

Integrable systems

I. Course plan

Soliton equations and associated structures

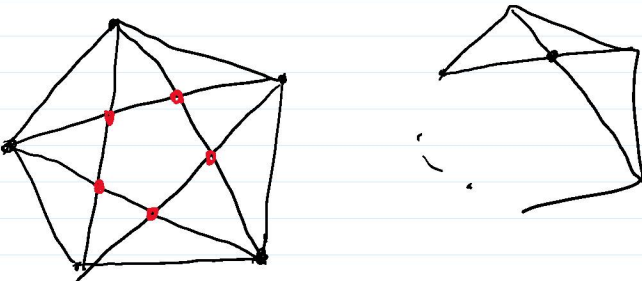
- Ex $u(x, t)$
- ✓ ① $4u_t - 6uu_x + u_{xxx} = 0$ Korteweg-de Vries KdV
 - ✓ ② $i\psi_t = \psi_{xx} \pm |\psi|^2 \psi$ Nonlinear Schrödinger NLS
 - ✓ ③ $u_{tt} - u_{xx} = \sin u$ sine-gordon
 - ✓ ④ $\ddot{x}_n = e^{x_n - x_{n-1}} - e^{x_{n+1} - x_n}$ Toda lattice
 - ✓ ⑤ $\ddot{x}_n = 2 \sum_{m \neq n} \frac{g}{(x_n - x_m)^3}$ Calogero-Moser
 $\leftarrow V(x_n - x_m)$
 rational, trigonometric, elliptic
 $V(x) = \frac{1}{x^2}, \frac{1}{\sin^2(x)}, P(x)$
 - ✓ ⑥ Hitchin system

Rough classification

- (0+1) , (1+1) , (2+1) $u(x, y, t)$
- ⑦ $\pm 4 \frac{\partial^3 u}{\partial y^2} = (4u_t - 6uu_x + u_{xxx})_x$ KP
- ⑧ $(\partial_t^2 - \partial_x^2) \varphi_n = e^{\varphi_n - \varphi_{n-1}} - e^{\varphi_{n+1} - \varphi_n}$ 2D Toda

Relatively recently $(0+0)$ systems (discrete time)

Ex Pentagon map



II. Spectral transform of linear operators

III. Solutions (Baker-Akhiezer functions)

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IV Whitham perturbation theory

(V)? Applications

- Geometry of moduli space of curves
- TQFT (a.k.a. associativity eq-ns, Frobenius manifolds)
- Seiberg-Witten solution of $N=2$ SUSY
- Conformal maps

Prerequisites (beginners level of algebraic geometry)
Hamiltonian theory

"Def"

Soliton equation
(Integrable systems)

\Leftrightarrow compatibility condition of overdetermined system of linear problems

(A)

Lax equation

linear operator

$$\begin{cases} L \psi = E \psi \\ (\partial_t - A) \psi = 0 \end{cases} \Rightarrow \underbrace{[\partial_t - A, L]} \psi = 0$$

If there are "enough" ψ solving the system

$$0 = [\partial_t - A, L] \Leftrightarrow \dot{L} = [A, L]$$

$$\text{Ex } L = -\partial_x^2 + u(x, t)$$

$$A = \partial_x^3 + v \partial_x + w \quad \begin{matrix} v(x, t) \\ w(x, t) \end{matrix}$$

$$\dot{L} = \dot{u}$$

$$\sqrt{[-\partial_x^2 + u, \partial_x^3 + v \partial_x + w] = -2v_x \partial_x^2 - v_{xx} \partial_x$$

$$-3u_x \partial_x^2 - 3u_{xx} \partial_x - u_{xxx} - v u_x - 2w_x \partial_x - w_{xx} = -\dot{u}$$

$$2v_x + 3u_x = 0 \quad v = \frac{3}{2}u + c \quad (c=0)$$

$$v_{xx} + 3u_{xx} + 2w_x = 0$$

$$-\frac{3}{2}u_{xx} + 3u_{xx} + 2w_x = 0 \quad w_x = -\frac{3}{4}u_x + c_1 = 0$$

$$-\dot{u} = -u_{xxx} - \frac{3}{2}u u_x + \frac{3}{4}u_{xxx} \Rightarrow$$

$$\sqrt{\dot{u} = \frac{3}{2}u u_x - \frac{1}{4}u_{xxx}}$$

KdV equation

$$\textcircled{1} \text{ kdv } \leftrightarrow L = -\partial_x^2 + u(x)$$

$$\textcircled{2} \text{ NLS } \quad L = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \partial_x + \begin{pmatrix} 0 & \psi \\ \pm \bar{\psi} & 0 \end{pmatrix}$$

$$A = i \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \partial_x^2 + \frac{1}{2} \left[\begin{pmatrix} 0 & \psi \\ \pm \bar{\psi} & 0 \end{pmatrix} \partial_x + \partial_x \begin{pmatrix} 0 & \psi \\ \pm \bar{\psi} & 0 \end{pmatrix} \right]$$

$$+ \begin{pmatrix} \pm |\psi|^2 & 0 \\ 0 & \mp |\psi|^2 \end{pmatrix}$$

$$i\psi_t = \psi_{xx} \pm |\psi|^2 \psi$$

$$\textcircled{4} \quad \begin{cases} \psi_{n+1} + v_n \psi_n + c_n \psi_{n-1} = E \psi_n & L\psi = E\psi \\ \partial_t \psi_n = c_n \psi_{n-1} \end{cases}$$

$$c_n = e^{x_{n-1} - x_n} \quad v_n = \dot{x}_n$$

$$x_n = e^{x_{n-1} - x_n} - e^{x_n - x_{n+1}}$$

Phase space of an integrable system
is the space of operators (depending on a spectral
parameter)



$$\underline{u(x)} \quad \longleftrightarrow \quad \underline{-\partial^2 + u = L}$$

$$\longleftrightarrow (L\psi)_n = \psi_{n+1} + v_n \psi_n + c_n \psi_{n-1}$$

$$c_n = e^{x_{n-1} - x_n}, \quad v = p_n = \dot{x}_n$$

Basic $\underline{\mathcal{E}_x}$ $\boxed{L(z) = \sum_{i=1}^m \frac{u_i}{z - z_i} + u_0}$

z - the spectral
parameters

$$m, z_i, \quad u_i \in \text{Mat}_r(\mathbb{C})$$

$$u_0, u_i$$

$$\underline{\mathcal{E}_x} \quad \boxed{1 = -\partial^2 + u(x)} \quad 0: \text{ where is}$$

\mathcal{E}_x $L = -\partial_x^2 + u(x)$

Q: where is
a spectral parameter



Suppose $u(x+1) = u(x)$

Then

L can be restricted to the space
of functions s.t. $f(x+1) = \underline{z} f(x)$

$$L \Big|_{\{f(x+1) = z f(x)\}} = L(z)$$