Symmetries of Painlevé equations: Lecture 10 (B2)

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3 au Functions

3.1 Poisson structure and Hamiltonian representation

Recall that our symmetric form of $P_{\rm IV}$ is defined by

$$S_{\rm IV}: \quad f_0' = f_0(f_1 - f_2) + \alpha_0, \quad f_1' = f_1(f_2 - f_0) + \alpha_1, \quad f_2' = f_2(f_0 - f_1) + \alpha_2 \tag{3.1}$$

with normalization $\alpha_0 + \alpha_1 + \alpha_2 = 1$ and $f_0 + f_1 + f_2 = t$.

Denoting by $\mathcal{K} = \mathbb{C}(\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2)$ the field of rational functions in α_j and f_j (j = 0, 1, 2), we introduce a Poisson bracket $\{,\}$ on \mathcal{K} by

$$\{\varphi,\psi\} = \sum_{i,j=0}^{2} \frac{\partial\varphi}{\partial f_{i}} u_{i,j} \frac{\partial\psi}{\partial f_{j}}, \quad (i,j \in \{0,1,2\}), \quad U = (u_{i,j})_{i,j=0}^{2} = \begin{bmatrix} 0 & 1 & -1\\ -1 & 0 & 1\\ 1 & -1 & 0 \end{bmatrix}, \quad (3.2)$$

so that $\{f_i, f_j\} = u_{ij}, \ \{\alpha_i, \alpha_j\} = \{\alpha_i, f_j\} = 0.$

$$\{f_j, f_j\} = 0 \quad (j = 0, 1, 2) \qquad 0 \{f_0, f_1\} = 1, \quad \{f_1, f_0\} = -1 \{f_1, f_2\} = 1, \quad \{f_2, f_1\} = -1 \{f_2, f_0\} = 1, \quad \{f_0, f_2\} = -1$$
 (3.3)

By a *Poisson bracket*, we mean a \mathbb{C} -bilinear form $\{, \}$: $\mathcal{K} \times \mathcal{K} \to \mathcal{K}$ satisfying the conditions

 $\begin{array}{ll} (1) & \{f,f\}=0, & \{g,f\}=-\{f,g\}\,, \\ (2) & \{fg,h\}=\{f,h\}\,g+f\,\{g,h\}\,, & \{f,gh\}=\{f,g\}\,h+g\,\{f,h\}\,, \\ (3) & \{f,\{g,h\}\}+\{g,\{h,f\}\}+\{h,\{f,g\}\}=0. \end{array} \end{array}$

Then the system of differential equations (3.1) is expressed as

$$f'_0 = \{H, f_0\} + 1, \quad f'_1 = \{H, f_1\}, \quad f'_2 = \{H, f_2\}$$
(3.5)

in terms of the Hamiltonian

$$H = f_0 f_1 f_2 + \frac{1}{3} (\alpha_1 - \alpha_2) f_0 + \frac{1}{3} (\alpha_1 + 2\alpha_2) f_1 - \frac{1}{3} (2\alpha_1 + \alpha_2) f_2.$$
(3.6)

From this expression, we see that, for any $\varphi \in \mathcal{K}$, the derivation ': $\mathcal{K} \to \mathcal{K}$ defining S_{IV} is described as

$$\varphi' = \{H, \varphi\} + \frac{\partial \varphi}{\partial f_0}.$$
(3.7)

We set $p = f_1$, $q = f_2$ so that

$$f_0 = t - p - q, \quad f_1 = p, \quad f_2 = q, \quad f_0 + f_1 + f_2 = t.$$
 (3.8)

Then we have

$$\{p,q\} = 1, \quad \{p,p\} = \{q,q\} = 0, \quad \{p,t\} = \{q,t\} = \{t,t\} = 0.$$
 (3.9)

Note also that $\mathcal{K} = \mathbb{C}(\alpha_0, \alpha_1, \alpha_2; p, q; t)$. In terms of the coordinates (q, p; t), we have

$$\{\varphi,\psi\} = \frac{\partial\varphi}{\partial p}\frac{\partial\psi}{\partial q} - \frac{\partial\varphi}{\partial q}\frac{\partial\psi}{\partial p}$$
(3.10)

and

$$H = (t - q - p)pq + \alpha_2 p - \alpha_1 q + \frac{1}{3}(\alpha_1 - \alpha_2)t.$$
 (3.11)

From this, we see that the symmetric form of $P_{\rm IV}$ is equivalent to the Hamiltonian system

$$q' = \{H, q\} = \frac{\partial H}{\partial p}, \quad p' = \{H, p\} = -\frac{\partial H}{\partial q}.$$
(3.12)

