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Lax representation for integrable $O\Delta Es$

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We derive a Lax-representation for integrable maps (or $O\Delta Es$) obtained by travelling wave reductions from integrable $P\Delta Es$ with Lax pairs.

Keywords: Discrete integrable systems; Lax representation.

1. Outline

It is believed that all integrable systems possess a Lax representation. O Δ Es can be obtained from P Δ Es by travelling wave reductions. Suppose the Lax representation of the P Δ E is known. Then the question arises: do integrable maps obtained in this way posses a Lax representation? If yes, how does one obtain it? This paper provides the answer to the above question positively for so called (q,p)-travelling wave reductions introduced in [1]. One of the Lax-matrices for the O Δ E coincides with the monodromy matrix, which is obtained by taking a product of P Δ E Lax-matrices along the (q,p)-staircase.

2. Lax representation

Consider an integrable P Δ E on a two-dimensional lattice, namely $f_{l,m} = f(v_{l,m}, v_{l+1,m}, v_{l,m+1}, v_{l+1,m+1}; \alpha_i) = 0$, with $l, m \in \mathbb{Z}$ and α_i parameters. This equation has a Lax representation if there are matrices L, M, N depending on a spectral parameter k such that $L_{l,m}M_{l,m}^{-1} - M_{l+1,m}^{-1}L_{l,m+1} = f_{l,m}N_{l,m}$, in which $f_{l,m}$ does not depend on k, and $N_{l,m}$ is nonsingular on the equation^a. Similarly, an O Δ E $f_n = f(v_n, v_{n+1}, \ldots, v_{n+a}; \alpha_i) = 0$, with $n, a \in \mathbb{Z}$ and α_i parameters, has a Lax representation if there are

^aNote that the right hand side vanishes for solutions of the equation and is set to 0 by many authors.

matrices \mathcal{L} , \mathcal{M} , \mathcal{N} depending on a spectral parameter k such that $\mathcal{M}_n \mathcal{L}_n - \mathcal{L}_{n+1} \mathcal{M}_n = f_n \mathcal{N}_n$. Right-multiplying by $-\mathcal{M}_n^{-1}$ we obtain the invariance of \mathcal{L}_n , i.e., $\operatorname{tr} \mathcal{L}_{n+1} - \operatorname{tr} \mathcal{L}_n = f_n \Lambda_n$, where $\Lambda_n = -\operatorname{tr} \mathcal{N}_n \mathcal{M}_n^{-1}$. The coefficients in the expansion in powers of the spectral parameter of the trace of the monodromy matrix give integrals of the mapping. A P Δ E can be reduced to an O Δ E through a travelling wave reduction by the ansatz $v_n = v_{l,m}$ via the similarity variable n = ql + pm, where q, p are coprimes and l, m are the independent lattice variables. It is clear that this relationship induces the periodicity condition $v_{l+p,m-q} = v_{l,m}$, which allows us to solve the initial value problem on the O Δ E. The staircase method provides a way of generating invariants for O Δ Es obtained in this way. The monodromy matrix \mathcal{L}_n is defined to be the ordered product of Lax-matrices along a standard staircase. For that purpose it is useful to introduce the following

Definition 2.1. Given $p, q, l \in \mathbb{N}$, let Q_n^l be a matrix such that

$$Q_n^l = \prod_{j=0}^{\lfloor (p-\widehat{l-1})/q \rfloor} L_{n+jq+l} \cdot M_{n+l}^{-1}, \text{ where } \prod_{j=a}^{\widehat{b}} f_j := f_b \cdots f_a.$$

Now we can state our main result, explicit formulae for the Lax-matrices of (q,p)-reductions in terms of the P Δ E Lax-matrices.

Theorem 2.1. Given $q, p \in \mathbb{N}$ with gcd(q, p) = 1 and $1 < q \le p$, there are integers $s, s^{-1} \in [0, q)$ such that $p \equiv s \mod q$ and $ss^{-1} \equiv 1 \mod q$. Thus, the Lax representation for the $O\Delta E$ arising through a (q,p)-travelling wave reduction is given by

$$\mathcal{L}_n = M_n^{-1} \prod_{i=1}^q Q_n^{m_i} \cdot M_n, \qquad \mathcal{M}_n = M_{n+1}^{-1} \prod_{i=s^{-1}+1}^q Q_n^{m_i} \cdot M_n,$$

where $m_i = si \mod q$ and $\mathcal{N}_n = \mathcal{M}_n L_n^{-1} N_n M_n \mathcal{L}_n$.

Acknowledgments

This research has been funded by MASCOS. O.R. acknowledges support from the EIPRS and LTUPRS scholarships.

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