

*XVI International Conference
Geometry, Integrability and Quantization
6 – 11 June, 2014, Varna, Sofia*

Riemann-Hilbert Problems and new Soliton Equations

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*It is my pleasure to congratulate Professor Jan Slawianowski
for his 70-th birthday!*

PLAN

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- New N -wave equations – $k \geq 2$
- mKdV equations related to simple Lie algebras
- Conclusions and open questions

Based on:

- V. S. Gerdjikov, D. J. Kaup. *Reductions of 3×3 polynomial bundles and new types of integrable 3-wave interactions*. In Nonlinear evolution equations: integrability and spectral methods, Ed. A. P. Fordy, A. Degasperis, M. Lakshmanan, Manchester University Press, (1981), p. 373–380
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- V. S. Gerdjikov. Riemann-Hilbert Problems with canonical normalization and families of commuting operators. Pliska Stud. Math. Bulgar. **21**, 201–216 (2012).
- V. S. Gerdjikov. Derivative Nonlinear Schrödinger Equations with \mathbb{Z}_N and \mathbb{D}_N -Reductions. Romanian Journal of Physics, **58**, Nos. 5-6, 573-582 (2013).
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RHP with canonical normalization

$$\xi^+(x, t, \lambda) = \xi^-(x, t, \lambda)G(x, t, \lambda), \quad \lambda^k \in \mathbb{R}, \quad \lim_{\lambda \rightarrow \infty} \xi^+(x, t, \lambda) = \mathbb{1},$$

$$\xi^\pm(x, t, \lambda) \in \mathfrak{G}$$

Consider particular type of dependence $G(x, t, \lambda)$:

$$i \frac{\partial G}{\partial x} - \lambda^k [J, G(x, t, \lambda)] = 0, \quad i \frac{\partial G}{\partial t} - \lambda^k [K, G(x, t, \lambda)] = 0.$$

where $J \in \mathfrak{h} \subset \mathfrak{g}$.

The canonical normalization of the RHP:

$$\xi^\pm(x, t, \lambda) = \exp Q(x, t, \lambda), \quad Q(x, t, \lambda) = \sum_{k=1}^{\infty} Q_k(x, t) \lambda^{-k}.$$

where all $Q_k(x, t) \in \mathfrak{g}$. However,

$$\mathcal{J}(x, t, \lambda) = \xi^\pm(x, t, \lambda) J \hat{\xi}^\pm(x, t, \lambda), \quad \mathcal{K}(x, t, \lambda) = \xi^\pm(x, t, \lambda) K \hat{\xi}^\pm(x, t, \lambda),$$

belong to the algebra \mathfrak{g} for any J and K from \mathfrak{g} . If in addition K also belongs to the Cartan subalgebra \mathfrak{h} , then

$$[\mathcal{J}(x, t, \lambda), \mathcal{K}(x, t, \lambda)] = 0.$$

Zakharov-Shabat theorem

Theorem 1. *Let $\xi^\pm(x, t, \lambda)$ be solutions to the RHP whose sewing function depends on the auxiliary variables x and t as above. Then $\xi^\pm(x, t, \lambda)$ are fundamental solutions of the following set of differential operators:*

$$L\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial x} + U_s(x, t, \lambda)\xi^\pm(x, t, \lambda) - \lambda^k[J, \xi^\pm(x, t, \lambda)] = 0,$$

$$M\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial t} + V(x, t, \lambda)\xi^\pm(x, t, \lambda) - \lambda^k[K, \xi^\pm(x, t, \lambda)] = 0.$$

Proof. Introduce the functions:

$$g^\pm(x, t, \lambda) = i\frac{\partial\xi^\pm}{\partial x}\hat{\xi}^\pm(x, t, \lambda) + \lambda^k\xi^\pm(x, t, \lambda)J\hat{\xi}^\pm(x, t, \lambda),$$

$$p^\pm(x, t, \lambda) = i\frac{\partial\xi^\pm}{\partial t}\hat{\xi}^\pm(x, t, \lambda) + \lambda^k\xi^\pm(x, t, \lambda)K\hat{\xi}^\pm(x, t, \lambda),$$

and using

$$i\frac{\partial G}{\partial x} - \lambda^k [J, G(x, t, \lambda)] = 0, \quad i\frac{\partial G}{\partial t} - \lambda^k [K, G(x, t, \lambda)] = 0.$$

prove that

$$g^+(x, t, \lambda) = g^-(x, t, \lambda), \quad p^+(x, t, \lambda) = p^-(x, t, \lambda),$$

which means that these functions are analytic functions of λ in the whole complex λ -plane. Next we find that:

$$\lim_{\lambda \rightarrow \infty} g^+(x, t, \lambda) = \lambda^k J, \quad \lim_{\lambda \rightarrow \infty} p^+(x, t, \lambda) = \lambda^k K.$$

and make use of Liouville theorem to get

$$g^+(x, t, \lambda) = g^-(x, t, \lambda) = \lambda^k J - \sum_{l=1}^k U_{s;l}(x, t) \lambda^{k-l},$$

$$p^+(x, t, \lambda) = p^-(x, t, \lambda) = \lambda^k K - \sum_{l=1}^k V_l(x, t) \lambda^{k-l}.$$

We shall see below that the coefficients $U_l(x, t)$ and $V_l(x, t)$ can be expressed in terms of the asymptotic coefficients Q_s of $\xi^\pm(x, t, \lambda)$.

