

Yang-Baxter maps and integrable difference equations

Vassilios G. Papageorgiou
University of Patras

based on joint work with

A.G. Tongas (Patras) and A.P. Veselov (Loughborough)

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Motivation

Integrable lattice equations and IVP on the lattice
(Nijhoff, Capel, Quispel, P)

Multidimensional consistency as integrability-Classification
(Nijhoff, Adler-Bobenko-Suris)

Yang Baxter maps-dynamical point of view (Veselov)

Yang Baxter maps-Classification $F_I - F_V$ (Adler-Bobenko-Suris)

Plan

Quantum Yang Baxter equation and YB maps

Equations on quad-graphs and the 3D consistency property

Multi-dimensional consistency and YB maps

Multi-component YB maps

Coupled YB maps and discrete Painlevé equations

Quantum Yang-Baxter Equation (QYBE)(constant form)

$$R : V \otimes V \rightarrow V \otimes V$$

where V is a vector space over a field k and R a linear map .

QYBE

$$R_{(1,2)} R_{(1,3)} R_{(2,3)} = R_{(2,3)} R_{(1,3)} R_{(1,2)}$$

in $\text{End}(V \otimes V \otimes V)$

The maps $R_{(i,j)} \in \text{End}(V \otimes V \otimes V)$, $1 \leq i < j \leq 3$ are defined as follows

$$R_{(1,2)} = R \otimes 1_V, \quad R_{(2,3)} = 1_V \otimes R$$

$$R_{(1,3)} = (1_V \otimes T_{V,V})(R \otimes 1_V)(1_V \otimes T_{V,V})$$

where $T_{V,V} : V \otimes V \rightarrow V \otimes V$ is the twist map

$$T_{V,V}(m \otimes n) = n \otimes m$$

Set theoretic solutions of QYBE (YB maps)

$\mathbb{X} \rightarrow$ a set (variety)

$R \rightarrow$ a map (birational) of $\mathbb{X} \times \mathbb{X}$ into itself.

For any $x, y \in \mathbb{X}$

$$R(x, y) = (f(x, y), g(x, y)).$$

$$R_{(i,j)} : \mathbb{X}^n \rightarrow \mathbb{X}^n \quad n \geq 2 \text{ and } 1 \leq i, j \leq n, i \neq j$$

$$R_{(i,j)}(x^1, x^2, \dots, x^n) =$$

$$\begin{cases} (x^1, \dots, x^{i-1}, f(x^i, x^j), x^{i+1}, \dots, x^{j-1}, g(x^i, x^j), x^{j+1}, \dots, x^n) & i < j, \\ (x^1, \dots, x^{j-1}, g(x^i, x^j), x^{j+1}, \dots, x^{i-1}, f(x^i, x^j), x^{i+1}, \dots, x^n) & i > j \end{cases}$$

E.g.

$$R_{(1,2)} = R$$

$$R_{(2,1)}(x, y) = (g(y, x), f(y, x)) = T R T$$

- A map R is called a YB map if it satisfies

$$R_{(1,2)} R_{(1,3)} R_{(2,3)} = R_{(2,3)} R_{(1,3)} R_{(1,2)}$$

regarded as an equality of maps in $\mathbb{X} \times \mathbb{X} \times \mathbb{X}$.

Two parameter form

$$\begin{aligned} R_{(1,2)}(\alpha_1, \alpha_2) R_{(1,3)}(\alpha_1, \alpha_3) R_{(2,3)}(\alpha_2, \alpha_3) &= \\ R_{(2,3)}(\alpha_2, \alpha_3) R_{(1,3)}(\alpha_1, \alpha_3) R_{(1,2)}(\alpha_1, \alpha_2) & \end{aligned}$$

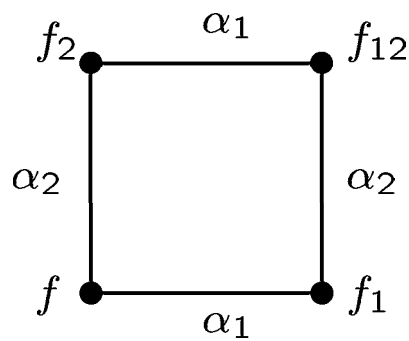
$\alpha_i \in S$ where S is a set.

