

Hirota's bilinear method and integrability

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Hirota's bilinear formalism Bilinear forms Soliton solutions

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Here: The existence of multisoliton solutions

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ISTM on KdV says

$$u = 2\partial_x^2 \log \det M,$$

where the entries of *M* are polynomials of exponentials e^{ax+bt} . Hirota: Let us define a new dependent variable *F* by

$$u = 2\partial_x^2 \log F. \tag{1}$$

With *F* it should be easy to construct soliton solutions.

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Bilinear form for KdV

How do soliton equations look in terms of F?

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Bilinear form for KdV

How do soliton equations look in terms of F?

Example: KdV

$$u_{xxx} + 6uu_x + u_t = 0.$$
 (2)

The first two terms should have the same number of derivatives, so introduce v by

$$u = \partial_x v. \tag{3}$$

After this (2) can be written as

$$\partial_x [v_{xxx} + 3v_x^2 + v_t] = 0,$$

which can be integrated to the potential KdV.

$$v_{xxx} + 3v_x^2 + v_t = 0,$$
 (4)

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Now substituting

 $\mathbf{v} = \alpha \partial \log \mathbf{F},$

into $v_{xxx} + 3v_x^2 + v_t = 0$ results with

 $F^2 \times (\text{something quadratic}) + 3\alpha(2 - \alpha)(2FF'' - F'^2)F'^2 = 0.$

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Thus we get a quadratic equation if we choose $\alpha = 2$:

$$F_{XXXX}F - 4F_{XXX}F_X + 3F_{XX}^2 + F_{Xt}F - F_XF_t = 0.$$

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This can be written as

$$(D_x^4 + D_x D_t)F \cdot F = 0,$$

where the Hirota's derivative operator D is defined by

$$D_x^n f \cdot g = (\partial_{x_1} - \partial_{x_2})^n f(x_1) g(x_2) \big|_{x_2 = x_1 = x}$$

$$\equiv \partial_y^n f(x + y) g(x - y) \big|_{y = 0}.$$

We say that an equation is in the Hirota bilinear form is all its derivatives appear trough Hirota's *D*-operator, defined before

$$D_x^n f \cdot g = (\partial_{x_1} - \partial_{x_2})^n f(x_1) g(x_2) \big|_{x_2 = x_1 = x}.$$

Thus *D* operates on a product of two functions like the Leibniz rule, except for a crucial sign difference. For example

$$D_x f \cdot g = f_x g - fg_x,$$

$$D_x D_t f \cdot g = fg_{xt} - f_x g_t - f_t g_x + fg_{xt}$$

$$P(D)f \cdot g = P(-D)g \cdot f.$$

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For later use note also that

$$P(D)f \cdot 1 = P(\partial)f,$$

$$P(D)e^{px} \cdot e^{qx} = P(p-q)e^{(p+q)x}$$

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Bilinear form of KP

Another example: the Kadomtsev-Petviashvili equation:

$$\partial_{\mathbf{x}} \left[u_{\mathbf{x}\mathbf{x}\mathbf{x}} + 6u_{\mathbf{x}}u - 4u_{t} \right] + 3\sigma u_{\mathbf{y}\mathbf{y}} = 0.$$

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$$\partial_x \left[u_{xxx} + 6u_x u - 4u_t \right] + 3\sigma u_{yy} = 0.$$

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$$\partial_x^2 \left\{ F^{-2}[(D_x^4 + 3\sigma D_y^2 - 4D_x D_t)F \cdot F] \right\} = 0,$$

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Thus the bilinear form of KP is

$$(D_x^4 + 3\sigma D_y^2 - 4D_x D_t)F \cdot F = 0.$$

The Hirota-Satsuma shallow water-wave equation

$$u_{xxt} + 3uu_t - 3u_xv_t - u_x = u_t, v_x = -u,$$
 (5)

becomes with (1) and one integration

$$(D_x^3 D_t - D_x^2 - D_t D_x) F \cdot F = 0, \qquad (6)$$

which actually has an integrable (2 + 1)-dimensional extension

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The Sawada-Kotera equation (SK)

$$u_{xxxxx} + 15uu_{xxx} + 15u_xu_{xx} + 45u^2u_x + u_t = 0, \qquad (8)$$

bilinearizing with (1) and one integration to

$$(D_x^6 + D_x D_t) F \cdot F = 0, \qquad (9)$$

with the integrable (2 + 1)-dimensional extension

$$(D_x^6 + 5D_x^3 D_t - 5D_t^2 + D_x D_y) F \cdot F = 0.$$
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Hirota's bilinear formalism Bilinear forms Soliton solutions

Soliton solutions

Consider the general class of equations

1

$$\mathsf{P}(D_{\mathsf{X}}, D_{\mathsf{Y}}, \dots) \mathsf{F} \cdot \mathsf{F} = \mathsf{0}.$$

How to construct soliton solutions?

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Soliton solutions

Consider the general class of equations

 $P(D_x, D_y, \dots)F \cdot F = 0.$

How to construct soliton solutions?

- The trivial (vacuum) solution u = 0 corresponds to F = 1.
- Therefore we assume P(0, 0, ...) = 0.

