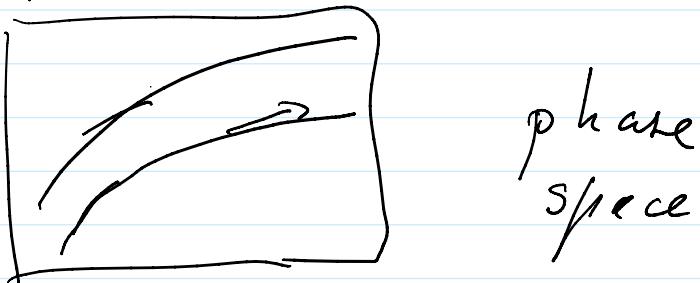


Lecture 2

Friday, October 1, 2021 7:44 AM

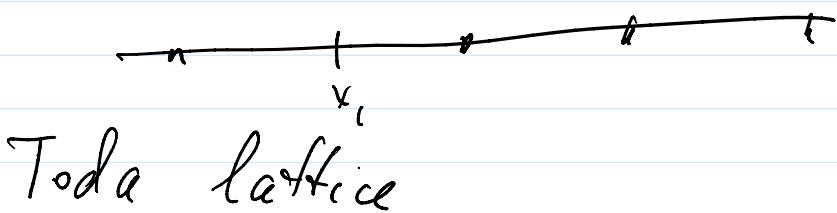
Periodic Toda Lattice

Integrable systems
⇒ dynamical systems on
phase space



0 + 1 finite-dimensional
systems

$$\ddot{x}_i = e^{x_{i+1} - x_i} - e^{x_i - x_{i-1}}$$



Calogero-Moser

$$\ddot{x}_i = -4 \sum_{j \neq i} \frac{1}{(x_i - x_j)^5}$$

$$(1+1) \quad 4u_t = u_{xxx} - 6u_x^2$$

$$(1+1) \quad u_t = u_{xxx} - 6uu_x$$

KdV

$$(2+1) \quad \left\{ \begin{array}{l} \text{KP equation} \\ 3u_{yy} = (4u_t + 6uu_x - u_{xxx})_x \\ u(x, y, t) \end{array} \right.$$

2D Toda

3D fHE

Q What unifies all
these eqns?

Integrable equations are
compatibility condition of
over determined system of
linear problems

ψ_x

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

$$\psi_n \rightarrow (L\psi)_n$$

c_n, v_n - coefficients of L

c_n, v_n - coefficients of \mathcal{L}
 $(\mathcal{L}\psi)_n = E\psi_n$ E complex param

$$\begin{pmatrix} c_n v_n c_{n-1} \\ c_{n-1} v_{n-1} \end{pmatrix} \begin{pmatrix} \psi_{n+1} \\ \psi_n \\ \psi_{n-1} \end{pmatrix} =$$

- $E \int \partial_t \psi_n = \frac{c_n}{2} \psi_{n+1} - \frac{c_{n-1}}{2} \psi_{n-1}$

$$\left. \begin{array}{l} \partial_t \\ \partial_t \end{array} \right\} E\psi_n = c_n \psi_{n+1} + v_n \psi_n + c_{n-1} \psi_{n-1}$$

$$0 = \frac{c_n}{2} \left(\cancel{c_{n+1} \psi_{n+2}} + \underbrace{v_n \psi_{n+1}}_{\psi_n} + c_n \psi_n \right) - \frac{c_{n-1}}{2} \left(\cancel{c_{n-1} \psi_n} + v_{n-1} \psi_{n-1} + c_{n-2} \psi_{n-2} \right)$$

$$- c_n \psi_{n+1} - c_n \left(\cancel{\frac{c_{n+1}}{2} \psi_{n+2}} - \frac{c_n}{2} \psi_n \right)$$

$$- v_n \psi_n - v_n \left(\frac{c_n}{2} \psi_{n+1} - \frac{c_{n-1}}{2} \psi_{n-1} \right) - \dots$$

$$\underbrace{\left(\frac{c_n}{2} v_{n+1} - c_n - v_n \frac{c_n}{2} \right)}_0 = 0$$