Integrable equations on quad-graphs

Equations associated to planar graphs with elementary quadrilateral faces (e.g. the complex defined by \mathbb{Z}^2)

$$f : \mathbb{Z}^2 \rightarrow \mathbb{C}$$

$$\mathcal{E}(f, f_1, f_2, f_{12}; \alpha_1, \alpha_2) = 0,$$



$$f_1 := f(n_1 + 1, n_2), \quad f_{12} := f(n_1 + 1, n_2 + 1), \text{ e.t.c}$$

Integrable equations from the ABS classification:

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2,$$

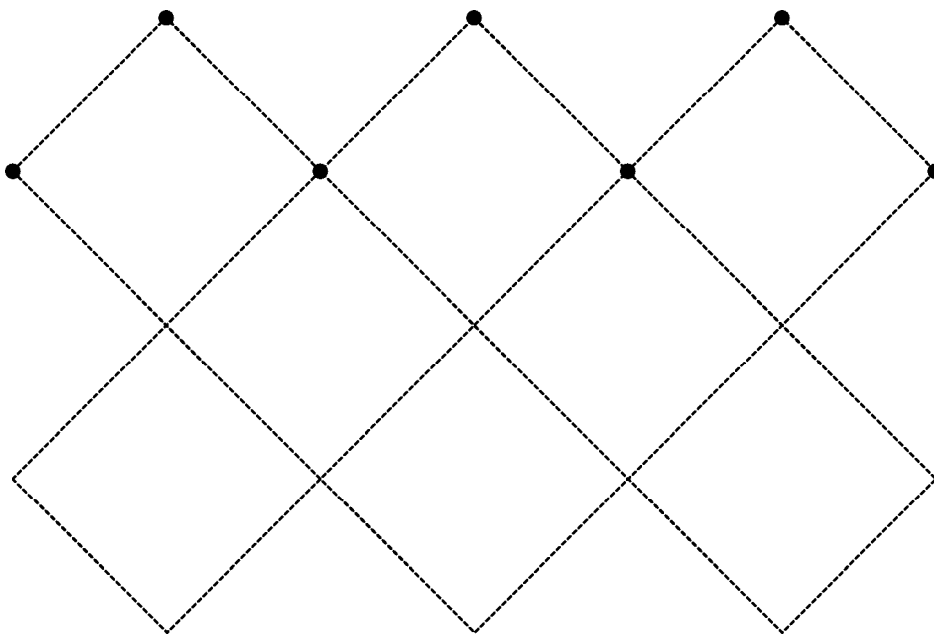
$$a_1(f f_1 + f_2 f_{12}) - a_2(f f_2 + f_1 f_{12}) = \delta(a_1^2 - a_2^2),$$

$$\frac{f_1 - \alpha_1 f}{f_2 - \alpha_2 f} \frac{f_2 - \alpha_1 f_{12}}{f_1 - \alpha_2 f_{12}} = \frac{1 - \alpha_1^2}{1 - \alpha_2^2}.$$

An Initial Value Problem

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2$$

(P, Nijhoff, Capel 1990)



