

Applications of Elliptic Functions in Solving the Boussinesq equation

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Joint work with F.W. Nijhoff, W.Y. Sun and D.J. Zhang

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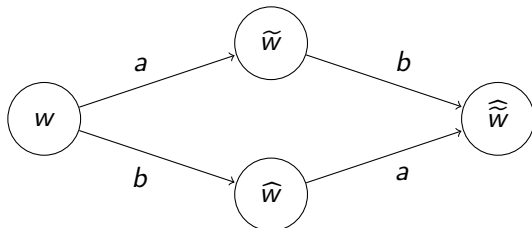
- 1 Introduction on Bäcklund transformations and lattice equations
- 2 A potential Boussinesq system and its Bäcklund transformations
- 3 Elliptic multi-soliton solutions of the Boussinesq system
- 4 Elliptic multi-soliton solutions of the lattice Boussinesq system

1.1 Introduction on BTs and lattice equations

- **Bäcklund transformations** (BTs) are usually presented as a method for transforming one solution of a differential/difference equation to a solution of a different equation, or to another solution of the same equation

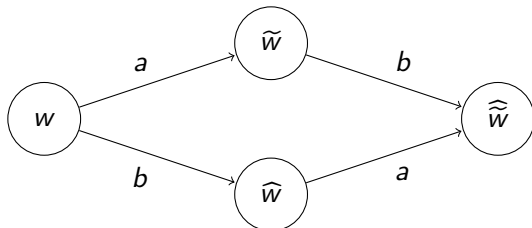
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 \rightarrow A lattice form of a continuous equation



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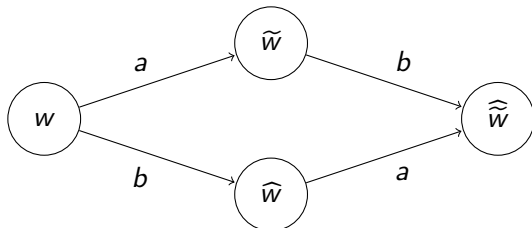
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- e.g. the KdV equation: $u_t = u_{xxx} + 6uu_x$, $u = w_x$
 $\implies w_t = w_{xxx} + 3w_x^2 \xrightarrow{BT} (\tilde{w} - \hat{w})(\hat{\tilde{w}} - w) = a - b$

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$$\xrightarrow{w=w_{n,m}} (w_{n+1,m} - w_{n,m+1})(w_{n+1,m+1} - w_{n,m}) = a - b.$$

1.2 The Boussinesq system and its BT

- The lattice potential Boussinesq system [Tongas,Nijhoff-2005]

$$W_{n+1,m} = U_{n,m}U_{n+1,m} - V_{n,m} , \quad (1a)$$

$$W_{n,m+1} = U_{n,m}U_{n,m+1} - V_{n,m} , \quad (1b)$$

$$W_{n,m} - U_{n,m}U_{n+1,m+1} + V_{n+1,m+1} + \frac{p-q}{u_{n+1,m}-u_{n,m+1}} = 0 , \quad (1c)$$

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or 9-point equation:

$$\begin{aligned} & \frac{p-q}{u_{n+1,m+1}-u_{n,m+2}} - (u_{n+1,m+2} - u_{n+2,m+1})(u_{n,m+1} - u_{n+2,m+2}) \\ &= \frac{p-q}{u_{n+2,m}-u_{n+1,m+1}} - (u_{n,m+1} - u_{n+1,m})(u_{n,m} - u_{n+2,m+1}) . \quad (2) \end{aligned}$$

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- The potential Boussinesq equation:

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- The BT for the Boussinesq equation was first given by Chen [1976] without Bäcklund parameter.
- The nonlinear superposition formula contains derivatives with respect to a continuous variable.