Soliton solutions are built perturbatively on top of this vacuum.

$$F = 1 + \varepsilon f_1 + \varepsilon^2 f_2 + \varepsilon^3 f_3 + \cdots$$

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Note also the gauge invariance of bilinear equations:

$$P(D)(\mathbf{e}^{\kappa}F\cdot\mathbf{e}^{\kappa}G)=\mathbf{e}^{2\kappa}P(D)F\cdot G,\quad \text{ if }\kappa=ec{c}\cdotec{x}.$$

Hirota's bilinear formalism Bilinear forms Soliton solutions

For the 1SS try

$$F = 1 + \varepsilon f_1. \tag{11}$$

This implies

$$P(D_{\mathbf{x}},\ldots)\{\mathbf{1}\cdot\mathbf{1}+\varepsilon\,\mathbf{1}\cdot f_{1}+\varepsilon\,f_{1}\cdot\mathbf{1}+\varepsilon^{2}\,f_{1}\cdot f_{1}\}=\mathbf{0}.$$

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Since P is even next order yields

$$P(\partial_x, \partial_y, \dots) f_1 = 0.$$
 (12)

which is solved by

$$f_1 = \mathbf{e}^{\eta}, \quad \eta = p\mathbf{x} + q\mathbf{y} + \omega t + \dots + \text{ const},$$
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where the parameters p, q, \ldots satisfy the dispersion relation

$$P(p,q,\dots)=0. \tag{14}$$

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Then order ε^2 term vanishes: $P(\vec{D})e^{\eta} \cdot e^{\eta} = e^{2\eta}P(\vec{p} - \vec{p}) = 0.$

The solution

$$F = 1 + e^{\eta}, \quad \eta = \vec{x} \cdot \vec{p} + \eta^0, \quad P(\vec{p}_i) = 0,$$

corresponds to a soliton:

$$egin{aligned} & \mu = 2\partial_x^2(\log(F)) \ & = rac{2p^2e^\eta}{(1+e^\eta)^2} = rac{p^2/2}{\cosh(rac{1}{2}\eta)^2} \end{aligned}$$

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Ansatz for the two-soliton solution (perturbatively!):

$$\boldsymbol{F} = \boldsymbol{1} + \varepsilon \left(\boldsymbol{e}^{\eta_1} + \boldsymbol{e}^{\eta_2} \right) + \varepsilon^2 \boldsymbol{A}_{12} \boldsymbol{e}^{\eta_1 + \eta_2}, \quad \eta_i = \vec{\boldsymbol{x}} \cdot \vec{\boldsymbol{p}}_i + \eta_i^0,$$

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Example, KdV: $\eta = px + \omega t + \eta_0$, and DR $\omega = -p^3$:

$$A_{12} = -\frac{(p_1 - p_2)^4 + (p_1 - p_2)(\omega_1 - \omega_2)}{(p_1 + p_2)^4 + (p_1 + p_2)(\omega_1 + \omega_2)} = \frac{(p_1 - p_2)^2}{(p_1 + p_2)^2}.$$

Constructing multisoliton solutions	Hirota's bilinear formalism
	Bilinear forms
	Soliton solutions



Figure: Scattering of Korteweg–de Vries solitons. On the left a profile view, on the right the locations of the maxima, along with the free soliton trajectory as a dotted line. ($p_1 = \frac{1}{2}$, $p_2 = 1$.)

Hirota's bilinear formalism Bilinear forms Soliton solutions

Result: Any equation of type

$$P(\vec{D}_x)F\cdot F=0$$

has two-soliton solutions

$${m F} = {f 1} + {f e}^{\eta_1} + {f e}^{\eta_2} + {f A}_{12} {f e}^{\eta_1 + \eta_2}, \quad {
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$$F = 1 + e^{\eta_1} + e^{\eta_2} + A_{12}e^{\eta_1 + \eta_2}$$
, where $A_{ij} = -\frac{P(p_i - p_j, \dots)}{P(p_i + p_j, \dots)}$

and the parameters satisfy the dispersion relation $P(p_i) = 0$.

This is a level of partial integrability: we can have elastic scattering of two solitons, for any dispersion relation, if the nonlinearity is suitable.

Clearly all of these equations cannot be integrable. What distinguished integrable equations?

Hirota's bilinear formalism Bilinear forms Soliton solutions

Hirota integrability:

If the 1SS is given by

$$F = 1 + \varepsilon \mathbf{e}^{\eta}, \quad \eta_i = \vec{x} \cdot \vec{p}_i + \eta_i^0, \quad P(\vec{p}_i) = 0,$$

then there should be an NSS of the form

$${m F} = {f 1} + arepsilon \sum_{j=1}^N {m e}^{\eta_j} +$$
 (finite number of h.o. terms)

without any further conditions on the parameters \vec{p}_i of the individual solitons.

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Almost all equations has multisoliton solutions for some restricted set of parameters, it does not imply integrability.

Apply this principle to the three-soliton solution:

$$F_{3SS} = 1 + \varepsilon \left(e^{\eta_1} + e^{\eta_2} + e^{\eta_3} \right) \\ + \varepsilon^2 \left(A_{12} e^{\eta_1 + \eta_2} + A_{23} e^{\eta_2 + \eta_3} + A_{31} e^{\eta_3 + \eta_1} \right) \\ + \varepsilon^3 A_{123} e^{\eta_1 + \eta_2 + \eta_3}$$

What is A_{123} ?