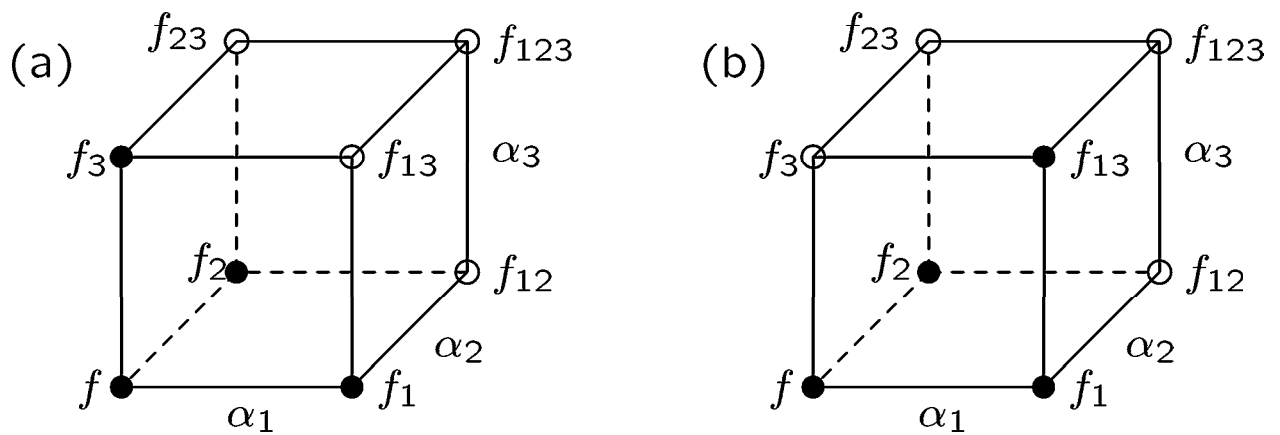
The consistency property

The overdetermined system of equations

$$\mathcal{E}(f, f_i, f_j, f_{ij}; a_i, a_j) = 0, \quad 1 \leq i < j \leq n,$$

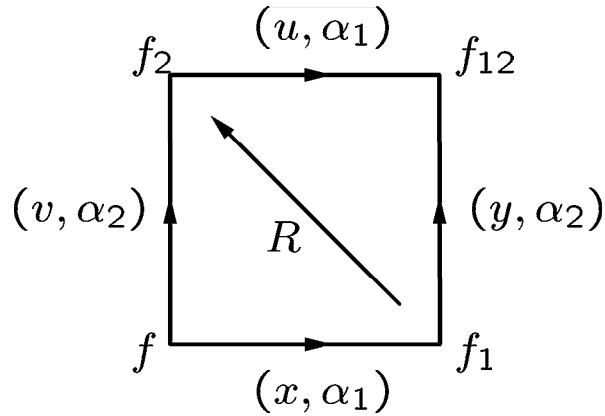
possesses a non empty set of solutions.

The property can be verified by considering an elementary IVP on the hypercube. E.g. for $n = 3$



YB maps from discrete pKdV

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2,$$



Variables assigned to the edges (differences):

$$x = f_1 - f, \quad y = f_{12} - f_1, \quad u = f_{12} - f_2, \quad v = f_2 - f,$$

- $(x + y)(x - v) = \alpha_1 - \alpha_2$
- $x + y = u + v$

$$\boxed{u = y + \frac{\alpha_1 - \alpha_2}{x + y}, \quad v = x - \frac{\alpha_1 - \alpha_2}{x + y}}$$

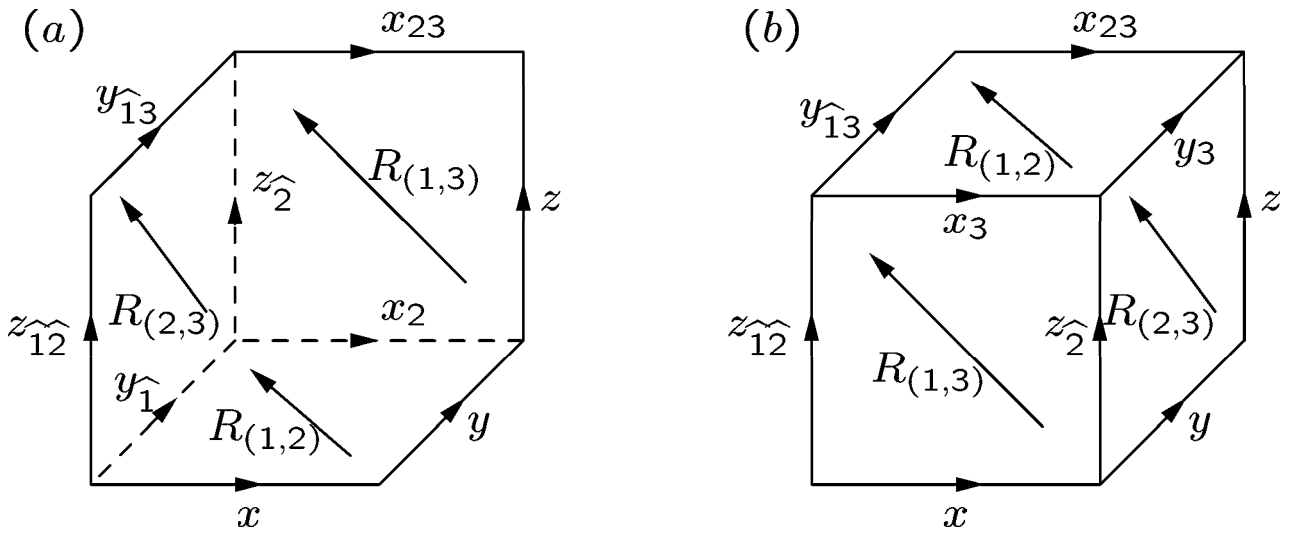
Variables assigned to the edges (products):

$$x = f f_1, \quad y = f_1 f_{12}, \quad u = f_2 f_{12}, \quad v = f f_2,$$

- $y + v - x - u = \alpha_1 - \alpha_2$
- $x u = y v$

$$\boxed{u = y \left(1 + \frac{\alpha_1 - \alpha_2}{x - y} \right), \quad v = x \left(1 + \frac{\alpha_1 - \alpha_2}{x - y} \right)}$$