1.2 The Boussinesq system and its BT

The potential Boussinesq system [Rasin,Schiff-2017] :

$$u_t - (u_x + u^2 - 2v)_x = 0 , \quad (4a)$$

$$v_t - \left(\frac{2}{3} u_{xx} - v_x + \frac{2}{3} u^3 + 2uu_x \right)_x + 2uv_x = 0 . \quad (4b)$$

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- deriving the Boussinesq equation (3) by eliminating v in (4)
- presenting a BT for the system (4) :

$$\tilde{u} = u + s, \quad \tilde{v} = v - u_x + us.$$

Here \tilde{u}, \tilde{v} are new solutions for the potential Boussinesq system, and s is a function of x and t .

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- trying to identify the nonlinear superposition formula as (1).
- modifying this BT, we get an updated one connecting (1) with (3).

2.1 An updated BT

- The BT was [Rasin,Schiff-2017]

$$\tilde{u} = u + s, \quad \tilde{v} = v - u_x + us. \quad (5)$$

- We modify (5) and give an updated BT:

$$\tilde{u} = u + s, \quad \tilde{v} = v + \tilde{u}_x + \tilde{u}s, \quad (6)$$

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where s satisfies the equations:

$$s_{xx} = -\rho - 3ss_x - s^3 - 3u_x s + 3uu_x - 3v_x, \quad (7a)$$

$$s_t = \rho + ss_x + s^3 + 3u_x s - 2u_{xx} + 3v_x - 3uu_x, \quad (7b)$$

ρ is the BT parameter.

2.2 Nonlinear superposition formula of the updated BT

Introduce a new variable w by setting $w = -v + u_x + u^2$, from the BT

$$\tilde{u} = u + s, \quad \tilde{v} = v + \tilde{u}_x + \tilde{u}s,$$

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And if we denote the solutions obtained from $\{u, v, w\}$ by using the BT with a parameter q by $\{\hat{u}, \hat{v}, \hat{w}\}$, we get a similar relation

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$$\hat{w} = u\hat{u} - v. \quad (9)$$

Replacing s by $\tilde{u} - u$ in the equation set for s , we get another superpositon formula

$$w - u\hat{u} + \hat{v} + \frac{p - q}{\tilde{u} - \hat{u}} = 0. \quad (10)$$

Identifying these three algebraic relations on the lattice leads to the lattice Boussinesq system (1).

2.3 Why do we take $\tilde{v} = v + \tilde{u}_x + \tilde{u}s$?

- Weierstrass functions: $\sigma(z)$, $\zeta(z)$ and $\wp(z)$ functions.

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- $\wp(z)$ satisfies the following differential equations:

$$(\wp'(z))^2 = 4(\wp(z))^3 - g_2\wp(z) - g_3,$$

$$\wp''(z) = 6(\wp(z))^2 - \frac{g_2}{2}, \quad \wp'''(z) = 12\wp(z)\wp'(z),$$

- Addition formulas:

$$\wp(z_1) + \wp(z_2) + \wp(z_1 + z_2) = \frac{1}{4} \left(\frac{\wp'(z_1) - \wp'(z_2)}{\wp(z_1) - \wp(z_2)} \right)^2,$$

$$\zeta(z_1 + z_2) - \zeta(z_1) - \zeta(z_2) = \frac{1}{2} \frac{\wp'(z_1) - \wp'(z_2)}{\wp(z_1) - \wp(z_2)}.$$

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Recall the potential BSQ equation

$$u_{tt} + \frac{1}{3}u_{xxxx} + 4u_x u_{xx} = 0. \quad (3)$$

Its stationary solution is $u(t, x) = \zeta(x) + c_1$. c_1 is an arbitrary constant.

From the potential BSQ system

$$u_t - (u_x + u^2 - 2v)_x = 0, \quad (4a)$$

$$v_t - \left(\frac{2}{3}u_{xx} - v_x + \frac{2}{3}u^3 + 2uu_x\right)_x + 2uv_x = 0, \quad (4b)$$

we obtain that $v(t, x) = \frac{1}{2}(\zeta(x) + c_1)^2 - \frac{1}{2}\wp(x) + \frac{1}{12}g_2t + c_2$. c_2 is also an arbitrary constant, and g_2 is the invariant for \wp -func.