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What is A_{123} ?

Condition on NSS: If any soliton goes far away, the rest should look like the (N-1)SS.

"Going away" means either $e^{\eta_k} \rightarrow 0$ or $e^{\eta_k} \rightarrow \infty$

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Result:

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No freedom left: parameters restricted only by the DR, phase factors given already.

Existence of a 3SS is a condition on the equation, i.e., on P!

Bilinear method

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Hirota's bilinear formalism Bilinear forms Soliton solutions

Substituting F_{3SS} in $P(D)F \cdot F = 0$ yields the "three-soliton-condition"

$$\sum_{\sigma_i=\pm} P(\sigma_1 \vec{p}_1 + \sigma_2 \vec{p}_2 + \sigma_3 \vec{p}_3) P(\sigma_1 \vec{p}_1 - \sigma_2 \vec{p}_2)$$
$$\times P(\sigma_2 \vec{p}_2 - \sigma_3 \vec{p}_3) P(\sigma_1 \vec{p}_1 - \sigma_3 \vec{p}_3) = 0.$$

or

$$\sum_{\sigma_i=\pm} \frac{P(\sigma_1 \vec{p}_1 + \sigma_2 \vec{p}_2 + \sigma_3 \vec{p}_3)}{P(\sigma_1 \vec{p}_1 + \sigma_2 \vec{p}_2) P(\sigma_2 \vec{p}_2 + \sigma_3 \vec{p}_3) P(\sigma_1 \vec{p}_1 + \sigma_3 \vec{p}_3)} = 0.$$
(16)

This can be taken as a search problem:

Find all polynomials *P*, such that (16) holds on the affine variety $\{(\vec{p}_1, \vec{p}_2, \vec{p}_3) | P(\vec{p}_i) = 0\}$.

KdV-type The mKdV/sG class The nonlinear Schrödinger class

Use the 3-soliton condition as a indicator of integrability. We are only interested in polynomials *P* that have a nonlinear irreducible factor.

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Complete set of solutions is (JH, J. Math. Phys. (1987-1988)):

$$(D_x^4 - 4D_xD_t + 3D_y^2)F \cdot F = 0,$$
 (17)

$$(D_x^3 D_t + a D_x^2 + D_t D_y) F \cdot F = 0,$$
 (18)

$$(D_x^4 - D_x D_t^3 + a D_x^2 + b D_x D_t + c D_t^2) F \cdot F = 0,$$
 (19)

$$(D_x^6 + 5D_x^3D_t - 5D_t^2 + D_xD_y)F \cdot F = 0.$$
 (20)

and their reductions.

These equations also have 4SS and pass the Painlevé test.

(19) was new, it is non-evolutionary and its Lax pair is unknown.

KdV-type The mKdV/sG class The nonlinear Schrödinger class

Other types of soliton equations

The modified KdV equation (mKdV)

$$u_{\rm xxx} + \epsilon 6 u^2 u_{\rm x} + u_t = 0, \qquad (21)$$

with traveling wave solutions

$$u = \frac{\pm p}{\cosh(px - p^3 t + c)}$$
, if $\epsilon = 1, u = \frac{\pm p}{\sinh(px - p^3 t + c)}$, if $\epsilon = -1$.

We consider only $\epsilon = +1$.

Make the equation scale invariant with

$$u = \partial_x w, \tag{22}$$

after which we get from (21)

$$\partial_x [w_{xxx} + 2w_x^3 + w_t] = 0,$$

integrate once to get the potential mKdV equation.

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In this case a good substitution is given by

$$w = 2 \arctan(G/F)$$
, i.e., $u = 2 \frac{D_x G \cdot F}{F^2 + G^2}$, (23)

and then the potential mKdV becomes

$$(F^{2} + G^{2})[(D_{x}^{3} + D_{t})G \cdot F] + 3(D_{x}F \cdot G)[D_{x}^{2}(F \cdot F + G \cdot G)] = 0 \qquad .$$
(24)

Two unknowns *F*, *G* means we can have two equations:

$$\begin{cases} (D_x^3 + D_t + 3\lambda D_x)(G \cdot F) &= 0, \\ (D_x^2 + \lambda)(F \cdot F + G \cdot G) &= 0, \end{cases}$$

where λ is an arbitrary function of *x*, *t*. Vacuum solution F = 1, G = 0 works iff $\lambda = 0$.