Now remember the definition of $g^+(x, t, \lambda)$

$$\begin{aligned} g^\pm(x, t, \lambda) &= i \frac{\partial \xi^\pm}{\partial x} \hat{\xi}^\pm(x, t, \lambda) + \lambda^k \xi^\pm(x, t, \lambda) J \hat{\xi}^\pm(x, t, \lambda) \\ &= \lambda^k J - \sum_{l=1}^k U_{s;l}(x, t) \lambda^{k-l}, \end{aligned}$$

Multiply both sides by $\xi^\pm(x, t, \lambda)$ and move all the terms to the left:

$$i \frac{\partial \xi^\pm}{\partial x} + \sum_{l=1}^k U_l(x, t) \lambda^{k-l} \xi^\pm(x, t, \lambda) - \lambda^k [J, \xi^\pm(x, t, \lambda)] = 0,$$

i.e. $L\xi^\pm(x, t, \lambda) = 0$. □

Lemma 1. *The operators L and M commute*

$$[L, M] = 0,$$

i.e. the following set of equations hold:

$$i \frac{\partial U}{\partial t} - i \frac{\partial V}{\partial x} + [U(x, t, \lambda) - \lambda^k J, V(x, t, \lambda) - \lambda^k K] = 0.$$

where

$$U(x, t, \lambda) = \sum_{l=1}^k U_l(x, t) \lambda^{k-l}, \quad V(x, t, \lambda) = \sum_{l=0}^k V_l(x, t) \lambda^{k-l}.$$

Jets of order k

How to parametrize $U_s(x, t, \lambda)$ and $V(x, t, \lambda)$?

Use:

$$\xi^\pm(x, t, \lambda) = \exp Q(x, t, \lambda), \quad Q(x, t, \lambda) = \sum_{k=1}^{\infty} Q_k(x, t) \lambda^{-k}.$$

and consider the jets of order k of $\mathcal{J}(x, \lambda)$ and $\mathcal{K}(x, \lambda)$:

$$\begin{aligned}\mathcal{J}(x, t, \lambda) &\equiv \left(\lambda^k \xi^\pm(x, t, \lambda) J_l \hat{\xi}^\pm(x, t, \lambda) \right)_+ = \lambda^k J - U(x, t, \lambda), \\ \mathcal{K}(x, t, \lambda) &\equiv \left(\lambda^k \xi^\pm(x, t, \lambda) K \hat{\xi}^\pm(x, t, \lambda) \right)_+ = \lambda^k K - V(x, t, \lambda).\end{aligned}$$

Express $U(x) \in \mathfrak{g}$ in terms of $Q_s(x)$:

$$\begin{aligned}\mathcal{J}(x, t, \lambda) &= J + \sum_{k=1}^{\infty} \frac{1}{k!} \text{ad}_Q^k J, & \mathcal{K}(x, t, \lambda) &= K + \sum_{k=1}^{\infty} \frac{1}{k!} \text{ad}_Q^k K, \\ \text{ad}_Q Z &= [Q, Z], & \text{ad}_Q^2 Z &= [Q, [Q, Z]], \quad \dots\end{aligned}$$

and therefore for U_l we get:

$$\begin{aligned}U_1(x, t) &= -\text{ad}_{Q_1} J, & U_2(x, t) &= -\text{ad}_{Q_2} J - \frac{1}{2} \text{ad}_{Q_1}^2 J \\ U_3(x, t) &= -\text{ad}_{Q_3} J - \frac{1}{2} (\text{ad}_{Q_2} \text{ad}_{Q_1} + \text{ad}_{Q_1} \text{ad}_{Q_2}) J - \frac{1}{6} \text{ad}_{Q_1}^3 J.\end{aligned}$$

and similar expressions for $V_l(x, t)$ with J replaced by K .

Reductions of polynomial bundles

$$\begin{aligned}
 \text{a)} \quad & A\xi^{+,\dagger}(x, t, \epsilon\lambda^*)\hat{A} = \hat{\xi}^-(x, t, \lambda), & AQ^\dagger(x, t, \epsilon\lambda^*)\hat{A} &= -Q(x, t, \lambda), \\
 \text{b)} \quad & B\xi^{+,*}(x, t, \epsilon\lambda^*)\hat{B} = \xi^-(x, t, \lambda), & BQ^*(x, t, \epsilon\lambda^*)\hat{B} &= Q(x, t, \lambda), \\
 \text{c)} \quad & C\xi^{+,T}(x, t, -\lambda)\hat{C} = \hat{\xi}^-(x, t, \lambda), & CQ^\dagger(x, t, -\lambda)\hat{C} &= -Q(x, t, \lambda),
 \end{aligned}$$

where $\epsilon^2 = 1$ and A , B and C are elements of the group \mathfrak{G} such that $A^2 = B^2 = C^2 = \mathbb{1}$. As for the \mathbb{Z}_N -reductions we may have:

$$D\xi^\pm(x, t, \omega\lambda)\hat{D} = \xi^\pm(x, t, \lambda), \quad DQ(x, t, \omega\lambda)\hat{D} = Q(x, t, \lambda),$$

where $\omega^N = 1$ and $D^N = \mathbb{1}$.