2.3 Why do we take $\tilde{v} = v + \tilde{u}_x + \tilde{u}s$?

The BT can provide the following solution:

$$\tilde{u} = \zeta(x + \delta) - \zeta(\delta) + c_1,$$

and

$$\tilde{v} = \frac{1}{2}(\zeta(x + \delta) - \zeta(\delta) + c_1)^2 - \frac{1}{2}(\wp(x + \delta) - \wp(\delta)) + \frac{1}{12}g_2t + c_2.$$

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Then we find that $\tilde{v} - v = \tilde{u}_x + \tilde{u}s$.

Recall the equation set for s and $s = \tilde{u} - u$, we obtain $p = -\frac{1}{2}\wp'(\delta)$.

Similarly we can use the BT with the parameter $q = -\frac{1}{2}\wp'(\varepsilon)$.

2.4 Elliptic seed solution for the lattice BSQ equation

If we identify these seed solutions on the lattice, we could derive the elliptic seed solution for the lattice BSQ equation

$$\begin{aligned}u_0 &= \zeta(\xi) - n\zeta(\delta) - m\zeta(\varepsilon) - \zeta(\xi_0), \\v_0 &= \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) + \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + \wp(\xi_0)), \\w_0 &= \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) - \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + \wp(\xi_0)),\end{aligned}$$

where $\xi = \xi_{n,m} = n\delta + m\varepsilon + \xi_0$, and ξ_0 is an arbitrary constant.

2.5 What do we have now?

- BT: $\tilde{u} = u + s$, $\tilde{v} = v + \tilde{u}_x + \tilde{u}s$, where s satisfies:

$$s_{xx} = -p - 3ss_x - s^3 - 3u_x s + 3uu_x - 3v_x,$$

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- Seed solution:

$$u = \zeta(x) + c_1, \quad v = \frac{1}{2}(\zeta(x) + c_1)^2 - \frac{1}{2}\wp(x) + \frac{1}{12}g_2 t + c_2.$$

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- Seed solution for the lattice Boussinesq system: ($p = -\frac{1}{2}\wp'(\delta)$)

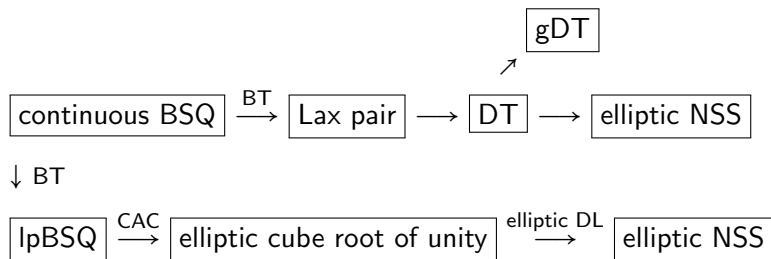
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where $\xi = \xi_{n,m} = n\delta + m\varepsilon + \xi_0$, and ξ_0 is an arbitrary constant.

2.6 What can we do next?



lpBSQ: lattice potential Boussinesq system

gDT: generalised Darboux transformation

NSS: N soliton solutions

CAC: consistency around the cube

DL: direct linearisation scheme

3.1 Lax pair for the Boussinesq system

Setting $s = \frac{\psi_x}{\psi}$ in the equation set for s , we obtain the Lax pair for the Boussinesq system

$$\psi_{xxx} = (3uu_x - 3v_x - p)\psi - 3u_x\psi_x, \quad (11a)$$

$$\psi_t = -\psi_{xx} - 2u_x\psi. \quad (11b)$$

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The system (11) is covariant with respect to the transformation

$\psi[1] = \psi_x - \frac{\psi_{1x}}{\psi_1}\psi$, i.e., $\psi[1]$ satisfies

$$\begin{aligned} \psi[1]_{xxx} &= (3u[1]u[1]_x - 3v[1]_x - p)\psi[1] - 3u[1]_x\psi[1]_x, \\ \psi[1]_t &= -\psi[1]_{xx} - 2u[1]_x\psi[1], \quad (u[1] = \tilde{u}, v[1] = \tilde{v}). \end{aligned}$$

This is known as the one-step DT.