KdV-type The mKdV/sG class The nonlinear Schrödinger class

For the sine-Gordon (sG) equation

$$\phi_{\mathbf{x}\mathbf{x}} - \phi_{tt} = \sin\phi, \tag{25}$$

the substitution

$$\phi = 4 \arctan(G/F), \tag{26}$$

yields

$$[(D_x^2 - D_t^2 - 1)G \cdot F](F^2 - G^2) -FG[(D_x^2 - D_t^2)(F \cdot F - G \cdot G)] = 0.$$

There is again some ambiguity in splitting this equation, because the term $\lambda FG(F^2 - G^2)$ could be in either part. We use

$$\begin{cases} (D_x^2 - D_t^2 - 1)G \cdot F = 0, \\ (D_x^2 - D_t^2)(F \cdot F - G \cdot G) = 0. \end{cases}$$
(27)

KdV-type The mKdV/sG class The nonlinear Schrödinger class

Multisoliton solutions for the mKdV/sG class

The mKdV and sG equations belong to the class

$$\begin{cases} B(D_{\vec{x}}) G \cdot F = 0, \\ A(D_{\vec{x}}) (F \cdot F + \epsilon G \cdot G) = 0, \end{cases}$$
(28)

where *A* is even and *B* either odd (mKdV) or even (sG). If *B* is odd one can also rotate to

$$\begin{cases} B(D_{\vec{x}}) g \cdot f = 0, \quad (B \text{ odd }) \\ A(D_{\vec{x}}) g \cdot f = 0. \end{cases}$$
(29)

For the vacuum we choose F = 1, G = 0 and therefore we must have A(0) = 0. For the 1SS we may try

$$F = 1 + \alpha e^{\eta}, G = \beta e^{\eta}.$$

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Direct calculation yields from (28) the conditions

$$\alpha A(\vec{p}) = 0, \ \beta B(\vec{p}) = 0, \ \alpha \beta B(0) = 0.$$

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Direct calculation yields from (28) the conditions

$$\alpha A(\vec{p}) = 0, \ \beta B(\vec{p}) = 0, \ \alpha \beta B(0) = 0.$$

Now we can in principle have two different kinds of solitons

type a:
$$F = 1 + e^{\eta_A}, G = 0, \text{ DR: } A(\vec{p}) = 0,$$

type b: $F = 1, G = e^{\eta_B}, \text{ DR: } B(\vec{p}) = 0.$ (30)

(For mKdV and SG the A polynomial is too trivial.)

Two-soliton solutions

We have three different combinations

a+a: The starting point must be

$$\begin{split} F &= 1 + \varepsilon e^{\eta_1} + \varepsilon e^{\eta_2} + O(\varepsilon^2), \quad G = O(\varepsilon^2), \\ \text{with } A(\vec{p}_1) &= A(\vec{p}_2) = 0 \end{split}$$

 $G = 0, \Longrightarrow$ the A-equation is KdV type for F

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 $G=0,\Longrightarrow$ the A-equation is KdV type for ${\it F}$

a+b: Now the starting point is

$$F = 1 + \varepsilon e^{\eta_1} + O(\varepsilon^2), \quad G = \varepsilon e^{\eta_2} + O(\varepsilon^2),$$

with $A(\vec{p}_1) = B(\vec{p}_2) = 0.$

This leads to

$$F = 1 + e^{\eta_1}, \quad G = e^{\eta_2} + L_{12}e^{\eta_1 + \eta_2},$$
 (31)

with
$$L_{12} = -\frac{B(\vec{p}_2 - \vec{p}_1)}{B(\vec{p}_1 + \vec{p}_2)}.$$
 (32)

b+b: In this case we start with

$$F = 1 + O(\varepsilon^2), \quad G = \varepsilon e^{\eta_1} + \varepsilon e^{\eta_2} + O(\varepsilon^2),$$

with $B(\vec{p}_1) = B(\vec{p}_2) = 0,$

and the 2SS turns out to have the form

$$F = 1 - K_{12}e^{\eta_1 + \eta_2}, \quad G = e^{\eta_1} + e^{\eta_2}, \quad (33)$$

with $K_{12} = \epsilon \frac{A(\vec{p}_1 - \vec{p}_2)}{A(\vec{p}_1 + \vec{p}_2)}. \quad (34)$

KdV-type The mKdV/sG class The nonlinear Schrödinger class

Results from search:

(Assume both *A* and *B* are nonlinear enough to support solitons:)

$$\begin{cases} (D_x^3 + D_y) g \cdot f &= 0, \\ (D_x^3 D_t + a D_x^2 + D_t D_y) g \cdot f &= 0, \\ \end{cases}$$

$$\begin{cases} (D_x^3 + D_y) g \cdot f &= 0, \\ (D_x^3 + D_y) g \cdot f &= 0, \\ (D_x^6 + 5 D_x^3 D_y - 5 D_y^2 + D_t D_x) g \cdot f &= 0. \end{cases}$$

$$\begin{cases} (D_x D_t + b) G \cdot F = 0, \\ (D_x^3 D_t + 3bD_x^2 + D_t D_y)(F \cdot F + G \cdot G) = 0, \end{cases}$$

The nonlinear Schrödinger equation is given by

$$iu_t + u_{xx} + 2\epsilon |u|^2 u = 0,$$
 (35)

where the function *u* is complex.