Namely

$$H_{\rm IV}: \quad q' = q(t - q - 2p) + \alpha_2, \quad p' = p(2q + p - t) + \alpha_1. \tag{3.13}$$

We also remark that the Bäcklund transformations s_i (i = 0, 1, 2) are described as

$$s_i(f_j) = f_j + \frac{\alpha_i}{f_i} \{f_i, f_j\} \qquad (i, j \in \{0, 1, 2\})$$
(3.14)

in terms of the Poisson bracket. Furthermore, one can verify that, for any $w \in \widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$, the corresponding Bäcklund transformation $w : \mathcal{K} \to \mathcal{K}$ defines a canonical transformation in the sense that

$$w(\{\varphi,\psi\}) = \{w(\varphi), w(\psi)\} \qquad (\varphi, \psi \in \mathcal{K}).$$
(3.15)

This means that the extended Weyl group $\widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$ is realized as a group of birational canonical transformations which preserve the differential system S_{IV} invariant.

3.2 au Functions

In order to recover the cyclic symmetry, we intoduce three Hamiltonians h_0, h_1, h_2 by $h_0 = H$, $h_1 = \pi(h_0), h_2 = \pi(h_1)$:

$$h_{0} = f_{0}f_{1}f_{2} + \frac{1}{3}(\alpha_{1} - \alpha_{2})f_{0} + \frac{1}{3}(\alpha_{1} + 2\alpha_{2})f_{1} - \frac{1}{3}(2\alpha_{1} + \alpha_{2})f_{2},$$

$$h_{1} = f_{0}f_{1}f_{2} + \frac{1}{3}(\alpha_{2} - \alpha_{0})f_{1} + \frac{1}{3}(\alpha_{2} + 2\alpha_{0})f_{2} - \frac{1}{3}(2\alpha_{2} + \alpha_{0})f_{0},$$

$$h_{2} = f_{0}f_{1}f_{2} + \frac{1}{3}(\alpha_{0} - \alpha_{1})f_{2} + \frac{1}{3}(\alpha_{0} + 2\alpha_{1})f_{0} - \frac{1}{3}(2\alpha_{0} + \alpha_{1})f_{1}.$$

(3.16)

We introduce three τ functions (τ variables) τ_0, τ_1, τ_2 as dependent variables such that

$$h_0 = \frac{\tau'_0}{\tau_0}, \quad h_1 = \frac{\tau'_1}{\tau_1}, \quad h_2 = \frac{\tau'_2}{\tau_2}.$$
 (3.17)

Formally, we can write $h_i = (\log \tau_i)'$ and $\tau_i = \exp(\int h_i dt)$ (i = 0, 1, 2). Then, by (3.16), we see directly that the f variables are recovered as

$$f_0 = h_2 - h_1 + \frac{t}{3} = \frac{\tau_2'}{\tau_2} - \frac{\tau_1'}{\tau_1} + \frac{t}{3}.$$
(3.18)

We now compute the differential equations to be satisfied by h_i . Since $H = h_0$, we have

$$h'_{0} = \{h_{0}, h_{0}\} + \frac{\partial h_{0}}{\partial f_{0}} = f_{1}f_{2} + \frac{1}{3}(\alpha_{1} - \alpha_{2})$$
(3.19)

Combining three formulas

$$h_0' = f_1 f_2 + \frac{1}{3} (\alpha_1 - \alpha_2), \quad h_1' = f_2 f_0 + \frac{1}{3} (\alpha_2 - \alpha_0), \quad h_2' = f_0 f_1 + \frac{1}{3} (\alpha_0 - \alpha_1), \quad (3.20)$$

one can verify that

$$(h_0 + h_1)' + (h_0 - h_1)^2 + \frac{t}{3}(h_0 - h_1) - \frac{2}{9}t^2 + \frac{1}{3}(\alpha_0 - \alpha_1) = 0.$$
(3.21)

Using $h_i = \tau'_i / \tau_i$, this equation can be rewritten into the bilinear equation

$$\tau_0''\tau_1 - 2\tau_0'\tau_1' + \tau_0\tau_1'' + \frac{t}{3}(\tau_0'\tau_1 - \tau_0\tau_1') - \left(\frac{2}{9}t^2 - \frac{1}{3}(\alpha_0 - \alpha_1)\right)\tau_0\tau_1 = 0,$$
(3.22)

namely,

$$\left(D_t^2 + \frac{t}{3}D_t - \frac{2}{9}t^2 + \frac{1}{3}(\alpha_0 - \alpha_1)\right)\tau_0 \cdot \tau_1 = 0$$
(3.23)

in terms of the *Hirota derivatives*

$$D_t(f \cdot g) = f'g - fg', \quad D_t^2(f \cdot g) = f''g - 2f'g' + fg'', \quad \dots$$
(3.24)

