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## ON THE INTEGRATION OF A HIERARCHY FOR THE PERIODIC TODA LATTICE WITH A FREE TERM

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**Abstract.** In this article, we have explored the Toda lattice hierarchy in the class of periodic functions with a free term. We have given an effective method of constructing of the periodic Toda lattice hierarchy with a free term. We have discussed the complete integrability of the constructed systems that is based on the inverse spectral problem of an associated discrete Hill's equation with periodic coefficients. In particular, Dubrovin-type equations are derived for the time-evolution of the spectral data corresponding to the solutions of any system in the hierarchy.

**Key words.** Periodic Toda lattice hierarchy, discrete Hill's equation, inverse spectral problem, trace formulas, periodic coefficient, chain of particles.

**Introduction.** Toda lattice [1] is a simple model for a nonlinear one-dimensional crystal that describes the motion of a chain of particles with exponential interactions of the nearest neighbors. The equation of motion for such a system is given by

$$\frac{d^2 u_n}{dt^2} = \exp(u_{n-1} - u_n) - \exp(u_n - u_{n+1}), \quad n \in Z.$$

$u_n(t)$  is the coordinate of the  $n$  the atom in a lattice. It is well known that, by means of the Flaschka variables [2], the Toda lattice has the form

$$\begin{cases} \dot{a}_n = a_n(b_{n+1} - b_n), \\ \dot{b}_n = 2(a_n^2 - a_{n-1}^2), \quad n \in Z. \end{cases}$$

In this article, we consider the periodic Toda chain hierarchy with a free term

$$\begin{cases} \dot{a}_n = P_m(a_n, b_n), \\ \dot{b}_n = Q_m(a_n, b_n) + f(t), \\ a_{n+N} = a_n, \quad b_{n+N} = b_n, \quad a_n > 0, \quad n \in Z, \quad t \in R, \end{cases} \quad (1.1)$$

under initial conditions

$$a_n(0) = a_n^0, \quad b_n(0) = b_n^0, \quad n \in Z, \quad (1.2)$$

with the given  $N$ -periodic sequences  $a_n^0$  and  $b_n^0$ ,  $n \in Z$ . Where

$$P_m(a_n, b_n) = a_n[-\beta_{n,m} - \beta_{n+1,m} + b_{n+1}\alpha_{n+1,m}],$$

$$Q_m(a_n, b_n) = a_n^2\alpha_{n+1,m} - a_{n-1}^2\alpha_{n-1,m} - 2b_n\beta_{n,m} + b_n^2\alpha_{n,m}, \quad m \in N, \quad t \in R,$$

and  $\{\alpha_{n,s}(t)\}_{0 \leq s \leq m}$ ,  $\{\beta_{n,s}(t)\}_{0 \leq s \leq m}$  satisfy the recursion relations

$$\alpha_{n,0} = 0, \quad \beta_{n,0} = c_0, \quad \alpha_{n,1} = 2c_0, \quad c_0 = const, \quad (1.3)$$

$$\beta_{n,s-1} - \beta_{n-1,s-1} = b_n(\beta_{n,s-2} - \beta_{n-1,s-2}) - a_n^2\alpha_{n+1,s-2} + a_{n-1}^2\alpha_{n-1,s-2}, \quad 2 \leq s \leq m, \quad (1.4)$$

$$\alpha_{n,s} = b_n\alpha_{n,s-1} - \beta_{n-1,s-1} - \beta_{n,s-1}, \quad 2 \leq s \leq m, \quad (1.5)$$

$$\beta_{n,m} = \frac{a_{n-1}^2}{2}\alpha_{n-1,m-1} - \frac{a_n^2}{2}\alpha_{n+1,m-1} + \frac{b_n^2}{2}\alpha_{n,m-1} - b_n\beta_{n-1,m-1}. \quad (1.6)$$