The substitution that bilinearizes (35) is

u = g/f, g complex, f real,

yielding

$$f[(iD_t+D_x^2)g\cdot f]-g[D_x^2f\cdot f-\epsilon 2|g|^2]=0,$$

For normal (bright) solitons we split this into

$$\begin{cases} (iD_t + D_x^2)g \cdot f = 0, \\ D_x^2 f \cdot f = \epsilon 2|g|^2. \end{cases}$$
(36)

Soliton solutions for the nonlinear Schrödinger (nIS) type (*F* is real and *G* complex):

$$\begin{cases} B(D_{\vec{x}}) G \cdot F = 0, \\ A(D_{\vec{x}}) F \cdot F = |G|^2. \end{cases}$$
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Soliton solutions for the nonlinear Schrödinger (nIS) type (*F* is real and *G* complex):

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$$(37)$$

For the vacuum soliton we take f = 1, g = 0. Formal expansion the 1SS is

$$f = 1 + \varepsilon f_1 + \varepsilon^2 f_2 + \dots, \quad g = \varepsilon g_1 + \dots$$

With this on finds that there can be two kinds of solitons,

 $\left\{ \begin{array}{l} F = 1 + e^{\eta_A}, \ G = 0, \\ F = 1 + K e^{\eta_B + \eta_B^*}, \ G = e^{\eta_B}, \end{array} \right. \text{ with dispersion relation } A(\vec{p}) = 0, \\ \end{array}$

A search can be based on the existence of 2SSs.

Three equations were found (JH, J. Math. Phys. (1988))

$$\begin{cases} (D_x^2 + iD_y + c) G \cdot F &= 0, \\ (a(D_x^4 - 3D_y^2) + D_x D_t) F \cdot F &= |G|^2, \\ (i\alpha D_x^3 + 3cD_x^2 + i(bD_x - 2dD_t) + g) G \cdot F &= 0, \\ (\alpha D_x^3 D_t + aD_x^2 + (b + 3c^2) D_x D_t + dD_t^2) F \cdot F &= |G|^2, \\ \\ \begin{pmatrix} (i\alpha D_x^3 + 3D_x D_y - 2iD_t + c) G \cdot F &= 0, \\ (a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2) F \cdot F &= |G|^2. \end{cases}$$

The last equation combines the two most important (2+1)-dimensional equations, Davey-Stewartson and Kadomtsev-Petviashvili equations.

We will next take a closer look on this equation.

Bilinear form of DS The generalization and its reductions Soliton solutions

Bilinear form of DS

The Davey-Stewartson (DS) equation (the long-wave limit of the Benney-Roskes equation) is given by ($\sigma = \pm 1$)

$$\begin{cases} i\phi_t + (-\sigma_1\partial_X^2 + \partial_Y^2)\phi &= \sigma_2|\phi|^2\phi + 2\sigma_1\sigma_2\mathbf{Q}\phi, \\ (+\sigma_1\partial_X^2 + \partial_Y^2)\mathbf{Q} &= -\partial_X^2|\phi|^2. \end{cases}$$
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We convert this into Hirota's bilinear form using the substitution

$$\phi = G/F$$
, $Q = 2\sigma_2 \partial_X^2 \log F$. *F* real, *G* complex.

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After integrating the second equation twice w.r.t x we get

$$\begin{cases} (iD_t - \sigma_1 D_X^2 + D_Y^2) \mathbf{G} \cdot \mathbf{F} &= 0, \\ (+\sigma_1 D_X^2 + D_Y^2) \mathbf{F} \cdot \mathbf{F} &= -\sigma_2 |\mathbf{G}|^2. \end{cases}$$

Bilinear form of DS The generalization and its reductions Soliton solutions

What about the signs σ_i ?

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Bilinear form of DS The generalization and its reductions Soliton solutions

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The DSI variant corresponds to $\sigma_1 = -1$

$$\begin{cases} (iD_t + D_X^2 + D_Y^2)G \cdot F = 0, \\ (-D_X^2 + D_Y^2)F \cdot F = -\sigma_2|G|^2. \end{cases}$$

Bilinear form of DS The generalization and its reductions Soliton solutions

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$$\begin{cases} (iD_t + D_X^2 + D_Y^2) \mathbf{G} \cdot \mathbf{F} &= 0, \\ \mathbf{2} D_X D_Y \mathbf{F} \cdot \mathbf{F} &= -\sigma_2 |\mathbf{G}|^2. \end{cases}$$

It is usually presented in 45° rotated form and is known to have dromion solutions.
Bilinear form of DS The generalization and its reductions Soliton solutions

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It is usually presented in 45° rotated form and is known to have dromion solutions.

Later we will consider the DSII variant ($\sigma_1 = 1$)

$$\begin{cases} (iD_t + (-D_X^2 + D_Y^2))G \cdot F = 0, \\ (D_X^2 + D_Y^2)F \cdot F = -\sigma_2|G|^2. \end{cases}$$
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Bilinear form of DS The generalization and its reductions Soliton solutions

What about the signs σ_i ?

$$\begin{cases} (iD_t - \sigma_1 D_X^2 + D_Y^2) \mathbf{G} \cdot \mathbf{F} &= \mathbf{0}, \\ (+\sigma_1 D_X^2 + D_Y^2) \mathbf{F} \cdot \mathbf{F} &= -\sigma_2 |\mathbf{G}|^2. \end{cases}$$

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$$\begin{pmatrix} (iD_t + 2D_XD_Y)G \cdot F = 0, \\ (D_X^2 + D_Y^2)F \cdot F = -\sigma_2|G|^2. \end{cases}$$
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after a 45 degree rotation.

