4, Q_4)$

Table 4. BTs with elliptic functions.

$$p^2(1 + w\hat{w})(1 + \tilde{w}\hat{\tilde{w}}) = q^2(1 + w\tilde{w})(1 + \hat{w}\tilde{\hat{w}}), \quad (47)$$

$$P_1 = p^2, \quad Q_1 = q^2,$$

$$P_2 = 4p^{-2}, \quad Q_2 = 4q^{-2},$$

$$P_3 = 2p^2 - 1, \quad Q_3 = 2q^2 - 1,$$

$$P_4 = 2p^{-2} - 1, \quad Q_4 = 2q^{-2} - 1.$$

Bilinear Approach to NQC and ABS

NQC:

$$\begin{aligned} & \frac{1 + (p - a)S(a, b) - (p + b)\tilde{S}(a, b)}{1 + (q - a)S(a, b) - (q + b)\hat{S}(a, b)} \\ &= \frac{1 - (q + a)\hat{\tilde{S}}(a, b) + (q - b)\tilde{S}(a, b)}{1 - (p + a)\hat{\tilde{S}}(a, b) + (p - b)\hat{S}(a, b)}, \end{aligned} \quad (48)$$

where $S(a, b) = S(b, a)$ are functions of (n, m) with (a, b) being branch point parameters, p and q are spacing parameters of n and m , respectively.

The way to NQC

$$1 + (p - a)S(a, b) - (p + b)\tilde{S}(a, b) = \tilde{V}(a)V(b), \quad (49a)$$

$$1 + (q - a)S(a, b) - (q + b)\hat{S}(a, b) = \hat{V}(a)V(b), \quad (49b)$$

$$p - q + \hat{w} - \tilde{w} = \frac{1}{\hat{\tilde{V}}(a)}((p - a)\hat{V}(a) - (q - a)\tilde{V}(a)) \quad (49c)$$

$$= \frac{1}{V(a)}((p + a)\tilde{V}(a) - (q + a)\hat{V}(a)), \quad (49d)$$

$$p + q + w - \hat{\tilde{w}} = \frac{1}{\tilde{V}(a)}((p - a)V(a) + (q + a)\hat{\tilde{V}}(a)) \quad (49e)$$

$$= \frac{1}{\hat{V}(a)}((p + a)\hat{\tilde{V}}(a) + (q - a)V(a)), \quad (49f)$$

$$(p - q + \hat{w} - \tilde{w})(p + q + w - \hat{\tilde{w}}) = p^2 - q^2, \quad (49g)$$

together with assuming symmetric property $S(a, b) = S(b, a)$, where $V(a)$ is a function of (n, m) with a as a parameter, $V(b) = V(a)|_{a \rightarrow b}$, w is a function of (n, m) but independent of (a, b) .

Bilinearisation and τ for rational solutions

The above system can be bilinearised by taking

$$S(a, b) = \frac{1}{a+b} \left(1 - \frac{\theta}{f}\right), \quad V(a) = \frac{h}{f}, \quad V(b) = \frac{s}{f}, \quad w = \frac{g}{f}. \quad (50)$$

In particular, for rational solutions (i.e. $\widehat{\tau(\alpha)} = |N-1|$), we have

$$f = \tau(\alpha), \quad S(a, b) = \frac{1}{a+b} \left(1 - \frac{E_{-n_3} E_{-n_4} f}{f}\right) \Big|_{n_3=n_4=0}, \quad (51a)$$

$$h = E_{-n_3} f, \quad s = E_{-n_4} f, \quad \theta = T_{-n_3} T_{-n_4} f, \quad g = \partial_{x_1} f, \quad (51b)$$

where (recall $\psi = \prod_i (1 - p_i k)^{n_i}$)

$$n_1 = n, \quad n_2 = m, \quad p_1 = 1/p, \quad p_2 = 1/q, \quad p_3 = 1/a, \quad p_4 = 1/b.$$

Eq.(51) satisfy HM and semi-discrete HM.³

$$(p_i - p_j) f (E_{n_i} E_{n_j} E_{n_k} f) - (p_i + p_k) (E_{n_i} f) (E_{n_j} E_{n_k} f) + (p_j + p_k) (E_{n_j} f) (E_{n_i} E_{n_k} f) = 0,$$

$$(p_i - p_j) [f (E_{n_i} E_{n_j} f) - (E_{n_i} f) (E_{n_j} f)] + (E_{n_i} f_{x_1}) (E_{n_j} f) - (E_{n_i} f) (E_{n_j} f_{x_1}) = 0.$$

³ JJC Nimmo, JPA-1997; Y. Shi, JJC Nimmo, DJZ, JPA-2014.

From NQC to Q3

Theorem

The solution of Q3_δ is formulated by⁴

$$\begin{aligned} u = & AF(a, b) [1 - (a + b)S(a, b)] + BF(a, -b) [1 - (a - b)S(a, -b)] \\ & + CF(-a, b) [1 + (a - b)S(-a, b)] \\ & + DF(-a, -b) [1 + (a + b)S(-a, -b)], \end{aligned} \quad (52a)$$

in which $S(a, b)$ satisfies (49) and symmetry $S(a, b) = S(b, a)$,

$$F(a, b) = \left(\frac{P}{(p-a)(p-b)} \right)^n \left(\frac{Q}{(q-a)(q-b)} \right)^m, \quad (53)$$

and P, Q are defined by (3); A, B, C and D are constants subject to

$$AD(a+b)^2 - BC(a-b)^2 = -\frac{\delta^2}{16ab}. \quad (54)$$

⁴Based on Nijhoff, Atkinson, Hietarinta-JPA-2009. Extended to RS.

Degeneration of $Q3_\delta$

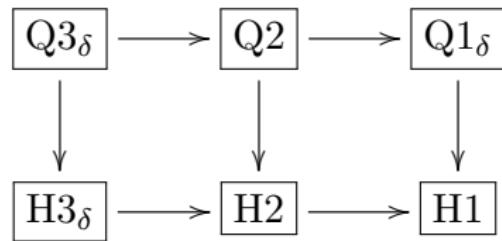


Fig.1 Degeneration relation

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Thank You!

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