Varying  $m \in N$  yields Toda lattice hierarchy (1.1). Explicitly, one obtains

$$\alpha_{n,1} = 2c_0,$$

$$\beta_{n,1} = -c_0b_n,$$

$$\alpha_{n,2} = 2c_0b_n - 2c_1, \quad c_1 = const$$

$$\beta_{n,2} = c_0(a_{n-1}^2 - a_n^2 + b_n^2) - c_1b_n,$$

$$\alpha_{n,3} = 2c_0(b_n^2 + a_{n-1}^2 + a_n^2) - 2c_1b_n - 2c_2, \quad c_2 = const$$

$$\beta_{n,3} = c_0(a_{n-1}^2b_{n-1} - a_n^2b_{n+1} + b_n^3 + 2a_{n-1}^2b_n) + c_1(a_n^2 - a_{n-1}^2 - b_n^2) - c_2b_n$$

etc.

and hence from (1.1), we find few equations of the periodic Toda lattice hierarchy with a free term,

$$m = 1, \quad c_0 = -1,$$

$$\begin{cases} \dot{a}_n = a_n(b_{n+1} - b_n), \\ \dot{b}_n = 2(a_n^2 - a_{n-1}^2) + f(t). \end{cases}$$

$$m = 2,$$

$$\begin{cases} \dot{a}_n = c_1a_n(b_n - b_{n+1}) + a_n(a_{n+1}^2 - a_{n-1}^2) + a_n(b_{n+1}^2 - b_n^2), \\ \dot{b}_n = 2c_1(a_{n-1}^2 - a_n^2) - 2a_{n-1}^2(b_n + b_{n-1}) + 2a_n^2(b_n + b_{n+1}) + f(t). \end{cases}$$

etc.

In system (1.1) the function sequences  $\{a_n(t)\}_{-\infty}^{\infty}$ ,  $\{b_n(t)\}_{-\infty}^{\infty}$  – are unknown vector-functions,  $f(t)$  is a given real continuous function.

In [2-4], the integrability of the Toda lattice was shown by the method of the inverse scattering problem in the rapidly decreasing case. The periodic Toda chain was considered in [5-11]. Nonlinear equations with a free term in the class of periodic functions were studied in [12,13].

In [14], Toda lattice hierarchy with self-consistent sources is constructed and studied by means of the Darboux transformation. In [15, 16], the authors presented periodic Toda lattice hierarchy without source and showed its integrability by using inverse spectral method of the discrete Hill equation.

The purpose of this paper is to derive representations for the solutions of the periodic Toda lattice hierarchy with a free term in the framework of the inverse spectral problem for discrete Hill's equation.

## 2. The basic information about the theory of Direct and Inverse Spectral Problem for the discrete Hill's equation

In this section we give basic information about the theory of direct and inverse spectral problem for the discrete Hill's equation [2, 17].

We start with the following discrete Hill's equation

$$(Ly)_n \equiv a_{n-1}y_{n-1} + b_n y_n + a_n y_{n+1} = \lambda y_n, \quad (2.1)$$

$$a_{n+N} = a_n, \quad b_{n+N} = b_n, \quad n \in Z,$$

with spectral parameter  $\lambda$ , and with period  $N > 0$ . Let's  $\theta_n(\lambda)$ ,  $n \in Z$  and  $\varphi_n(\lambda)$ ,  $n \in Z$  be the solutions of equation (2.1) under the initial conditions  $\theta_0(\lambda) = 1$ ,  $\theta_1(\lambda) = 0$ ,  $\varphi_0(\lambda) = 0$ ,  $\varphi_1(\lambda) = 1$ .

Let  $\lambda_1, \lambda_2, \dots, \lambda_{2N}$  be the roots of equation

$$\Delta^2(\lambda) - 4 = 0.$$

We define the auxiliary spectrum  $\mu_1, \mu_2, \dots, \mu_{N-1}$  as the roots of equation

$$\theta_{N+1}(\lambda) = 0.$$

As it is known (see. [1]), all  $\lambda_i$ ,  $i = 1, 2, \dots, 2N$  and  $\mu_j$ ,  $j = 1, 2, \dots, N-1$  are real, the roots  $\mu_j$  are simple, but among the roots  $\lambda_i$  may occur the roots of multiplicity two.