Bilinear form of DS The generalization and its reductions Soliton solutions

Reductions

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Let us consider some special cases of

$$\begin{cases} (-2iD_t + 3D_xD_y + i\alpha D_x^3 + c) G \cdot F = 0, \\ [a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2] F \cdot F = 2|G|^2, \end{cases}$$
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Bilinear form of DS The generalization and its reductions Soliton solutions

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(40)

1) If $\alpha = 1, b = 0, G = 0$ we get KPI

$$\begin{cases} (-2iD_t + 3D_xD_y + i\alpha D_x^3 + c) G \cdot F = 0, \\ \left[a(D_x^4 - 3D_y^2 + 4D_xD_t) + bD_x^2\right] F \cdot F = 0. \end{cases}$$

Bilinear form of DS The generalization and its reductions Soliton solutions

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2) If $\alpha = c = 0$ we recover the rotated DSII,

$$\begin{cases} (-2iD_t + 3D_xD_y + i\alpha D_x^3 + c) G \cdot F = 0, \\ [a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2] F \cdot F = 2|G|^2, \end{cases}$$

Bilinear form of DS The generalization and its reductions Soliton solutions

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Thus (40) combines of the two most important (2 + 1)-dim equations, but only their DSII and KPI variants.

Jarmo Hietarinta

Bilinear form of DS The generalization and its reductions Soliton solutions

Place in the Jimbo-Miwa classification

The first equations of KP and second modified KP hierarchy are

$$\begin{array}{rcl} (D_1^3 + 2D_3 + 3D_1D_2)\sigma\cdot\tau &=& 0,\\ (D_1^3 + 2D_3 - 3D_1D_2)\bar{\sigma}\cdot\tau &=& 0,\\ (D_1^4 - 4D_1D_3 + 3D_2^2)\tau\cdot\tau &=& 24\bar{\sigma}\sigma. \end{array}$$

Note scaling!

Place in the Jimbo-Miwa classification

The first equations of KP and second modified KP hierarchy are

Note scaling! This is a subcase of

$$\begin{cases} (-2iD_t + 3D_xD_y + i\alpha D_x^3 + c) G \cdot F = 0, \\ \left[a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2\right] F \cdot F = 2|G|^2 \end{cases}$$

with $D_1 = D_x$, $D_2 = iD_y$, $D_3 = -D_t$, $\tau = F$, $\sigma = G$, $\bar{\sigma} = G^*$, a = 1/12, $\alpha = 1$, b = 0, c = 0

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- nonzero b, c break the scaling invariance,
- nonzero b is necessary for reduction to DS

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- nonzero b, c break the scaling invariance,
- nonzero b is necessary for reduction to DS

Solutions to (41) have been studied by Hirota and Ohta (1991) and Isojima, Willox and Satsuma (2002), Kodama (2005).

Bilinear form of DS The generalization and its reductions Soliton solutions

Bilinear to nonlinear

F, *G* are polynomials of exponentials like $e^{\gamma x + \delta y + \kappa t}$.

Soliton-like expressions obtained, e.g., from q := G/F and $u := \partial^2 \log F$

Bilinear form of DS The generalization and its reductions Soliton solutions

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For the nonlinear Schrödinger-type equations the canonical first step is $F = e^w$, $G = qe^w$, *w* real.

Bilinear form of DS The generalization and its reductions Soliton solutions

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the substitution above gives

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Bilinear form of DS The generalization and its reductions Soliton solutions

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To get something looking like KP and DS we need $u = \partial^2 w$, but which derivatives?

Take an *x*-derivative of the second equation and define $v = w_x$:

$$\begin{cases} i\alpha(q_{xxx} + 6q_x v_x) + 3(q_{xy} + 2v_y q) - 2iq_t + cq = 0, \\ 2a[\alpha^2(v_{xxxx} + 12v_x v_{xx}) - 6v_{yy} + 8\alpha v_{xt}] + 2bv_{xx} = (|q|^2)_x. \end{cases}$$

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1) The limit to KP: We put q = 0, $\alpha = 1$, a = 1, b = 0, operate on the second equation by ∂_x and define $u = 2v_x$.

Take an x-derivative of the second equation and define $v = w_x$:

$$\begin{cases} i\alpha(q_{xxx} + 6q_x v_x) + 3(q_{xy} + 2v_y q) - 2iq_t + cq = 0, \\ 2a[\alpha^2(v_{xxxx} + 12v_x v_{xx}) - 6v_{yy} + 8\alpha v_{xt}] + 2bv_{xx} = (|q|^2)_x. \end{cases}$$

1) The limit to KP: We put q = 0, $\alpha = 1$, a = 1, b = 0, operate on the second equation by ∂_x and define $u = 2v_x$.