On N -wave equations – $k = 1$

Lax representation involves two Lax operators linear in λ :

$$L\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial x} + [J, Q(x, t)]\xi^\pm(x, t, \lambda) - \lambda[J, \xi^\pm(x, t, \lambda)] = 0,$$

$$M\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial t} + [K, Q(x, t)]\xi^\pm(x, t, \lambda) - \lambda[K, \xi^\pm(x, t, \lambda)] = 0.$$

The corresponding equations take the form:

$$i\left[J, \frac{\partial Q}{\partial t}\right] - i\left[K, \frac{\partial Q}{\partial x}\right] - [[J, Q], [K, Q(x, t)]] = 0$$

$$Q(x, t) = \begin{pmatrix} 0 & u_1 & u_3 \\ -v_1 & 0 & u_2 \\ -v_3 & -v_2 & 0 \end{pmatrix}, \quad \begin{aligned} J &= \text{diag}(a_1, a_2, a_3), \\ K &= \text{diag}(b_1, b_2, b_3), \end{aligned}$$

Then the 3-wave equations take the form:

$$\begin{aligned}\frac{\partial u_1}{\partial t} - \frac{a_1 - a_2}{b_1 - b_2} \frac{\partial u_1}{\partial x} + \kappa \epsilon_1 \epsilon_2 u_2^* u_3 &= 0, \\ \frac{\partial u_2}{\partial t} - \frac{a_2 - a_3}{b_2 - b_3} \frac{\partial u_2}{\partial x} + \kappa \epsilon_1 u_1^* u_3 &= 0, \\ \frac{\partial u_3}{\partial t} - \frac{a_1 - a_3}{b_1 - b_3} \frac{\partial u_3}{\partial x} + \kappa \epsilon_2 u_1^* u_2^* &= 0,\end{aligned}$$

where

$$\kappa = a_1(b_2 - b_3) - a_2(b_1 - b_3) + a_3(b_1 - b_2).$$

New 3-wave equations – $k \geq 2$

Let $\mathfrak{g} = sl(3)$ and

$$Q_1(x, t) = \begin{pmatrix} 0 & u_1 & u_3 \\ -v_1 & 0 & u_2 \\ -v_3 & -v_2 & 0 \end{pmatrix}, \quad Q_2(x, t) = \begin{pmatrix} q_{11} & w_1 & w_3 \\ -z_1 & q_{22} & w_2 \\ -z_3 & -z_2 & q_{33} \end{pmatrix},$$

Fix up $k = 2$. Then the Lax pair becomes

$$L\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial x} + U(x, t, \lambda)\xi^\pm(x, t, \lambda) - \lambda^2[J, \xi^\pm(x, t, \lambda)] = 0,$$

$$M\xi^\pm \equiv i\frac{\partial\xi^\pm}{\partial t} + V(x, t, \lambda)\xi^\pm(x, t, \lambda) - \lambda^2[K, \xi^\pm(x, t, \lambda)] = 0,$$

where

$$U \equiv U_2 + \lambda U_1 = \left([J, Q_2(x)] - \frac{1}{2}[[J, Q_1], Q_1(x)] \right) + \lambda[J, Q_1],$$

$$V \equiv V_2 + \lambda V_1 = \left([K, Q_2(x)] - \frac{1}{2}[[K, Q_1], Q_1(x)] \right) + \lambda[K, Q_1].$$

Impose a \mathbb{Z}_2 -reduction of type a) with $A = \text{diag}(1, \epsilon, 1)$, $\epsilon^2 = 1$. Thus Q_1 and Q_2 get reduced into:

$$Q_1 = \begin{pmatrix} 0 & u_1 & 0 \\ \epsilon u_1^* & 0 & u_2 \\ 0 & \epsilon u_2^* & 0 \end{pmatrix}, \quad Q_2 = \begin{pmatrix} 0 & 0 & w_3 \\ 0 & 0 & 0 \\ w_3^* & 0 & 0 \end{pmatrix},$$

and we obtain new type of integrable 3-wave equations:

$$\begin{aligned}
i(a_1 - a_2) \frac{\partial u_1}{\partial t} - i(b_1 - b_2) \frac{\partial u_1}{\partial x} + \epsilon \kappa u_2^* u_3 + \epsilon \frac{\kappa(a_1 - a_2)}{(a_1 - a_3)} u_1 |u_2|^2 &= 0, \\
i(a_2 - a_3) \frac{\partial u_2}{\partial t} - i(b_2 - b_3) \frac{\partial u_2}{\partial x} + \epsilon \kappa u_1^* u_3 - \epsilon \frac{\kappa(a_2 - a_3)}{(a_1 - a_3)} |u_1|^2 u_2 &= 0, \\
i(a_1 - a_3) \frac{\partial u_3}{\partial t} - i(b_1 - b_3) \frac{\partial u_3}{\partial x} - \frac{i\kappa}{a_1 - a_3} \frac{\partial(u_1 u_2)}{\partial x} \\
+ \epsilon \kappa \left(\frac{a_1 - a_2}{a_1 - a_3} |u_1|^2 + \frac{a_2 - a_3}{a_1 - a_3} |u_2|^2 \right) u_1 u_2 + \epsilon \kappa u_3 (|u_1|^2 - |u_2|^2) &= 0,
\end{aligned}$$

where

$$\kappa = a_1(b_2 - b_3) - a_2(b_1 - b_3) + a_3(b_1 - b_2), \quad u_3 = w_3 + \frac{2a_2 - a_1 - a_3}{2(a_1 - a_3)} u_1 u_2.$$

The diagonal terms in the Lax representation are λ -independent.

Two of them read:

$$i(a_1 - a_2) \frac{\partial |u_1|^2}{\partial t} - i(b_1 - b_2) \frac{\partial |u_1|^2}{\partial x} - \epsilon \kappa (u_1 u_2 u_3^* - u_1^* u_2^* u_3) = 0,$$

$$i(a_2 - a_3) \frac{\partial |u_2|^2}{\partial t} - i(b_2 - b_3) \frac{\partial |u_2|^2}{\partial x} - \epsilon \kappa (u_1 u_2 u_3^* - u_1^* u_2^* u_3) = 0,$$

These relations are satisfied identically as a consequence of the NLEE.