It is easy to show, that

$$\Delta^2(\lambda) - 4 = \left( \prod_{j=1}^N a_j \right)^{-2} \prod_{j=1}^{2N} (\lambda - \lambda_j), \tag{2.2}$$

$$\theta_{N+1}(\lambda) = -a_0 \left( \prod_{j=1}^N a_j \right)^{-1} \prod_{j=1}^{N-1} (\lambda - \mu_j). \tag{2.3}$$

We shall introduce

$$\sigma_j = \text{sign} \left[ \theta_N(\mu_j) - \frac{1}{\theta_N(\mu_j)} \right], \quad j = 1, 2, \dots, N - 1.$$

**Definition 1.** The set of the numbers  $\mu_j, j = 1, 2, \dots, N - 1$  and sequences of signs  $\sigma_j, j = 1, 2, \dots, N - 1$  is called spectral parameters of the discrete Hill's equation (2.1).

**Definition 2.** System of spectral parameters  $\{\mu_j, \sigma_j\}_{j=1}^{N-1}$  and numbers  $\lambda_i, i = 1, 2, \dots, 2N$  is called spectral data of the discrete Hill's equation (2.1).

The following statement is true.

**Lemma 1.** The following equalities hold:

$$b_1 = \frac{\lambda_1 + \lambda_{2N}}{2} + \frac{1}{2} \sum_{j=1}^{N-1} (\lambda_{2j} + \lambda_{2j+1} - 2\mu_j), \tag{2.4}$$

$$a_0^2 = \frac{\lambda_1^2 + \lambda_{2N}^2}{8} + \frac{1}{8} \sum_{j=1}^{N-1} (\lambda_{2j}^2 + \lambda_{2j+1}^2 - 2\mu_j^2) - \frac{1}{4} \left[ \frac{\lambda_1 + \lambda_{2N}}{2} + \frac{1}{2} \sum_{j=1}^{N-1} (\lambda_{2j} + \lambda_{2j+1} - 2\mu_j) \right]^2 - \frac{1}{2} \sum_{j=1}^{N-1} \frac{\sigma_j \sqrt{\prod_{i=1}^{2N} (\mu_j - \lambda_i)}}{\prod_{\substack{i=1 \\ i \neq j}}^{N-1} (\mu_j - \mu_i)}, \tag{2.5}$$

$$a_1^2 = \frac{\lambda_1^2 + \lambda_{2N}^2}{8} + \frac{1}{8} \sum_{j=1}^{N-1} (\lambda_{2j}^2 + \lambda_{2j+1}^2 - 2\mu_j^2) - \frac{1}{4} \left[ \frac{\lambda_1 + \lambda_{2N}}{2} + \frac{1}{2} \sum_{j=1}^{N-1} (\lambda_{2j} + \lambda_{2j+1} - 2\mu_j) \right]^2 + \frac{1}{2} \sum_{j=1}^{N-1} \frac{\sigma_j \sqrt{\prod_{i=1}^{2N} (\mu_j - \lambda_i)}}{\prod_{\substack{i=1 \\ i \neq j}}^{N-1} (\mu_j - \mu_i)}. \tag{2.6}$$

**Proof.** The proof of equality (2.4)-(2.6) is presented in the work [9].

To find the coefficients  $a_n, b_n, n \in Z$ , we shift all the suffixes  $n$  by a constant  $k$  in Eq. 2.1 to get

$$a_{n+k-1}y_{n-1} + b_{n+k}y_n + a_{n+k}y_{n+1} = \lambda y_n, \quad n \in Z. \tag{2.7}$$