The consistency property and the QYBE



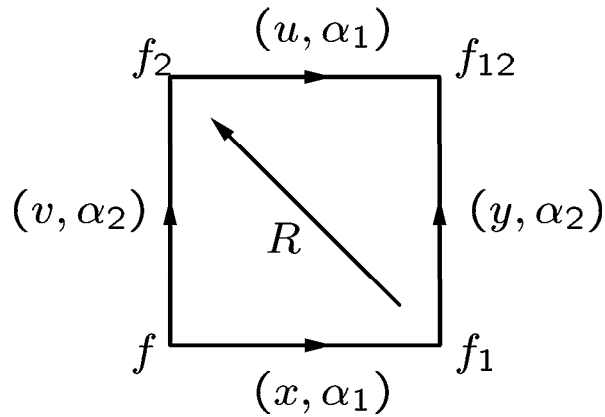
The consistency property guarantees that the composite maps

$$(a) : (x, y, z) \xrightarrow{R_{(1,2)}} (x_2, y_1, z_2) \xrightarrow{R_{(1,3)}} (x_{23}, y_1, z_2) \xrightarrow{R_{(2,3)}} (x_{23}, y_{13}, z_2)$$

$$(b) : (x, y, z) \xrightarrow{R_{(2,3)}} (x, y_3, z_2) \xrightarrow{R_{(1,3)}} (x_3, y_3, z_2) \xrightarrow{R_{(1,2)}} (x_{23}, y_{13}, z_2)$$

appearing in QYBE, applied on (x, y, z) give identical values for (x_{23}, y_{13}, z_2) .

Method for constructing YB maps from consistent discrete equations



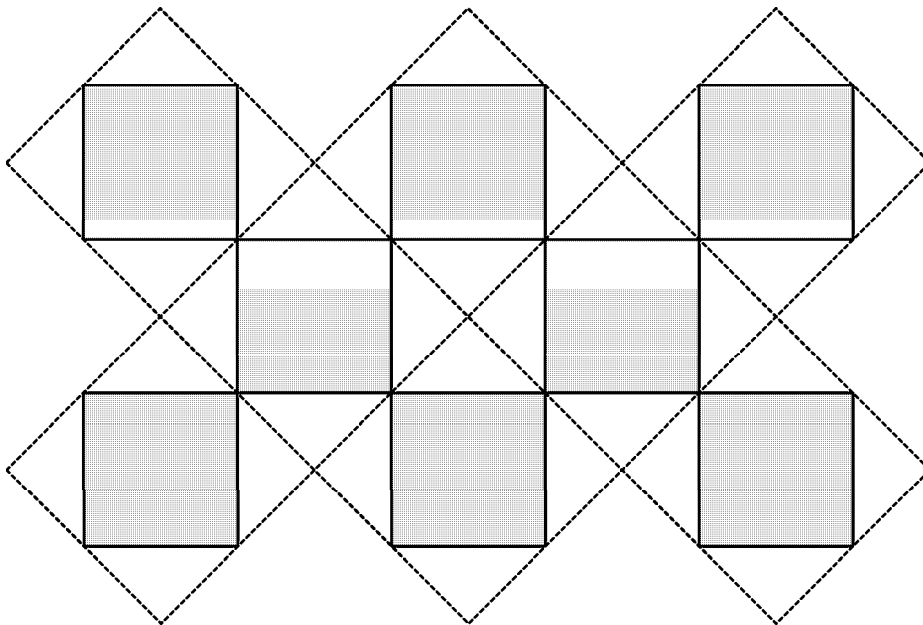
$$\mathcal{E}(f, f_1, f_2, f_{12}; \alpha_1, \alpha_2) = 0,$$

$$x = G(f, f_1; a_1), \quad y = G(f_1, f_{12}; a_2),$$

$$u = G(f_2, f_{12}; a_1), \quad v = G(f, f_2; a_2),$$

- Find the geometrical (Lie point) symmetries of the lattice equation
- Construct the corresponding symmetry invariants (x, y, u, v) (YB variables) assigned on the edges
- Write lattice equation in terms of the edge invariants (since there is a functional relation between them $dx \wedge dy \wedge du \wedge dv = 0$)
- Solve the resulting system for u, v in terms of x, y
- Use an orientation of the quadrilateral edges to those of the 3-cube, adapted to the Yang-Baxter relation.