New types of 4-wave interactions

The Lax pair for these new equations will be provided by:

$$L\psi = i \frac{\partial \psi}{\partial x} + (U_2(x, t) + \lambda U_1(x, t) - \lambda^2 J) \psi(x, t, \lambda) = 0,$$

$$M\psi = i \frac{\partial \psi}{\partial t} + (V_2(x, t) + \lambda V_1(x, t) - \lambda^2 K) \psi(x, t, \lambda) = 0,$$

where $U_j(x, t)$ and $V_j(x, t)$ are fast decaying smooth functions taking values in the Lie algebra $so(5)$

$$\begin{aligned} U_1(x, t) &= [J, Q_1(x, t)], & U_2(x, t) &= [J, Q_2(x, t)] - \frac{1}{2} \text{ad}_{Q_1}^2 J, \\ V_1(x, t) &= [K, Q_1(x, t)], & V_2(x, t) &= [K, Q_2(x, t)] - \frac{1}{2} \text{ad}_{Q_1}^2 K. \end{aligned}$$

Here $\text{ad}_{Q_1} X \equiv [Q_1(x, t), X]$.

Assume $Q_1(x, t)$ and $Q_2(x, t)$ to be generic elements of $so(5)$:

$$Q_1(x, t) = \sum_{\alpha \in \Delta_+} (q_\alpha^1 E_\alpha + p_\alpha^1 E_{-\alpha}) + r_1^1 H_{e_1} + r_2^1 H_{e_2},$$

$$Q_2(x, t) = \sum_{\alpha \in \Delta_+} (q_\alpha^2 E_\alpha + p_\alpha^2 E_{-\alpha}) + r_1^2 H_{e_1} + r_2^2 H_{e_2},$$

$$J = a_1 H_{e_1} + a_2 H_{e_2} = \text{diag}(a_1, a_2, 0, -a_2, -a_1),$$

$$K = b_1 H_{e_1} + b_2 H_{e_2} = \text{diag}(b_1, b_2, 0, -b_2, -b_1),$$

Next we impose on $Q_1(x, t)$ and $Q_2(x, t)$ the natural reduction

$$B_0 U(x, t, \epsilon \lambda^*)^\dagger B_0^{-1} = U(x, t, \lambda), \quad B_0 = \text{diag}(1, \epsilon, 1, \epsilon, 1), \quad \epsilon^2 = 1.$$

As a result:

$$B_0(\chi^+(x, t, \epsilon \lambda^*))^\dagger B_0^{-1} = (\chi^-(x, t, \lambda))^{-1}, \quad B_0(T(t, \epsilon \lambda^*))^\dagger B_0^{-1} = (T(t, \lambda))^{-1},$$

which provide $p_\alpha^1 = \epsilon(q_\alpha^1)^*$, $p_\alpha^2 = \epsilon(q_\alpha^2)^*$. Then the Lax representation will be a (rather complicated) system of 8 NLEE for the 8 independent matrix elements q_α^1 and q_α^2 .

However we can impose additional \mathbb{Z}_2 reduction condition

$$D\xi^\pm(x, t, -\lambda)\hat{D} = \xi^\pm(x, t, \lambda), \quad DQ(x, t, -\lambda)\hat{D} = Q(x, t, \lambda),$$

$$D = \text{diag}(1, -1, 1, -1, 1)$$

$$\begin{aligned}
Q_1(x, t) &= u_1 E_{e_1 - e_2} + u_2 E_{e_2} + u_3 E_{e_1 + e_2} + v_1 E_{-e_1 + e_2} + v_2 E_{-e_2} + v_3 E_{-e_1 - e_2} \\
&= \begin{pmatrix} 0 & u_1 & 0 & u_3 & 0 \\ v_1 & 0 & u_2 & 0 & u_3 \\ 0 & v_2 & 0 & u_2 & 0 \\ v_3 & 0 & v_2 & 0 & u_1 \\ 0 & v_3 & 0 & v_1 & 0 \end{pmatrix},
\end{aligned}$$

$$\begin{aligned}
Q_2(x, t) &= u_4 E_{e_1} + v_4 E_{-e_1} + w_1 H_{e_1} + w_2 H_{e_2} \\
&= \begin{pmatrix} w_1 & 0 & u_4 & 0 & 0 \\ 0 & w_2 & 0 & 0 & 0 \\ w_4 & 0 & 0 & 0 & u_4 \\ 0 & 0 & 0 & -w_2 & 0 \\ 0 & 0 & -v_4 & 0 & -w_1 \end{pmatrix},
\end{aligned}$$

$$J = a_1 H_{e_1} + a_2 H_{e_2} = \text{diag}(a_1, a_2, 0, -a_2, -a_1),$$

$$K = b_1 H_{e_1} + b_2 H_{e_2} = \text{diag}(b_1, b_2, 0, -b_2, -b_1),$$

Combining both reductions for the matrix elements of $Q_j(x, t)$ we have:

$$v_1 = \epsilon u_1^*, \quad v_2 = \epsilon u_2^*, \quad v_3 = \epsilon u_3^*, \quad v_4 = u_4^*,$$