For this equation trace formulas (2.4) and (2.5) has the forms

$$b_{k+1} = \frac{\lambda_1 + \lambda_{2N}}{2} + \frac{1}{2} \sum_{j=1}^{N-1} (\lambda_{2j} + \lambda_{2j+1} - 2\mu_{j,k}), \tag{2.8}$$

$$a_k^2 = \frac{\lambda_1^2 + \lambda_{2N}^2}{8} + \frac{1}{8} \sum_{j=1}^{N-1} (\lambda_{2j}^2 + \lambda_{2j+1}^2 - 2\mu_{j,k}^2) - \frac{1}{4} \left[ \frac{\lambda_1 + \lambda_{2N}}{2} + \frac{1}{2} \sum_{j=1}^{N-1} (\lambda_{2j} + \lambda_{2j+1} - 2\mu_{j,k}) \right]^2 - \frac{1}{2} \sum_{j=1}^{N-1} \frac{\sigma_{j,k} \sqrt{\prod_{i=1}^{2N} (\mu_{j,k} - \lambda_i)}}{\prod_{\substack{i=1 \\ i \neq j}}^{N-1} (\mu_{j,k} - \mu_{i,k})}, \tag{2.9}$$

where  $\mu_{j,k}, j=1, 2, \dots, N-1$  are the roots of equation  $\theta_{N+1,k}(\lambda) = 0$ . Here  $\theta_{n,k}(\lambda), n \in Z$  is the solution of Eq. 2.7, under the initial conditions  $\theta_{0,k}(\lambda) = 1, \theta_{1,k}(\lambda) = 0$ .

It is easy to see that the following statement is true.

**Lemma 2.** If  $\{x_n(\lambda)\}_{-\infty}^{\infty}$  and  $\{y_n(\mu)\}_{-\infty}^{\infty}$  are solutions of equations  $Lx = \lambda x$  and  $Ly = \mu y$ , respectively. Then the identity

$$(\mu - \lambda)x_n(\lambda)y_n(\mu) = W\{x_n(\lambda), y_n(\mu)\} - W\{x_{n-1}(\lambda), y_{n-1}(\mu)\}, \quad n \in Z,$$

holds, where  $W\{x_n(\lambda), y_n(\mu)\} = a_n[x_n(\lambda)y_{n+1}(\mu) - x_{n+1}(\lambda)y_n(\mu)]$ .

### 3. Evolution of spectral paramets

In this section, we prove the basic result of this paper.

**Theorem 1.** *If the functions  $a_n(t), b_n(t), n \in Z$ , are solutions of the problem (1.1)-(1.2), then the boundary  $\lambda_i(t), i=1, 2, \dots, 2N$  of the spectrum of discrete Hill`s operator*

$$(L(t)y)_n \equiv a_{n-1}y_{n-1} + b_n y_n + a_n y_{n+1} = \lambda y_n \tag{3.1}$$

satisfies the system of equations

$$\dot{\lambda}_i(t) = f(t), \quad i = 1, 2, \dots, 2N, \tag{3.2}$$

and the spectral parametr  $\mu_j(t)$ ,  $j = 1, 2, \dots, N - 1$ , satisfy the system of equations

$$\dot{\mu}_j(t) = 2 \frac{\sigma_j(t) \cdot \sqrt{\prod_{k=1}^{2N} (\mu_j(t) - \lambda_k)}}{\prod_{\substack{k=1 \\ k \neq j}}^{N-1} (\mu_j(t) - \mu_k(t))} C_1(\mu_j(t)) + f(t) \quad (3.3)$$

where  $C_1(\mu_j(t)) = \sum_{k=0}^m \alpha_{1,k} \mu_j^{m-k}(t)$ .

**Proof.** Let  $y^j(t) = (y_0^j(t), y_1^j(t), \dots, y_N^j(t))^T$ ,  $j = 1, 2, \dots, N - 1$  be the normalized eigenvectors for the corresponding eigenvalues  $\lambda = \mu_j(t)$ ,  $j = 1, 2, \dots, N - 1$ , associated with the following boundary problem

$$\begin{cases} (L(t)y)_n \equiv a_{n-1}y_{n-1} + b_n y_n + a_n y_{n+1} = \lambda y_n, & 1 \leq n \leq N \\ y_1 = 0, & y_{N+1} = 0. \end{cases}$$