Integrable difference equations as Coupled Yang-Baxter maps



The Harrison map

$$\frac{f_1 - \alpha_1 f}{f_2 - \alpha_2 f} \frac{f_2 - \alpha_1 f_{12}}{f_1 - \alpha_2 f_{12}} = \frac{1 - \alpha_1^2}{1 - \alpha_2^2}$$

Scaling invariance

$$f \mapsto e^\varepsilon f$$

YB variables by using the scaling symmetry

$$x = \frac{f_1}{\alpha_1 f}, \quad y = \frac{f_{12}}{\alpha_2 f_1}, \quad u = \frac{f_{12}}{\alpha_1 f_2}, \quad v = \frac{f_2}{\alpha_2 f}$$

Functional dependence

$$x y = u v,$$

Lattice equation written in terms of the invariants

$$\frac{1 - x^{-1}}{1 - v^{-1}} = \frac{1 - \gamma_1}{1 - \gamma_2} \frac{1 - \gamma_2 y}{1 - \gamma_1 u}$$

where $\gamma_i = \alpha_i^2$

YB map

$$\boxed{u = y Q, \quad v = x Q^{-1}}$$

$$Q = \frac{(1 - \gamma_2) + (\gamma_2 - \gamma_1) x + \gamma_2(\gamma_1 - 1) x y}{(1 - \gamma_1) + (\gamma_1 - \gamma_2) y + \gamma_1(\gamma_2 - 1) x y}$$

Consistency of dpKdV around a 3-cube and the F_{III} map

The dpKdV equation is imposed on each face of an elementary cube

Invariants

$x = f_1 - f_3$, $y = f_{1,2} - f_{1,3}$, $u = f_{1,2} - f_{2,3}$, $v = f_2 - f_3$,
assigned on four faces of the 3-cube. Using the dpKdV equations

$$f_{1,2} - f = \frac{\alpha_1 - \alpha_2}{f_1 - f_2}, \quad f_{1,3} - f = \frac{\alpha_1 - \alpha_3}{f_1 - f_3}, \quad f_{2,3} - f = \frac{\alpha_2 - \alpha_3}{f_2 - f_3},$$

we find that

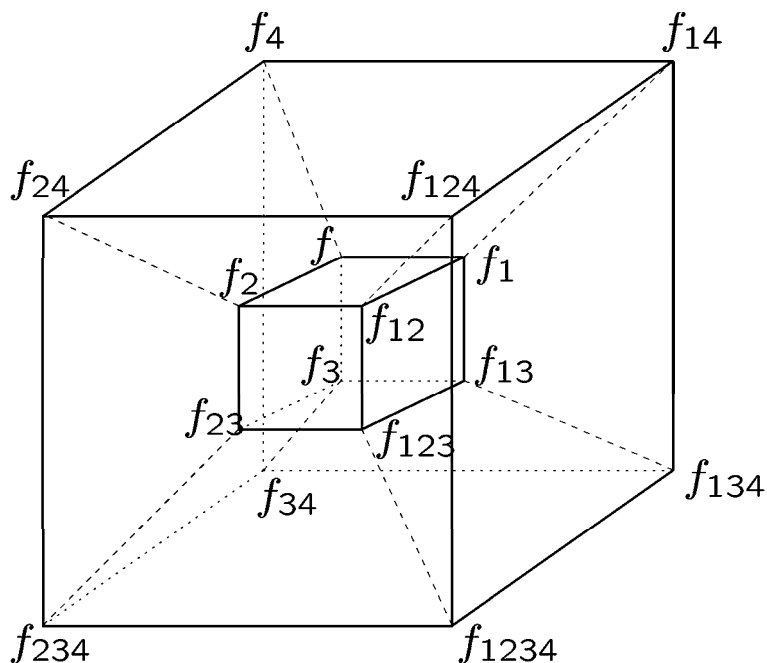
$$u v = x y, \quad u - \frac{\beta_1}{x} = y - \frac{\beta_2}{v},$$

where $\beta_1 = \alpha_1 - \alpha_3$, $\beta_2 = \alpha_2 - \alpha_3$. Solving for (u, v) in terms of (x, y) we obtain the (total positive) map

$$u = yP, \quad v = xP^{-1}, \quad P = \frac{\beta_1 + x y}{\beta_2 + x y},$$

which satisfies the YB relation as it can be checked by direct calculations. This fact is also related to the higher dimensional consistency of dpKdV on \mathbb{Z}^4 as it is explained in the following.

The Harrison map from dpKdV on a 4-cube



$$(f_{ij} - f)(f_i - f_j) = \alpha_i - \alpha_j \quad 1 \leq i < j \leq 4$$

$$x = \frac{f_1 - f_3}{f_2 - f_3}, \quad v = \frac{f_1 - f_4}{f_2 - f_4},$$

$$u = x_4, \quad y = v_3$$

$$\gamma_1 = \frac{\alpha_2 - \alpha_3}{\alpha_1 - \alpha_3}, \quad \gamma_2 = \frac{\alpha_2 - \alpha_4}{\alpha_1 - \alpha_4}$$

$$\boxed{u = y Q, \quad v = x Q^{-1}}$$

$$Q = \frac{(1 - \gamma_2) + (\gamma_2 - \gamma_1)x + \gamma_2(\gamma_1 - 1)xy}{(1 - \gamma_1) + (\gamma_1 - \gamma_2)y + \gamma_1(\gamma_2 - 1)xy}$$