The commutativity condition for the Lax pair

$$i \left(\frac{\partial V_2}{\partial x} + \lambda \frac{\partial V_1}{\partial x} \right) - i \left(\frac{\partial U_2}{\partial t} + \lambda \frac{\partial U_1}{\partial t} \right) + [U_2 + \lambda U_1 - \lambda^2 J, V_2 + \lambda V_1 - \lambda^2 K] = 0$$

must hold identically with respect to λ . The terms proportional to λ^4 , λ^3 and λ^2 vanish identically. The term proportional to λ and the λ -independent term vanish provided Q_i satisfy the NLEE:

$$i \frac{\partial V_1}{\partial x} - i \frac{\partial U_1}{\partial t} + [U_2, V_1] + [U_1, V_1] = 0,$$

$$i \frac{\partial V_2}{\partial x} - i \frac{\partial U_2}{\partial t} + [U_2, V_2] = 0.$$

In components the corresponding NLEE:

$$\begin{aligned}
& -2i(a_1 - a_2) \frac{\partial u_1}{\partial t} + 2i(b_1 - b_2) \frac{\partial u_1}{\partial x} + \kappa \epsilon u_2^* (\epsilon u_2^* u_3 - u_1 u_2 - 2u_4) = 0, \\
& -2ia_2 \frac{\partial u_2}{\partial t} + 2ib_2 \frac{\partial u_2}{\partial x} - \kappa (u_2 \epsilon (|u_3|^2 - |u_1|^2) + 2u_3 u_4^* + 2\epsilon u_1^* u_4) = 0, \\
& -2i(a_1 + a_2) \frac{\partial u_3}{\partial t} + 2i(b_1 + b_2) \frac{\partial u_3}{\partial x} + \kappa u_2 (\epsilon u_2^* u_3 - u_1 u_2 + 2u_4) = 0, \\
& -2ia_1 \frac{\partial u_4}{\partial t} + 2ib_1 \frac{\partial u_4}{\partial x} + i \frac{\partial}{\partial t} (-(2a_2 - a_1)u_1 u_2 + (2a_2 + a_1)\epsilon u_2^* u_3) \\
& + i(2b_2 - b_1) \frac{\partial (u_1 u_2)}{\partial x} - i(2b_2 + b_1) \epsilon \frac{\partial (u_2^* u_3)}{\partial x} - \kappa (2\epsilon u_4 (|u_1|^2 - |u_3|^2) \\
& + \epsilon u_1 u_2 (|u_1|^2 + 3|u_3|^2) - u_3 u_2^* (3|u_1|^2 + |u_3|^2)) = 0.
\end{aligned}$$

Let us now introduce

$$U_4 = u_4 - \frac{1}{2a_1} ((a_1 - a_2)u_1 u_2 + (a_1 + a_2)\epsilon u_3 u_2^*).$$

As a result we get:

$$\begin{aligned}
& -2i(a_1 - a_2) \frac{\partial u_1}{\partial t} + 2i(b_1 - b_2) \frac{\partial u_1}{\partial x} - \frac{\kappa \epsilon}{a_1} u_2^* (2a_1 U_4 + \epsilon a_2 u_2^* u_3 + (2a_1 - a_2) u_1 u_2) = 0, \\
& -2ia_2 \frac{\partial u_2}{\partial t} + 2ib_2 \frac{\partial u_2}{\partial x} - \frac{\kappa \epsilon}{a_1} u_2 ((2a_1 + a_2) |u_3|^2 - a_2 |u_1|^2) \\
& \quad - 2\kappa (u_3 U_4^* + \epsilon u_1^* U_4 + u_1^* u_2^* u_3) = 0, \\
& -2i(a_1 + a_2) \frac{\partial u_3}{\partial t} + 2i(b_1 + b_2) \frac{\partial u_3}{\partial x} + \frac{\kappa}{a_1} u_2 (\epsilon (2a_1 + a_2) u_2^* u_3 - a_2 u_1 u_2 + 2a_1 U_4) = 0, \\
& -2ia_1 \frac{\partial U_4}{\partial t} + 2ib_1 \frac{\partial U_4}{\partial x} + \frac{i\kappa}{a_1} \frac{\partial u_1 u_2}{\partial x} - \frac{i\kappa \epsilon}{a_1} \frac{\partial u_2^* u_3}{\partial x} \\
& - \frac{\kappa}{a_1} (2\epsilon U_4 (|u_1|^2 - |u_3|^2) + (\epsilon u_1 u_2 - u_3 u_2^*) ((2a_1 - a_2) |u_1|^2 + (2a_1 + a_2) |u_3|^2)) = 0,
\end{aligned}$$

Soliton equations with $sl(n)$ -series

$$L\psi \equiv i \frac{\partial \psi}{\partial x} + U(x, t, \lambda)\psi = 0,$$

$$M\psi \equiv i \frac{\partial \psi}{\partial t} + V(x, t, \lambda)\psi = \psi C(\lambda),$$

For the case of \mathbb{Z}_N -reduction (Mikhailov (1981)):

$$C_1 U(x, t, \lambda) C_1^{-1} = U(x, t, \omega \lambda), \quad C_1 V(x, t, \lambda) C_1^{-1} = V(x, t, \omega \lambda),$$

where $C_1^N = \mathbb{1}$ is a Coxeter automorphism of the algebra $\mathfrak{sl}(N, \mathbb{C})$ and $\omega = \exp(2\pi i/N)$.

Let $\mathfrak{g} \simeq \mathfrak{sl}(N, \mathbb{C})$ and the group of reduction is \mathbb{Z}_N . The class of relevant NLEE may be considered as generalizations of the derivative NLS equations

$$i \frac{\partial \psi_k}{\partial t} + \gamma \frac{\partial}{\partial x} \left(\cot \left(\frac{\pi k}{N} \right) \cdot \psi_{k,x} + i \sum_{p=1}^{N-1} \psi_p \psi_{k-p} \right) = 0,$$

$k = 1, 2, \dots, N - 1$, where γ is a constant and the index $k - p$ should be understood modulus N and $\psi_0 = \psi_N = 0$.