Differentiating the identity

$$L(t)y^j = \mu_j(t)y^j, \quad j = 1, 2, \dots, N - 1$$

with respect to  $t$  and using scalar product to the both sides, we obtain

$$\dot{\mu}_j(t) = \sum_{n=1}^N (2\dot{a}_n(t)y_n^j y_{n+1}^j + \dot{b}_n(t)(y_n^j)^2), \quad j = 1, 2, \dots, N - 1.$$

Using (1.1), last equality can be rewritten as follows

$$\dot{\mu}_j(t) = \sum_{n=1}^N [2P_m(a_n, b_n)y_n^j y_{n+1}^j + (Q_m(a_n, b_n) + f(t))(y_n^j)^2] . \quad (3.4)$$

For convenience, let us put

$$H_n = 2P_m(a_n, b_n)y_n^j y_{n+1}^j + Q_m(a_n, b_n)(y_n^j)^2 .$$

We will find sequences  $u_n$ , that

$$u_{n+1} - u_n = H_n . \quad (3.5)$$

We seek for  $u_n$  as following

$$u_n = A_n (y_n^j)^2 + 2a_n(t)B_n y_n^j y_{n+1}^j + a_n^2(t)C_n (y_{n+1}^j)^2, \quad (3.6)$$

where  $A_n = A_n(\mu_j(t))$ ,  $B_n = B_n(\mu_j(t))$  and  $C_n = C_n(\mu_j(t))$  are unknown coefficients yet.

Putting (3.6) into (3.5) and summing over  $n$ , we get

$$\sum_{n=1}^N H_n = u_{N+1} - u_1 = A_{N+1} (y_{N+1}^j)^2 + 2a_{N+1}(t)B_{N+1} y_{N+1}^j y_{N+2}^j + a_{N+1}^2(t)C_{N+1} (y_{N+2}^j)^2 -$$

$$- A_1(y_1^j)^2 - 2a_1(t)B_1y_1^jy_2^j - a_1^2(t)C_1(y_2^j)^2. \tag{3.7}$$

Due to

$$a_{N+1}(t)y_{N+2}^j = (\mu_j(t) - b_{N+1}(t))y_{N+1}^j - a_N(t)y_N^j,$$

and  $y_1^j = 0, y_{N+1}^j = 0$ , from (3.7) we find

$$\sum_{n=1}^N H_n = a_0^2(t)C_1(y_0^j)^2 - a_N^2(t)C_{N+1}(y_N^j)^2 = a_0^2(t)C_1[(y_0^j)^2 - (y_N^j)^2], \tag{3.8}$$

Substituting (3.8) in (3.4) we obtain

$$\dot{\mu}_j(t) = a_0^2(t)C_1(\mu_j(t))[(y_0^j)^2 - (y_N^j)^2] + f(t). \tag{3.9}$$

where  $C_1(\mu_j(t)) = \sum_{k=0}^m \alpha_{1,k} \mu_j^{m-k}(t)$ . The factors  $\alpha_{1,k}, k = 0, 1, \dots, m$  are defined from recursion relations (1.3)-(1.6).

By virtue of the equalities

$$\begin{aligned} \|\theta^j\|^2 &= \sum_{n=1}^N (\theta_n^j)^2 = a_N \theta_N^j (\theta_{N+1}^j)' \Big|_{\lambda=\mu_j}, \quad (\theta^j)' = \frac{d\theta^j}{d\lambda}, \\ (y_0^j)^2 &= \frac{(\theta_0^j)^2}{\|\theta^j\|^2}, \quad (y_N^j)^2 = \frac{(\theta_N^j)^2}{\|\theta^j\|^2}, \end{aligned} \tag{3.10}$$

we can write Eq. 3.9 in the form

$$\dot{\mu}_j(t) = - \frac{2a_0 \left( \theta_N^j(\mu_j(t), t) - \frac{1}{\theta_N^j(\mu_j(t), t)} \right)}{(\theta_{N+1}^j)' \Big|_{\lambda=\mu_j(t)}} C_1(\mu_j(t)) + f(t). \tag{3.11}$$