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This is known as the one-step DT. N -step DT is given as follows.

3.2 DT for the Boussinesq system

Theorem

Denote ψ_j ($j = 1, 2, \dots, N$) are fixed solutions of (11) at $p = p_j$. N -times repeated DT of the Boussinesq system is given by

$$u[N] = u + (\ln W[\psi_1, \psi_2, \dots, \psi_N])_x,$$

$$v[N] = v + \sum_{j=1}^N u[j]_x + \sum_{j=1}^N u[j](u[j] - u[j-1]), \quad (u[0] = u, v[0] = v),$$

$$\psi[N] = \frac{W[\psi_1, \psi_2, \dots, \psi_N, \psi]}{W[\psi_1, \psi_2, \dots, \psi_N]},$$

where $\{u[j], v[j]\}$ satisfies the Boussinesq system and $\psi[N]$ satisfies

$$\psi[N]_{xxx} = (-p - 3v[N]_x + 3u[N]u[N]_x)\psi[N] - 3u[N]_x\psi[N]_x,$$

$$\psi[N]_t = -\psi[N]_{xx} - 2u[N]_x\psi[N].$$

3.3 Elliptic soliton solutions for the Boussinesq system

Theorem

Through N -times repeated DT, elliptic N -soliton solutions of the Boussinesq equation are given by

$$u[N] = \zeta(x) + (\ln W[\psi_{p_1}, \psi_{p_2}, \dots, \psi_{p_N}])_x,$$

where p_l ($l=1,2,\dots,N$) corresponds to the l -th spectral parameter of Lax pair, α_{lj} ($j=1,2,3$) are the elliptic cube roots satisfying

$$p_l = -\frac{1}{2}\wp'(\alpha_{lj}) \text{ and}$$

$$\psi_{p_l} = \sum_{j=1}^3 C_{lj} \Phi_{\alpha_{lj}}(x) e^{-\zeta(\alpha_{lj})x - \wp(\alpha_{lj})t}.$$

$$\Phi_x(y) := \frac{\sigma(x+y)}{\sigma(x)\sigma(y)}$$

4.1 Elliptic seed solution of the lpBSQ system

Now we come to the lattice potential Boussinesq system

$$\tilde{w} - u\tilde{u} + v = 0, \quad (12a)$$

$$\widehat{w} - u\widehat{u} + v = 0, \quad (12b)$$

$$w - u\widehat{\tilde{u}} + \widehat{v} - \frac{p-q}{\widehat{u} - \tilde{u}} = 0, \quad (12c)$$

with $p - q = -\frac{1}{2}\wp'(\delta) + \frac{1}{2}\wp'(\varepsilon)$ and the seed solution

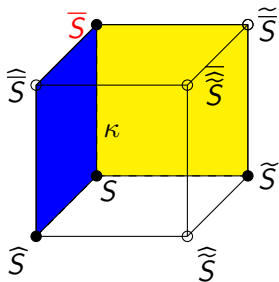
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$$v_0 = \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) + \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + \wp(\xi_0)),$$

$$w_0 = \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) - \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + \wp(\xi_0)).$$

4.2 Consistency around the cube \iff auto-BT.

The property of consistency around the cube \iff auto-BT.



Here S stands for the three components (u, v, w) . κ is a lattice parameter of the new lattice direction.