The automorphism Ad_{C_1} ($\text{Ad}_{C_1}(Y) \equiv C_1 Y C_1^{-1}$ for every Y from \mathfrak{g}) defines a grading in the Lie algebra

$$\mathfrak{sl}(N, \mathbb{C}) = \bigoplus_{k=0}^{N-1} \mathfrak{g}^{(k)},$$

$$J^{(k)} = \sum_{j=1}^N \omega^{kj} E_{j, j+s}, \quad C^{-1} J^{(k)} C = \omega^{-k} J^{(k)}.$$

where $(E_{j,s})_{q,r} = \delta_{jq} \delta_{sr}$. Obviously

$$\left[J^{(k)}, J_l^{(m)} \right] = (\omega^{ms} - \omega^{kl}) J_{s+l}^{(k+m)}.$$

Next choose $U(x, t, \lambda)$ and $V(x, t, \lambda)$ as follows:

$$U(x, t, \lambda) = Q(x, t) - \lambda J, \quad Q(x, t) = \sum_{j=1}^{N-1} \psi_j(x, t) J_j^{(0)}, \quad J = a J_0^{(1)}$$

$$V(x, t, \lambda) = V_3(x, t) + \lambda V_2(x, t) + \lambda^2 V_1(x, t) - \lambda^3 K,$$

where

$$V_1(x, t) = \sum_{k=1}^N v_k^1(x, t) J_k^{(2)}, \quad V_2(x, t) = \sum_{l=1}^N v_l^2(x, t) J_l^{(1)},$$

$$V_3(x, t) = \sum_{j=1}^{N-1} v_j^3(x, t) J_j^{(0)}, \quad K = b J_0^{(3)}.$$

The constants a and b determine the dispersion law of the MKdV eqs.

The next step is to request that $[L, M] = 0$ identically with respect to λ .

$$v_k^1(x, t) = \frac{b}{a} (\omega^{2k} + \omega^k + 1) \psi_k, \quad k = 1, \dots, N - 1,$$

and $v_N^1 = C(t)$ with $C(t)$ - arbitrary function of time. For

$$v_l^2(x, t) = \frac{b}{a^2} \sum_{j+k=l}^{N-1} \frac{\omega^{2l} + \omega^{2j+k} - \omega^k - 1}{1 - \omega^l} \psi_j \psi_k$$

$$+ i \frac{b}{a^2} \left(\frac{\omega^{2l} + \omega^l + 1}{1 - \omega^l} \right) \frac{\partial \psi_l}{\partial x} - \frac{C}{a} (\omega^l + 1) \psi_l,$$

for $l = 1, \dots, N - 1$ and

$$v_N^2 = -\frac{b}{a^2} \sum_{j+l=0}^{N-1} \left(\cos \frac{2\pi j}{N} + \frac{1}{2} \right) \psi_j \psi_l + D(t),$$

with $D(t)$ - another arbitrary function of time. And for

$$v_j^3 = \frac{b}{a^3} \cot \left(\frac{\pi j}{N} \right) \sum_{k+l=j}^{N-1} \frac{\partial}{\partial x} (\psi_k \psi_l) + \frac{C}{a^2} \sum_{m+l=j}^{N-1} (\psi_m \psi_l)$$

$$+ \frac{b}{2a^3} \sum_{k+l=j}^{N-1} \frac{\cos \frac{\pi(k-l)}{N}}{\sin \frac{\pi j}{N}} \frac{\partial}{\partial x} (\psi_k \psi_l) - \frac{D}{a} \psi_j$$

$$\begin{aligned}
& + \frac{b}{a^3} \sum_{l+m=j}^{N-1} \sum_{i+k=l}^{N-1} (\psi_i \psi_k \psi_m) + \frac{3b}{2a^3} \sum_{l+m=j}^{N-1} \cot \left(\frac{\pi l}{N} \right) \frac{\partial \psi_l}{\partial x} \psi_m \\
& + \frac{b}{a^3} \sum_{l+m=j}^{N-1} \sum_{i+k=l}^{N-1} \frac{\sin \frac{\pi(j-2k)}{N} - \sin \frac{\pi(j-2m)}{N}}{\sin \frac{\pi j}{N}} (\psi_i \psi_k \psi_m) \\
& - \frac{b}{4a^3} \cot \left(\frac{\pi j}{N} \right) \sum_{l+m=j}^{N-1} \frac{\partial}{\partial x} (\psi_l \psi_m) + \frac{C}{a^2} \cot \left(\frac{\pi j}{N} \right) \frac{\partial \psi_j}{\partial x} \\
& - \frac{b}{2a^3} \sum_{l+m=j}^{N-1} \frac{\cos \frac{\pi(l-m)}{N}}{\sin \frac{\pi j}{N}} \frac{\partial}{\partial x} (\psi_l \psi_m) + \frac{b}{a^3} \left(\cot^2 \frac{\pi j}{N} - \frac{1}{4 \sin^2 \frac{\pi j}{N}} \right) \frac{\partial^2 \psi_j}{\partial x^2} \\
& + \frac{b}{a^3} \sum_{k=1}^{N-1} \left(\cos \frac{2\pi k}{N} + \frac{1}{2} \right) (\psi_k \psi_{N-k} \psi_j)
\end{aligned}$$

where j is running from 1 to $N-1$. We choose $C(t) = 0$ and $D(t) = 0$.