2) Limit to DS: Take $\alpha = c = 0$, operate by ∂_y and use $u = v_y$:

$$\begin{cases} 3q_{xy}-2iq_t+6uq = 0, \\ -6au_{yy}+bu_{xx} = (|q|^2)_{xy}. \end{cases}$$

With $b = -6a = 1/\delta$, $u = -z + \frac{1}{2}\delta |q|^2$ and a 45° rotation in the (*x*, *y*)-plane this equation becomes DSII

Take an x-derivative of the second equation and define $v = w_x$:

$$\begin{cases} i\alpha(q_{xxx} + 6q_x v_x) + 3(q_{xy} + 2v_y q) - 2iq_t + cq = 0, \\ 2a[\alpha^2(v_{xxxx} + 12v_x v_{xx}) - 6v_{yy} + 8\alpha v_{xt}] + 2bv_{xx} = (|q|^2)_x. \end{cases}$$

1) The limit to KP: We put q = 0, $\alpha = 1$, a = 1, b = 0, operate on the second equation by ∂_x and define $u = 2v_x$.

2) Limit to DS: Take $\alpha = c = 0$, operate by ∂_y and use $u = v_y$:

$$\begin{cases} 3q_{xy} - 2iq_t + 6uq = 0, \\ -6au_{yy} + bu_{xx} = (|q|^2)_{xy}. \end{cases}$$

With $b = -6a = 1/\delta$, $u = -z + \frac{1}{2}\delta |q|^2$ and a 45° rotation in the (*x*, *y*)-plane this equation becomes DSII

Note that we had to use different substitutions for KP and DS. Connection is simpler at the bilinear level!

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KP-type solutions

$$\begin{cases} (i\alpha D_x^3 + 3D_x D_y - 2iD_t + c)G \cdot F = 0, \\ [a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2]F \cdot F = |G|^2. \end{cases}$$

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KP-type solitons: 1SS

$$G = 0, \quad F = 1 + e^{\eta_1}, \quad \eta_j = p_j x + q_j y + \omega_j t + \eta_j^0$$

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Dispersion relation from the second equation (p, q, ω real)

$$a(\alpha^2 p_j^4 - 3q_j^2 + 4\alpha p_j \omega_j) + bp_j^2 = 0$$

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Physical field

$$u = 2\alpha \partial_x^2 \log(F).$$

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$$u=2\alpha\partial_x^2\log(F).$$

2SS:

$$G = 0$$
, $F = 1 + e^{\eta_1} + e^{\eta_2} + A_{12}e^{\eta_1 + \eta_2}$ $A_{12} = ...$

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Figure: *xy*-plot of a KP-type solution for the full equation, the plot shows $u = 2\partial_x^2 \log(f)$ at a fixed time.

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nIS-type solutions

$$\begin{cases} (i\alpha D_x^3 + 3D_x D_y - 2iD_t + c)G \cdot F = 0, \\ [a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2]F \cdot F = |G|^2. \end{cases}$$

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nIS-type solitons: 1SS

$$\mathbf{G} = \kappa_1 \mathbf{e}^{\eta_1}, \quad \mathbf{F} = \mathbf{1} + \mathbf{a}_{11} \mathbf{e}^{\eta_1 + \eta_1^*}, \quad \eta_j = \mathbf{p}_j \mathbf{x} + \mathbf{q}_j \mathbf{y} + \omega_j \mathbf{t} + \eta_j^0$$

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nIS-type solutions

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Physical field is q = G/F.

Dispersion relation from the first equation:

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Physical field is q = G/F.

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2SS is given by:

$$G = \kappa_1 e^{\eta_1} + \kappa_2 e^{\eta_2} + s_{112} e^{\eta_1 + \eta_1^* + \eta_2} + s_{122} e^{\eta_1 + \eta_2^* + \eta_2},$$

$$F = 1 + e^{\eta_1 + \eta_1^*} + a_{12} e^{\eta_1 + \eta_2^*} + a_{21} e^{\eta_2 + \eta_1^*} + a_{22} e^{\eta_2 + \eta_2^*} + A e^{\eta_1 + \eta_1^* + \eta_2 + \eta_2^*}$$



Figure: *xy*-plot of a nIS-type solution for the full equation, the plot shows |q| = |G|/F at a fixed time

Combinations

$$\begin{cases} (i\alpha D_x^3 + 3D_x D_y - 2iD_t + c)G \cdot F = 0, \\ [a(\alpha^2 D_x^4 - 3D_y^2 + 4\alpha D_x D_t) + bD_x^2]F \cdot F = |G|^2. \end{cases}$$

We can also have combinations of KP- and nls-type solutions:

$$\begin{array}{rcl} F &=& 1 + e^{\eta_1} + a_{22} e^{\eta_2 + \eta_2^*} + a_{122} e^{\eta_1 + \eta_2 + \eta_2^*}, \\ G &=& \kappa_2 e^{\eta_2} + b_{12} e^{\eta_1 + \eta_2}. \end{array}$$

Here index 1 corresponds to a KP-soliton with DR from second equation, 2 to a nls-type soliton with DR from the first equation.



Figure: *xy*-plot of the combination of one nIS-type solution and one KP-type solution for the full equation, at a fixed time. The top part shows |q| = |G|/F, the bottom part $u = 2\partial_x^2 \log(f)$.