4.3 Elliptic one soliton solution of the lpBSQ system

The BT with κ as the BT parameter related to the bar direction reads

$$\bar{w} = u\bar{u} - v,$$

together with

$$\begin{cases} \tilde{u} = \frac{\tilde{v}-\bar{v}}{\tilde{u}-\bar{u}}, \\ \tilde{v} = u\tilde{u} - w - \frac{1}{2} \frac{\wp'(\delta) - \wp'(\kappa)}{\tilde{u}-\bar{u}}, \end{cases} \quad \begin{cases} \hat{u} = \frac{\bar{v}-\hat{v}}{\hat{u}-\bar{u}}, \\ \hat{v} = u\hat{u} - w - \frac{1}{2} \frac{\wp'(\kappa) - \wp'(\varepsilon)}{\hat{u}-\bar{u}}, \end{cases}$$

where we have used the equations

$$\tilde{w} - u\tilde{u} + v = 0,$$

$$\hat{w} - u\hat{u} + v = 0.$$

4.3 Elliptic one soliton solution of the lpBSQ system

Consider $(u, v, w) = (u_0, v_0, w_0)$. The elliptic one soliton solution is

$$(\bar{u}, \bar{v}, \bar{w}) = (\bar{u}_0 + x, \bar{v}_0 + y, \bar{w}_0 + z),$$

where

$$u_0 = \zeta(\xi) - n\zeta(\delta) - m\zeta(\varepsilon) - h\zeta(\kappa) - \zeta(\xi_0), \quad \xi = n\delta + m\varepsilon + h\kappa + \xi_0,$$

$$v_0 = \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) + \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + h\wp(\kappa) + \wp(\xi_0)),$$

$$w_0 = \frac{1}{2}u_0^2 - \frac{1}{2}\wp(\xi) - \frac{1}{2}(n\wp(\delta) + m\wp(\varepsilon) + h\wp(\kappa) + \wp(\xi_0)),$$

and $(\bar{u}_0, \bar{v}_0, \bar{w}_0)$ is the bar-shifted of (u_0, v_0, w_0) , i.e.,

$$\bar{u}_0 = u_0 + \eta_{\kappa}^{\xi}, \quad [\text{notation: } \eta_{\kappa}^{\xi} = \zeta(\xi + \kappa) - \zeta(\xi) - \zeta(\kappa)]$$

$$\bar{v}_0 = v_0 + \frac{1}{2}(\eta_{\kappa}^{\xi})^2 + u_0\eta_{\kappa}^{\xi} - \frac{1}{2}(\wp(\xi + \kappa) - \wp(\kappa) - \wp(\xi)),$$

$$\bar{w}_0 = w_0 + \frac{1}{2}(\eta_{\kappa}^{\xi})^2 + u_0\eta_{\kappa}^{\xi} - \frac{1}{2}(\wp(\xi + \kappa) + \wp(\kappa) - \wp(\xi)).$$

4.3 Elliptic one soliton solution of the lpBSQ system

With these definitions we find that $z = u_0 x$. Thus we only need to solve equations for x, y

$$\begin{cases} \tilde{x} = \frac{-\bar{u}_0 x + y}{x - h(\xi + \delta, -\delta, \kappa)}, \\ \hat{x} = \frac{-\bar{u}_0 x + y}{x - h(\xi + \varepsilon, -\varepsilon, \kappa)}, \end{cases} \quad \begin{cases} \tilde{y} = \frac{-(\bar{v}_0 + w_0) x + u_0 y}{x - h(\xi + \delta, -\delta, \kappa)}, \\ \hat{y} = \frac{-(\bar{v}_0 + w_0) x + u_0 y}{x - h(\xi + \varepsilon, -\varepsilon, \kappa)}. \end{cases}$$

Notation: $h(\alpha, \beta, \gamma) = \zeta(\alpha) + \zeta(\beta) + \zeta(\gamma) - \zeta(\alpha + \beta + \gamma)$

Next we will present how we solve the equations for x, y .