In the end we get the following system of mKdV equations:

$$\begin{aligned}
\alpha \frac{\partial \psi_j}{\partial t} &= \left(\cot^2 \frac{\pi j}{N} - \frac{1}{4 \sin^2 \frac{\pi j}{N}} \right) \frac{\partial^3 \psi_j}{\partial x^3} + \sum_{l+m=j}^{N-1} \sum_{i+k=l}^{N-1} \frac{\partial}{\partial x} (\psi_i \psi_k \psi_m) \\
&+ \sum_{l+m=j}^{N-1} \sum_{i+k=l}^{N-1} \frac{\sin \frac{\pi(j-2k)}{N} - \sin \frac{\pi(j-2m)}{N}}{\sin \frac{\pi j}{N}} \frac{\partial}{\partial x} (\psi_i \psi_k \psi_m) \\
&+ \sum_{k=1}^{N-1} \left(\cos \frac{2\pi k}{N} + \frac{1}{2} \right) \frac{\partial}{\partial x} (\psi_k \psi_{N-k} \psi_j) + \frac{3}{4} \cot \left(\frac{\pi j}{N} \right) \sum_{k+l=j}^{N-1} \frac{\partial^2}{\partial x^2} (\psi_k \psi_l) \\
&+ \frac{3}{4} \sum_{k+l=j}^{N-1} \frac{\partial}{\partial x} \left(\cot \left(\frac{\pi l}{N} \right) \frac{\partial \psi_l}{\partial x} \psi_k + \cot \left(\frac{\pi k}{N} \right) \frac{\partial \psi_k}{\partial x} \psi_l \right)
\end{aligned}$$

where $\alpha = a^3/b$.

Additional Involutions and Examples

Along with the \mathbb{Z}_N -reduction we can introduce one of the following involutions (\mathbb{Z}_2 -reductions):

$$\begin{aligned}
 \text{a)} \quad & K_0^{-1} U^\dagger(x, t, \kappa_1(\lambda)) K_0 = U(x, t, \lambda), & \kappa_1(\lambda) &= -\omega^{-1} \lambda^* \\
 \text{b)} \quad & K_0^{-1} U^*(x, t, \kappa_1(\lambda)) K_0 = -U(x, t, \lambda), & \kappa_1(\lambda) &= \omega^{-1} \lambda^* \\
 \text{c)} \quad & U^T(x, t, -\lambda) = -U(x, t, \lambda),
 \end{aligned}$$

where $K_0^2 = \mathbb{1}$. We choose

$$K_0 = \sum_{k=1}^N E_{k, N-k+1}.$$

The action of K_0 on the basis is as follows:

$$K_0 \left(J^{(k)} \right)^\dagger K_0 = \omega^{k(s-1)} J^{(k)}, \quad K_0 \left(J^{(k)} \right)^* K_0 = \omega^{-k} J_{-s}^{(k)},$$

from which there follow the reductions below.

An immediate consequences are the constraints on the potentials:

$$\begin{aligned}
 \text{a)} \quad & K_0^{-1} Q^\dagger(x, t) K_0 = Q(x, t), & K_0^{-1} (J_0^{(1)})^\dagger K_0 &= \omega^{-1} J_0^{(1)}, \\
 \text{b)} \quad & K_0^{-1} Q^*(x, t) K_0 = -Q(x, t), & K_0^{-1} (J_0^{(1)})^* K_0 &= \omega^{-1} J_0^{(1)}, \\
 \text{c)} \quad & Q^T(x, t) = -Q(x, t), & (J_0^{(1)})^T &= J_0^{(1)}.
 \end{aligned}$$

More specifically there follows that each of the algebraic relations below:

$$\begin{aligned}
 \text{a)} \quad & \psi_j^*(x, t) = \psi_j(x, t), & \alpha &= \alpha^*; \\
 \text{b)} \quad & \psi_j^*(x, t) = -\psi_{N-j}(x, t), & \alpha &= \alpha^*; , \\
 \text{c)} \quad & \psi_j(x, t) = -\psi_{N-j}(x, t).
 \end{aligned}$$

where $j = 1, \dots, N - 1$, are compatible with the evolution of the MKdV eqs.

Some particular cases

Special examples of DNLS systems.

In the case of $\mathfrak{sl}(2, \mathbb{C})$ algebra we obtain the well-known MKdV equation

$$\alpha \frac{\partial \psi_1}{\partial t} = -\frac{1}{4} \frac{\partial^3 \psi_1}{\partial x^3} - \frac{1}{2} \frac{\partial}{\partial x} (\psi_1^3).$$

In the case of $\mathfrak{sl}(3, \mathbb{C})$ algebra we have the system of trivial equations $\partial_t \psi_1 = 0$ and $\partial_t \psi_2 = 0$. In the case of $\mathfrak{sl}(4, \mathbb{C})$ algebra we find:

$$\alpha \frac{\partial \psi_1}{\partial t} = \frac{1}{2} \frac{\partial^3 \psi_1}{\partial x^3} + \frac{3}{2} \frac{\partial}{\partial x} \left(\frac{\partial \psi_2}{\partial x} \psi_3 \right) + \frac{3}{2} \frac{\partial}{\partial x} (\psi_1 \psi_2^2) + \frac{\partial}{\partial x} (\psi_3^3),$$

$$\begin{aligned} \alpha \frac{\partial \psi_2}{\partial t} = & -\frac{1}{4} \frac{\partial^3 \psi_2}{\partial x^3} + \frac{3}{4} \frac{\partial^2}{\partial x^2} (\psi_1^2) - \frac{3}{4} \frac{\partial^2}{\partial x^2} (\psi_3^2) \\ & + 3 \frac{\partial}{\partial x} (\psi_1 \psi_2 \psi_3) - \frac{1}{2} \frac{\partial}{\partial x} (\psi_2^3), \quad (1) \end{aligned}$$

$$\alpha \frac{\partial \psi_3}{\partial t} = \frac{1}{2} \frac{\partial^3 \psi_3}{\partial x^3} - \frac{3}{2} \frac{\partial}{\partial x} \left(\psi_1 \frac{\partial \psi_2}{\partial x} \right) + \frac{3}{2} \frac{\partial}{\partial x} (\psi_2^2 \psi_3) + \frac{\partial}{\partial x} (\psi_1^3).$$

If we apply case a) we get the same set of MKdV equations with ψ_1, ψ_2 and ψ_3 purely real functions.