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Dromion solutions

Recall the standard DSI

$$\begin{cases} (iD_t + D_X^2 + D_Y^2)G \cdot F &= 0, \\ D_X D_Y F \cdot F &= |G|^2. \end{cases}$$

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Dromion solutions

Recall the standard DSI

$$\left(\begin{array}{ccc} (iD_t+D_X^2+D_Y^2)G\cdot F &=& 0,\\ D_XD_YF\cdot F &=& |G|^2. \end{array} \right.$$

Dromion solutions are built up from ghosts:

 $F = 1 + e^{\eta_i + \eta_i^*}, \ \mathbf{G} = \mathbf{0}, \quad \eta_i = p_i \mathbf{x} + q_i \mathbf{y} + \omega_i t + \eta_0, \quad \mathbf{DR:} \ p_i q_i = \mathbf{0}, \ \forall i \in \mathbf{0}, \$

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Two perpendicular ghosts are needed for a dromion:

$$F = 1 + e^{\eta_1 + \eta_1^*} + e^{\eta_2 + \eta_2^*} + Ae^{\eta_1 + \eta_1^* + \eta_2 + \eta_2^*}, \quad G = \kappa e^{\eta_1 + \eta_2}$$

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Recall the standard DSI

$$\begin{array}{rcl} (iD_t+D_X^2+D_Y^2)G\cdot F &=& 0,\\ D_XD_YF\cdot F &=& |G|^2. \end{array}$$

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Two perpendicular ghosts are needed for a dromion:

$$F = 1 + e^{\eta_1 + \eta_1^*} + e^{\eta_2 + \eta_2^*} + A e^{\eta_1 + \eta_1^* + \eta_2 + \eta_2^*}, \quad G = \kappa e^{\eta_1 + \eta_2}$$

but now we have five dispersion relations:

$$p_1^{(r)} = 0, \quad q_2^{(r)} = 0,$$

$$\omega_1^{(r)} = -2q_1^{(r)}(q_1^{(i)} + q_2^{(i)}), \quad \omega_2^{(r)} = -2p_2^{(r)}(p_1^{(i)} + p_2^{(i)}),$$

$$\Im(\omega_1 + \omega_2) = \Re((p_1 + p_2)^2 + (q_1 + q_2)^2), A = 1 + \frac{|\kappa|^2}{8q_1^{(r)}p_2^{(r)}}.$$

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Dromion for the generalized system

$$F = \mathbf{1} + \mathbf{e}^{\eta_1 + \eta_1^*} + \mathbf{e}^{\eta_2 + \eta_2^*} + A\mathbf{e}^{\eta_1 + \eta_1^* + \eta_2 + \eta_2^*}, \quad G = \kappa \mathbf{e}^{\eta_1 + \eta_2}$$

with five dispersion relations:

$$\begin{split} \frac{q_1^{(r)}}{p_1^{(r)}} + \frac{q_2^{(r)}}{p_2^{(r)}} =& 2\alpha \left(p_1^{(i)} + p_2^{(i)} \right), \\ \left(\frac{q_1^{(r)}}{p_1^{(r)}} \right)^2 + \left(\frac{q_2^{(r)}}{p_2^{(r)}} \right)^2 =& 4\alpha^2 \left([p_1^{(r)}]^2 + [p_2^{(r)}]^2 \right) + 4\alpha (q_1^{(i)} + q_2^{(i)}) + \frac{2b}{3a}, \\ & 4\alpha p_j^{(r)} \omega_j^{(r)} =& -4\alpha^2 [p_j^{(r)}]^4 + 3[q_j^{(r)}]^2 - \frac{b}{a} [p_j^{(r)}]^2, \\ & \omega_1^{(i)} + \omega_2^{(i)} =& -\frac{3}{2} (q_1^{(r)} p_1^{(r)} + q_2^{(r)} p_2^{(r)}) - \frac{\alpha}{2} (p_1^{(i)} + p_2^{(i)})^3 \\ & + \frac{3\alpha}{2} (p_1^{(i)} + p_2^{(i)}) ([p_1^{(r)}]^2 + [p_2^{(r)}]^2) \\ & + \frac{3}{2} (p_1^{(i)} + p_2^{(i)}) (q_1^{(i)} + q_2^{(i)}) - \frac{c}{2} \end{split}$$
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where

$$\begin{split} A = & 1 + \left(4a\alpha^2[p_1^{(r)}p_2^{(r)}]^2 - |\kappa|^2/96\right) / \\ & \left[ap_1^{(r)}p_2^{(r)}[\alpha^2(p_1^{(i)} + p_2^{(i)})^2 - \alpha^2(3[p_1^{(r)}]^2 + 2p_1^{(r)}p_2^{(r)} + 3[p_2^{(r)}]) \\ & - 2\alpha(q_1^{(i)} + q_2^{(i)}) - \frac{b}{3a}\right] \end{split}$$

An illustration of this dromion solution is next

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Figure: *xy*-plot of a dromion solution for the full equation, at a fixed time. The top part shows |q| = |G|/F, the bottom part $u = 2\partial_x^2 \log(f)$.

Conclusions

The generalization and its reduction

Conclusions

Advantages of the bilinear formalism:

• Multisoliton solutions easy to construct.

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- Multisoliton solutions easy to construct.
- The dependent variables are usually tau-functions, with good properties.
- Natural for the Sato theory, which explains hierarchies of integrable equations (Jimbo and Miwa)
- Suitable for classification: the bilinear form strongly restricts the freedom of changing dependent variables.

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