$$\frac{c_n^2}{2} - \frac{c_{n-1}^2}{2} - v_n^2 = 0$$

$$\frac{c_n}{2} - \frac{c_{n-1}}{2} - v_n = 0$$

$$c_n = e^{x_{n+1} - x_n} \quad () \quad v_n = \frac{\dot{x}_n}{2}$$

$$\ddot{x}_n = e^{2(x_{n+1} - x_n)} - e^{2(x_n - x_{n-1})}$$

Toda lattice

Lax equation

$$i = [A, L] = AL - LA$$

$$[\partial_t - A, L] = 0$$



Phase space = space of
Linear operators depending
on a spectral parameter

$$\underline{\underline{L(z) = u_0 + \sum_{i=1}^N \frac{u_i}{z - z_i}}} \quad //$$

$$\underline{\mathfrak{L}_x} \quad L(z) = u_0 + \underbrace{\sum_{i \geq 1} \frac{1}{z - z_i}}_{\mathcal{L}} //$$

$$\underline{\mathfrak{L}_x} \quad L\psi_n = c_n \psi_{n+1} + v_n \psi_n + c_{n-1} \psi_{n-1}$$

$$c_n = c_{n+N} \quad v_n = v_{n+N}$$

$$\{c_n, v_n\} \subset \mathbb{C}^{2N} / \mathbb{R}^{2N}$$

$$\mathbb{R}_+^N \times \mathbb{R}^N$$

$$L \mid \begin{array}{l} \\ \psi_{n+N} = z \psi_n \end{array} = L(z) \quad z \neq 0$$

$$L(z) = \begin{pmatrix} v_{N-1} & c_{N-1} & & & & \\ \vdots & \ddots & \ddots & & & \\ & \ddots & \ddots & 0 & & \\ & & c_n & v_n & c_{n-1} & \\ & & & & & \\ & & & & & \boxed{c_0 v_0} \psi_0 \end{pmatrix} \quad \boxed{z c_0}$$

Spectral transform

$$L(z) \underset{\text{spectral curve}}{\approx} \left(\text{spectral curve}, \text{ divisor} \right)$$

$$(c_n, v_n) \quad n=0, \dots N-1$$

$$0 = \det(E \cdot 1 - L(z)) = -cz - cz^{-1} + P_N(E)$$

$$E = E(z)$$

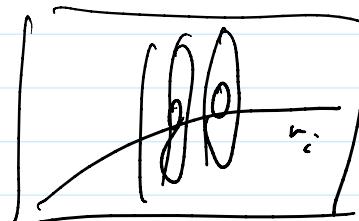
$$c = c_0 \dots c_{N-1} = 1$$

$$\begin{pmatrix} \dots & \dots & \dots & (2c_0) \\ & c_{N-1} v_n c_{n-1} & & \\ & & z^N r_0 & \end{pmatrix}$$

$$z + z^{-1} = E^N + \sum_{i=1}^N r_i E^{N-i}$$

$$r_i = r_i (c_n, v_n)$$

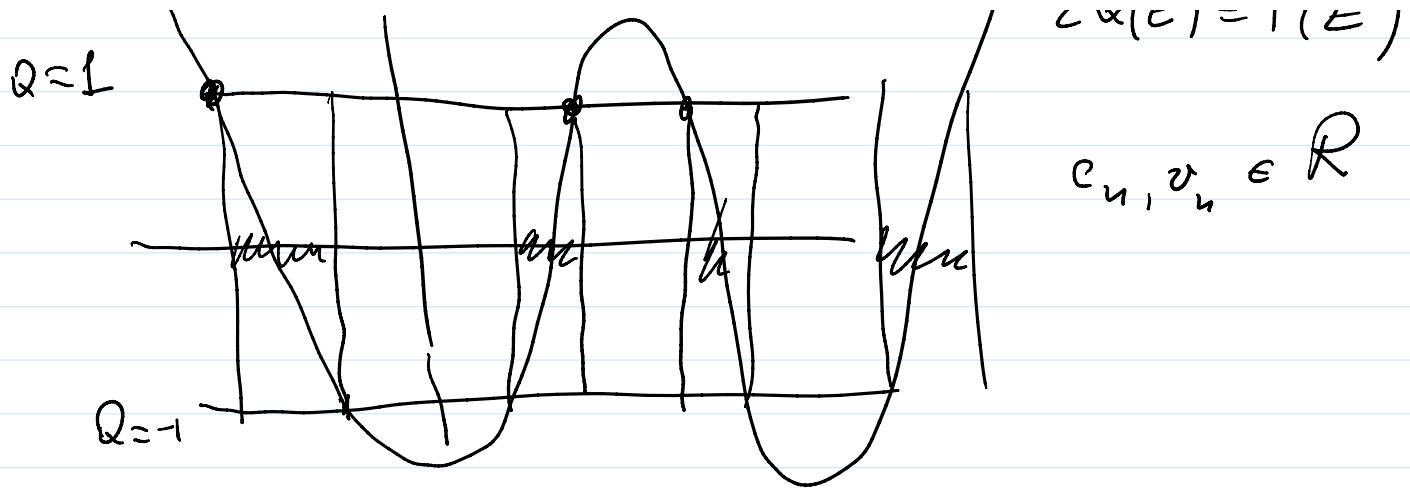
$$(c_n, v_n) \rightarrow r_i (c_n, v_n)$$