In the case b) we put $\psi_1 = -\psi_3^* = u$ and $\psi_2 = -\psi_2^* = iv$ and get:

$$\begin{aligned}\alpha \frac{\partial v}{\partial t} &= -\frac{1}{4} \frac{\partial^3 v}{\partial x^3} + \frac{3}{4i} \frac{\partial^2}{\partial x^2} (u^2 - u^{*,2}) - 3 \frac{\partial}{\partial x} (|u|^2 v) + \frac{1}{2} \frac{\partial}{\partial x} (v^3), \\ \alpha \frac{\partial u}{\partial t} &= \frac{1}{2} \frac{\partial^3 u}{\partial x^3} - i \frac{3}{2} \frac{\partial}{\partial x} \left(u^* \frac{\partial v}{\partial x} \right) - \frac{3}{2} \frac{\partial}{\partial x} (uv^2) - \frac{\partial}{\partial x} ((u^*)^3),\end{aligned}$$

where u is a complex function, but v is a purely real function.

In the case c):

$$\alpha \frac{\partial u}{\partial t} = \frac{1}{2} \frac{\partial^3 u}{\partial x^3} - \frac{\partial}{\partial x} (u^3),$$

where u is a complex function, we recover the well known MKdV equation. And finally in the case of $\mathfrak{sl}(6, \mathbb{C})$ algebra with \mathbb{D}_6 -reduction in the case c) we find

$$\begin{aligned}\alpha \frac{\partial u}{\partial t} &= 2 \frac{\partial^3 u}{\partial x^3} - 2\sqrt{3} \frac{\partial}{\partial x} \left(u \frac{\partial v}{\partial x} \right) - 6 \frac{\partial}{\partial x} (uv^2), \\ \alpha \frac{\partial v}{\partial t} &= \sqrt{3} \frac{\partial^2}{\partial x^2} (u^2) - 6 \frac{\partial}{\partial x} (u^2 v),\end{aligned}$$

where u and v are complex functions.

MKdV and $so(8)$

Normally with each simple Lie algebra one can associate just one MKdV eq.

The only exception is $so(8)$ which allows a one-parameter family of MKdV equations. The reason is that only $so(8)$ has $\mathfrak{3}$ as a double exponent!

$$\begin{aligned} \partial_t q_1 = & 2a \left[\partial_x^3 q_1 - \sqrt{3} \partial_x (q_1 \partial_x q_2) \right] - \sqrt{3} \left[(3a + b) \partial_x (q_4 \partial_x q_3) + (3a - b) \partial_x (q_3 \partial_x q_4) \right] \\ & - 3 \partial_x \left[q_1 (2a q_2^2 + (a - b) q_3^2 + (a + b) q_4^2) \right], \end{aligned}$$

$$\begin{aligned} \partial_t q_2 = & \sqrt{3}a\partial_x^2 q_1^2 + \frac{\sqrt{3}}{2}(a+b)\partial_x^2 q_3^2 + \frac{\sqrt{3}}{2}(a-b)\partial_x^2 q_4^2 \\ & - 3\partial_x \left[q_2 (2aq_1^2 + (a+b)q_3^2 + (a-b)q_4^2) \right], \end{aligned}$$

$$\begin{aligned} \partial_t q_3 = & -(a+b) \left[\partial_x^3 q_3 - \sqrt{3}\partial_x(q_3\partial_x q_2) \right] - \sqrt{3} \left[(3a+b)\partial_x(q_4\partial_x q_1) + 2b\partial_x(q_1\partial_x q_4) \right] \\ & + 3\partial_x \left[q_3 (2aq_4^2 + (a-b)q_1^2 + (a+b)q_2^2) \right], \end{aligned}$$

$$\begin{aligned} \partial_t q_4 = & -(a-b) \left[\partial_x^3 q_4 - \sqrt{3}\partial_x(q_4\partial_x q_2) \right] - \sqrt{3} \left[(3a-b)\partial_x(q_3\partial_x q_1) - 2b\partial_x(q_1\partial_x q_3) \right] \\ & + 3\partial_x \left[q_4 (2aq_3^2 + (a-b)q_2^2 + (a+b)q_1^2) \right]. \end{aligned}$$

Conclusions and open questions

- More classes of new integrable equations: i) higher rank simple Lie algebras; ii) different types of grading; iii) different power k of the polynomials $U(x, t, \lambda)$ and $V(x, t, \lambda)$ and iv) different reductions of U and V .
- These new NLEE must be Hamiltonian. View the jets $U(x, t, \lambda)$ and $V(x, t, \lambda)$ as elements of co-adjoint orbits of some Kac-Moody algebra.
- Apply Zakharov-Shabat dressing method for constructing their N -soliton solutions and study their interactions.
- Apply the above methods to twisted Kac-Moody algebras – work in progress

Thank you for your
attention!