4.3 Elliptic one soliton solution of the lpBSQ system

Setting $(x, y) = (\frac{G}{F}, \frac{H}{F})$ and $\Psi = \begin{bmatrix} G \\ H \\ F \end{bmatrix}$ turns the equations for x, y into equations for Ψ :

$$\tilde{\Psi} = N\Psi, \quad \hat{\Psi} = M\Psi,$$

where

$$N = \begin{bmatrix} \tilde{u}_0 & -1 & 0 \\ \tilde{v}_0 + w_0 & -u_0 & 0 \\ -1 & 0 & h(\xi + \delta, -\delta, \kappa) \end{bmatrix},$$

and M is the $\{\hat{\cdot}, \varepsilon\}$ counterpart of N .

The matrices N, M satisfy the integrability condition $\hat{N}M = \tilde{M}N$.

4.3 Elliptic one soliton solution of the lpBSQ system

Solving the equation set for Ψ , namely, $\{F, G, H\}$, we obtain their explicit expressions

$$F = F_0 + F_1 + F_2$$

$$G = -h(\xi + \kappa, -\kappa, \omega_1(\kappa))F_1 - h(\xi + \kappa, -\kappa, \omega_2(\kappa))F_2,$$

$$H = u_0 G + (\wp(\omega_1(\kappa)) - \wp(\kappa))F_1 + (\wp(\omega_2(\kappa)) - \wp(\kappa))F_2,$$

where $\rho_0^0, \rho_1^0, \rho_2^0$ are arbitrary constants and

$$F_0 = \Phi_{\kappa}^n(-\delta)\Phi_{\kappa}^m(-\varepsilon)\Phi_{\kappa}(\xi)\rho_0^0,$$

$$F_1 = \Phi_{\omega_1(\kappa)}^n(-\delta)\Phi_{\omega_1(\kappa)}^m(-\varepsilon)\Phi_{\omega_1(\kappa)}(\xi)\rho_1^0,$$

$$F_2 = \Phi_{\omega_2(\kappa)}^n(-\delta)\Phi_{\omega_2(\kappa)}^m(-\varepsilon)\Phi_{\omega_2(\kappa)}(\xi)\rho_2^0.$$

4.3 Elliptic one soliton solution of the lpBSQ system

Then we obtain the elliptic one soliton solution for the lattice BSQ system

$$u_{n,m}^{1SS} = u_0 + \frac{\eta_{\kappa}^{\xi} \Phi_{\kappa}(\xi) + \eta_{\omega_1(\kappa)}^{\xi} \Phi_{\omega_1(\kappa)}(\xi) \rho_1 + \eta_{\omega_2(\kappa)}^{\xi} \Phi_{\omega_2(\kappa)}(\xi) \rho_2}{\Phi_{\kappa}(\xi) + \Phi_{\omega_1(\kappa)}(\xi) \rho_1 + \Phi_{\omega_2(\kappa)}(\xi) \rho_2},$$
$$v_{n,m}^{1SS} = \bar{v}_0 + \frac{H}{F}, \quad w_{n,m}^{1SS} = \bar{w}_0 + u_0 \frac{G}{F},$$

where

$$\rho_i(n, m; \kappa) = \left(\frac{\Phi_{\omega_i(\kappa)}(-\delta)}{\Phi_{\kappa}(-\delta)} \right)^n \left(\frac{\Phi_{\omega_i(\kappa)}(-\varepsilon)}{\Phi_{\kappa}(-\varepsilon)} \right)^m \cdot \frac{\rho_i^0}{\rho_0^0}, \quad i = 1, 2.$$

$\kappa, \omega_1(\kappa), \omega_2(\kappa)$ are solutions (elliptic cube roots of unity) of $\wp'(x) - \wp'(\kappa) = 0$.

4.4 Elliptic direct linearisation scheme

Elliptic DL scheme for the lattice KP equation

↓ elliptic cube roots of unity

Elliptic DL scheme for the lpBSQ equation

↓

Elliptic multi-soliton solution for the lpBSQ equation

Main references

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Thank you!