Using the equality

$$\theta_N(\lambda, t)\varphi_{N+1}(\lambda, t) - \theta_{N+1}(\lambda, t)\varphi_N(\lambda, t) = 1,$$

we obtain

$$\begin{aligned} \Delta^2(\mu_j(t)) - 4 &= [\theta_N^j(\mu_j(t), t) - \varphi_{N+1}^j(\mu_j(t), t)]^2 + 4\theta_N^j(\mu_j(t), t)\varphi_{N+1}^j(\mu_j(t), t) - 4 = \\ &= [\theta_N^j(\mu_j(t), t) - \varphi_{N+1}^j(\mu_j(t), t)]^2 = \left( \theta_N^j(\mu_j(t), t) - \frac{1}{\theta_N^j(\mu_j(t), t)} \right)^2. \end{aligned}$$

Hence, we find that

$$\theta_N^j(\mu_j(t), t) - \frac{1}{\theta_N^j(\mu_j(t), t)} = \sigma_j(t) \sqrt{\Delta^2(\mu_j(t)) - 4}, \tag{3.12}$$



where

$$\sigma_j(t) = \text{sign} \left( \theta_N^j(\mu_j(t), t) - \frac{1}{\theta_N^j(\mu_j(t), t)} \right), \quad j = 1, 2, \dots, N - 1.$$

It follows from expansions (2.2) and (2.3) that

$$\Delta^2(\lambda) - 4 = \left( \prod_{k=1}^N a_k \right)^{-2} \prod_{k=1}^{2N} (\lambda - \lambda_k), \quad (3.13)$$

$$\theta_{N+1}(\lambda, t) = -a_0 \left( \prod_{j=1}^N a_j \right)^{-1} \prod_{k=1}^{N-1} (\lambda - \mu_k(t)). \quad (3.14)$$

Differentiating expansion (3.14) with respect to  $\lambda$  and assuming that  $\lambda = \mu_j(t)$ , we find

$$\theta'_{N+1}(\lambda) \Big|_{\lambda=\mu_j(t)} = -a_0 \left( \prod_{k=1}^N a_k \right)^{-1} \prod_{\substack{k=1 \\ k \neq j}}^{N-1} (\mu_j(t) - \mu_k(t)) \quad (3.15)$$

Substituting (3.12), (3.13) and (3.15) in (3.11) we obtain equality (3.3).

It is known that the boundaries  $\lambda_i(t)$ ,  $i = 1, 2, \dots, 2N$  of the spectrum of the operator (3.1) coincide either with eigenvalues of the periodic problem, or the antiperiodic problem for the discrete Hill's equation (3.1). Denoting by  $\{g_n^i(t)\}$  the normalized eigen function, corresponding to the eigenvalue  $\lambda_i(t)$ , of the periodic or antiperiodic problem for the discrete Hill's equation, acting similarly to the above, one deduces the equalities (3.2). **Theorem is proved.**

**Remark 1.** Theorem 1 provides the method for solving problem (1.1) - (1.2).

1. Solving the direct spectral problem for the discrete Hill's equation with  $\{a_n^0\}$  and  $\{b_n^0\}$

the spectral data  $\lambda_i(0)$ ,  $i = 1, 2, \dots, 2N$  and  $\mu_j(0)$ ,  $\sigma_j(0)$ ,  $i = 1, 2, \dots, N - 1$  are obtained.

2. Solving Equations (3.2) with the initial conditions  $\lambda_i(t) \Big|_{t=0} = \lambda_i(0)$ ,  $i = 1, 2, \dots, 2N$ , one obtains

$$\lambda_i(t) = \lambda_i(0) + \int_0^t f(s) ds, \quad i = 1, 2, \dots, 2N. \quad (3.16)$$

3. Using the result of Theorem 1, we find the  $\mu_j(t)$ ,  $\sigma_j(t)$ ,  $i = 1, 2, \dots, N - 1$

4. Using the trace formulas which is presented in section 1, we calculate  $a_n(t), b_n(t)$ .

**Remark 2.** One can see from the equalities (3.16) that the spectrum of the discrete Hill's operator (3.1) moves on the axis preserving the initial structure.

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