$$z^2 - 2Qz + 1 = 0$$

$$z = Q \pm \sqrt{Q^2 - 1}$$





$$Q=1 \quad E_0 < E_1 \leq E_2 \leq E_3 \leq E$$

$$\varphi_n(E) \quad E \in [E_{e_n}, E_{e_{n+1}}]$$

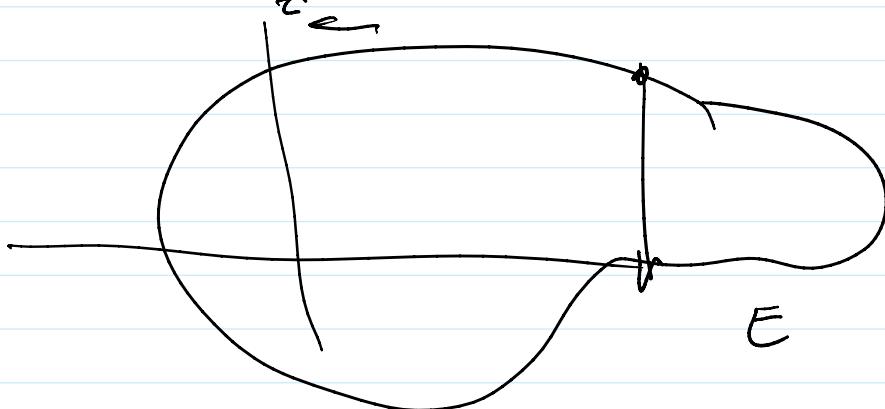
$$|z(E)| = 1$$

$$\underbrace{Q'(e) = 0 \quad |Q(e)| \geq 1}$$

Eigen vectors

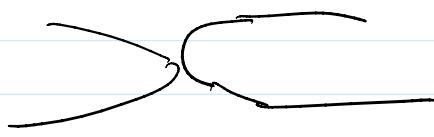
$$\varphi_0^i(z) \dots \varphi_{N-1}^i(z) \quad i=1, \dots, N$$

$$\varphi_0(p) \dots \varphi_{N-1}(p) \quad p = \underbrace{(z, \varepsilon)}_{\mathbb{C}^2} \in \mathbb{C}^2$$



$$z^2 - 2Q(E)z + 1 = 0$$

$E \neq \infty$



$E = \infty$

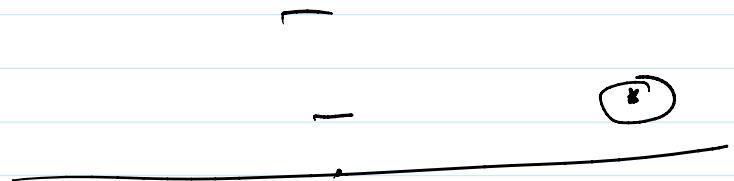
Consider in details

compactification

$E =$

$$z = Q \pm \sqrt{Q^2 - 1} = Q \pm Q \sqrt{1 - \frac{1}{Q^2}}$$

$$\left\{ \begin{array}{l} z^+ = 2Q - \frac{1}{2Q} + \dots \\ z^- = \frac{1}{2Q(E)} \end{array} \right.$$



$E = \infty$