YB map from the discrete modified Boussinesq system

The discrete modified Boussinesq (dmBSQ) equations (Tongas, Nijhoff 2005) two fields $f, g : \mathbb{Z}^2 \rightarrow \mathbb{CP}^1$

$$f_{1,2} = g \frac{\alpha_1 f_2 - \alpha_2 f_1}{\alpha_1 g_1 - \alpha_2 g_2}, \quad g_{1,2} = \frac{g}{f} \frac{\alpha_1 f_1 g_2 - \alpha_2 f_2 g_1}{\alpha_1 g_1 - \alpha_2 g_2}.$$

3D consistency

$$f_{1,2,3} = f \frac{\sigma_{ijk} \alpha_i \alpha_j f_k (\alpha_i g_i - \alpha_j g_j)}{\sigma_{ij} \alpha_i \alpha_j (\alpha_i f_i g_j - \alpha_j f_j g_i)},$$

$$g_{1,2,3} = g \frac{\sigma_{ijk} \alpha_i \alpha_j g_k (\alpha_i f_j - \alpha_j f_i)}{\sigma_{ij} \alpha_i \alpha_j (\alpha_i f_i g_j - \alpha_j f_j g_i)},$$

(cyclic sum σ_{ijk} is over the subscripts $(i, j, k) = (1, 2, 3), (3, 1, 2), (2, 3, 1)$)

and similarly the cyclic sum σ_{ij} is over $(i, j) = (1, 2), (2, 3), (3, 1)$).

Symmetry generators

$$\mathbf{v}_1 = f \partial_f, \quad \mathbf{v}_2 = g \partial_g,$$

YB variables (joint lattice invariants)

$$x^1 = \frac{f_1}{f}, \quad y^1 = \frac{f_{1,2}}{f_1}, \quad u^1 = \frac{f_{1,2}}{f_2}, \quad v^1 = \frac{f_2}{f}, \quad (1)$$

$$x^2 = \frac{g_1}{g}, \quad y^2 = \frac{g_{1,2}}{g_1}, \quad u^2 = \frac{g_{1,2}}{g_2}, \quad v^2 = \frac{g_2}{g}. \quad (2)$$

Functional dependence

$$x^1 y^1 = u^1 v^1, \quad x^2 y^2 = u^2 v^2.$$

Lattice equations in terms of the invariants

$$u^1 v^1 = \frac{\alpha_1 v^1 - \alpha_2 x^1}{\alpha_1 x^2 - \alpha_2 v^2}, \quad u^2 v^2 = \frac{\alpha_1 x^1 v^2 - \alpha_2 v^1 x^2}{\alpha_1 x^2 - \alpha_2 v^2}.$$

Reversible YB map

$$\begin{aligned} u^1 &= y^1 A, & v^1 &= x^1 A^{-1} \\ u^2 &= y^2 B, & v^2 &= x^2 B^{-1} \end{aligned}$$

$$A = \frac{\alpha_1^2 x^1 + \alpha_2^2 x^1 x^2 y^1 + \alpha_1 \alpha_2 x^2 y^2}{\alpha_1 \alpha_2 x^1 + \alpha_1^2 x^1 x^2 y^1 + \alpha_2^2 x^2 y^2}$$

$$B = \frac{\alpha_1^2 x^1 + \alpha_2^2 x^1 x^2 y^1 + \alpha_1 \alpha_2 x^2 y^2}{\alpha_2^2 x^1 + \alpha_1 \alpha_2 x^1 x^2 y^1 + \alpha_1^2 x^2 y^2}$$

YB map from the discrete potential Boussinesq system

$$f, g, h : \mathbb{Z}^2 \rightarrow \mathbb{CP}^1,$$

$$h_1 = f f_1 - g,$$

$$h_2 = f f_2 - g,$$

$$h = f f_{1,2} - g_{1,2} - \frac{\alpha_1 - \alpha_2}{f_1 - f_2}.$$

Initial value problem: initial values (f, g, h) , (f_1, g_1) , (f_2, g_2) , only. From these data the values (h_1, h_2) and $(f_{1,2}, g_{1,2}, h_{1,2})$ are determined uniquely.

$$f_{1,2} = \frac{g_1 - g_2}{f_1 - f_2},$$

and subsequently the values $h_{1,2}$ and $g_{1,2}$ are determined

Symmetry generators

$$\mathbf{v}_1 = \partial_f + f \partial_g + f \partial_h, \quad \mathbf{v}_2 = \partial_g - \partial_h.$$

Symmetry transformations

$$G^1 : (f, g, h) \mapsto \left(f + \varepsilon_1, g + \varepsilon_1 f + \frac{\varepsilon_1^2}{2}, h + \varepsilon_1 f + \frac{\varepsilon_1^2}{2} \right),$$

$$G^2 : (f, g, h) \mapsto \left(f, g + \varepsilon_2, h - \varepsilon_2 \right),$$

respectively.

YB variables the following invariants

$$\begin{aligned} x^1 &= f_1 - f, & y^1 &= f_{1,2} - f_1, \\ x^2 &= g_1 - g - f(f_1 - f), & y^2 &= g_{1,2} - g_1 - f_1(f_{1,2} - f_1), \\ x^3 &= h_1 - h - f(f_1 - f), & y^3 &= h_{1,2} - g_1 - f_1(f_{1,2} - f_1), \end{aligned}$$

$$\begin{aligned} u^1 &= f_{1,2} - f_2, & v^1 &= f_2 - f, \\ u^2 &= g_{1,2} - g_2 - f_2(f_{1,2} - f_2), & v^2 &= g_2 - g - f(f_2 - f), \\ u^3 &= h_{1,2} - h_2 - f_2(f_{1,2} - f_2), & v^3 &= h_2 - h - f(f_2 - f). \end{aligned}$$

Functionally related

$$\begin{aligned} u^1 + v^1 &= x^1 + y^1, \\ u^2 + v^2 &= x^2 + y^2 + x^1 y^1 - u^1 v^1, \\ u^3 + v^3 &= x^3 + y^3 + x^1 y^1 - u^1 v^1. \end{aligned}$$

Lattice equations in terms of the invariants

$$\begin{aligned} x^1 &= -y^1 + \frac{x^2}{x^1 - v^1} - \frac{v^2}{x^1 - v^1}, \\ x^3 &= x^2 + y^2 + x^1 y^1 + \frac{\alpha_1 - \alpha_2}{x^1 - v^1}, \\ v^3 &= u^2 + v^2 + u^1 v^1 + \frac{\alpha_1 - \alpha_2}{x^1 - v^1}, \end{aligned}$$

YB map

$$\begin{aligned} u^1 &= y^1 - (\alpha_1 - \alpha_2)\Gamma^{-1}, \\ v^1 &= x^1 + (\alpha_1 - \alpha_2)\Gamma^{-1}, \\ u^2 &= y^2 + (\alpha_1 - \alpha_2)(\alpha_1 - \alpha_2 - 2y^1\Gamma)\Gamma^{-2} \\ v^2 &= x^2 + (\alpha_1 - \alpha_2)(x^1 + y^1)\Gamma^{-1}, \\ u^3 &= y^3 + (\alpha_1 - \alpha_2)(\alpha_1 - \alpha_2 + (x^1 - y^1)\Gamma)\Gamma^{-2} \\ v^3 &= x^3, \end{aligned}$$

(2)

where $\Gamma = x^2 - x^3 + x^1 y^1 + y^2$.

YB map from discrete Calapso equation and nonlinear σ -model.

From study of discrete isothermic surfaces (Schief 2001):
Vector generalization of the dpKdV

$$\mathbf{f} : \mathbb{Z}^2 \mapsto \mathbb{C}^n$$

$$(\mathbf{f}_{1,2} - \mathbf{f}) = \frac{\alpha_1 - \alpha_2}{|\mathbf{f}_1 - \mathbf{f}_2|^2} (\mathbf{f}_1 - \mathbf{f}_2),$$

discrete Calapso equation. Three dimensional consistency since $\mathbf{f}_{1,2,3}$ is given by

$$\mathbf{f}_{1,2,3} = \frac{\lambda |\mathbf{f}_2 - \mathbf{f}_3|^2 \mathbf{f}_1 - \mu |\mathbf{f}_1 - \mathbf{f}_3|^2 \mathbf{f}_2 + \nu |\mathbf{f}_1 - \mathbf{f}_2|^2 \mathbf{f}_3}{\lambda |\mathbf{f}_2 - \mathbf{f}_3|^2 - \mu |\mathbf{f}_1 - \mathbf{f}_3|^2 + \nu |\mathbf{f}_1 - \mathbf{f}_2|^2},$$

$$\lambda = (\alpha_1 - \alpha_2)(\alpha_1 - \alpha_3), \quad \mu = (\alpha_1 - \alpha_2)(\alpha_2 - \alpha_3), \\ \nu = (\alpha_1 - \alpha_3)(\alpha_2 - \alpha_3).$$

Translational invariance suggests the following YB variables

$$\mathbf{x} = \mathbf{f}_1 - \mathbf{f}, \quad \mathbf{y} = \mathbf{f}_{1,2} - \mathbf{f}_1, \quad \mathbf{u} = \mathbf{f}_{1,2} - \mathbf{f}_2, \quad \mathbf{v} = \mathbf{f}_2 - \mathbf{f},$$

on the edges of a square.

Reversible YB map

$$\mathbf{u} = \mathbf{y} + \frac{\alpha_1 - \alpha_2}{|\mathbf{x} + \mathbf{y}|^2} (\mathbf{x} + \mathbf{y}), \quad \mathbf{v} = \mathbf{x} - \frac{\alpha_1 - \alpha_2}{|\mathbf{x} + \mathbf{y}|^2} (\mathbf{x} + \mathbf{y}).$$

Discrete Calapso equation can be specialized to an integrable discrete version of the $O(n+2)$ nonlinear σ - model by imposing the constraint

$$|\mathbf{f}|^2 = 1,$$

Since the shifted values of \mathbf{f} with respect to any lattice directions should also satisfy constraint , the equation is compatible with this constraint whenever

$$2\mathbf{f} \cdot \mathbf{f}_2 - 2\mathbf{f} \cdot \mathbf{f}_1 = \alpha_1 - \alpha_2.$$

This requirement can be satisfied by taking

$$-2\mathbf{f} \cdot \mathbf{f}_1 = \alpha_1, \quad -2\mathbf{f} \cdot \mathbf{f}_2 = \alpha_2.$$

i.e.

$$|\mathbf{x}|^2 = 2 + \alpha_1, \quad |\mathbf{y}|^2 = 2 + \alpha_2.$$

The map obtains the form

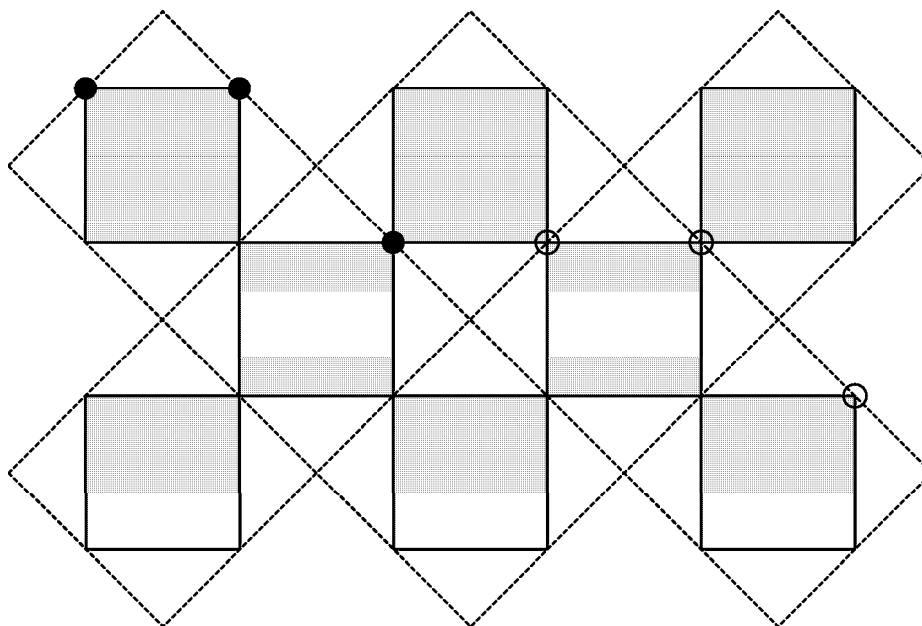
$$\mathbf{u} = \mathbf{y} + \frac{|\mathbf{x}|^2 - |\mathbf{y}|^2}{|\mathbf{x} + \mathbf{y}|^2} (\mathbf{x} + \mathbf{y}), \quad \mathbf{v} = \mathbf{x} - \frac{|\mathbf{x}|^2 - |\mathbf{y}|^2}{|\mathbf{x} + \mathbf{y}|^2} (\mathbf{x} + \mathbf{y}).$$

and it is verified that

$$|\mathbf{u}|^2 = |\mathbf{x}|^2, \quad |\mathbf{v}|^2 = |\mathbf{y}|^2.$$

The map $R : (\mathbf{x}, \mathbf{y}) \mapsto (\mathbf{u}, \mathbf{v})$ is a reversible YB map. Up to a permutation this map was first considered by Adler 1995 in the geometric problem of integrable deformations of a polygon.

Reduction to discrete Painlevé equations



With periodic boundary conditions and letting the edge parameters to vary consistently we get a d- P_1 equation

$$w_{n+1} + w_n + w_{n-1} = \frac{z_n}{w_n} + c$$

where $z_n = \alpha n + \beta + \gamma(-1)^n$.