In this way, the differential system $S_{\rm IV}$ is translated into the system of bilinear differential equations

$$\left(D_t^2 + \frac{t}{3}D_t - \frac{2}{9}t^2 + \frac{1}{3}(\alpha_0 - \alpha_1)\right)\tau_0 \cdot \tau_1 = 0,
\left(D_t^2 + \frac{t}{3}D_t - \frac{2}{9}t^2 + \frac{1}{3}(\alpha_1 - \alpha_2)\right)\tau_1 \cdot \tau_2 = 0,
\left(D_t^2 + \frac{t}{3}D_t - \frac{2}{9}t^2 + \frac{1}{3}(\alpha_2 - \alpha_0)\right)\tau_2 \cdot \tau_0 = 0$$
(3.25)

for the τ functions τ_0, τ_1, τ_2 . The f variables are recovered from the τ functions by

$$f_0 = \frac{\tau_2'}{\tau_2} - \frac{\tau_1'}{\tau_1} + \frac{t}{3}, \quad f_1 = \frac{\tau_0'}{\tau_0} - \frac{\tau_2'}{\tau_2} + \frac{t}{3}, \quad f_2 = \frac{\tau_1'}{\tau_1} - \frac{\tau_0'}{\tau_0} + \frac{t}{3}, \quad (3.26)$$

namely

$$f_0 = \frac{(D_t + \frac{t}{3})\tau_2 \cdot \tau_1}{\tau_2 \tau_1}, \quad f_1 = \frac{(D_t + \frac{t}{3})\tau_0 \cdot \tau_2}{\tau_0 \tau_2}, \quad f_2 = \frac{(D_t + \frac{t}{3})\tau_1 \cdot \tau_0}{\tau_1 \tau_0}.$$
 (3.27)

3.3 Lifting the Bäcklund transformations to the τ functions

It is *not* an obvious procedure to find Bäcklund transformations for the τ functions.

Noting that $h_j = \tau'_j / \tau = (\log \tau_j)'$, we investigate how the three hamiltonians transform by the action of \widetilde{W} . It is a direct computation, but the result is interesting:

$$s_i(h_j) = h_j \quad (i \neq j), \quad s_j(h_j) = h_j + \frac{\alpha_j}{f_j} \quad (i, j \in \{0, 1, 2\}).$$
 (3.28)

Namely, h_j is invariant under s_i $(i \neq j)$ and transforms by s_j only. (This means that h_j and τ_j are in some way attached to the *fundamental weights* of the affine root system, while f_j correspond to the simple roots α_j .) Noting that $f_1 - f_2 = 2h_0 - h_1 - h_2$, from

$$\frac{f_0'}{f_0} = 2h_0 - h_1 - h_2 + \frac{\alpha_0}{f_0}, \quad s_0(h_0) = h_0 + \frac{\alpha_0}{f_0}, \tag{3.29}$$

we obtain

$$s_0(h_0) = \frac{f'_0}{f_0} + h_1 + h_2 - h_0.$$
(3.30)

This means that

$$s_0\left(\frac{\tau'_0}{\tau_0}\right) = \frac{f'_0}{f_0} + \frac{\tau'_1}{\tau_1} + \frac{\tau'_2}{\tau_2} - \frac{\tau'_0}{\tau_0},\tag{3.31}$$

which would imply

$$s_0(\tau_0) = \text{const.} f_0 \frac{\tau_1 \tau_2}{\tau_0}.$$
 (3.32)

Theorem: Define the transformations s_0 , s_1 , s_2 and π for τ function by

$$s_i(\tau_j) = \tau_j \quad (i \neq j), \quad s_j(\tau_j) = f_j \frac{\tau_{j-1}\tau_{j+1}}{\tau_j}, \quad \pi(\tau_j) = \tau_{j+1} \qquad (i, j \in \mathbb{Z}/3\mathbb{Z}).$$
 (3.33)

Then, these commute with the derivation ', providing Bäcklund transformations for τ functions. Furthermore, they satisfy the fundamental relations

$$s_i^2 = 1, \quad (s_i s_{i+1})^3 = 1, \quad \pi s_i = s_{i+1} \pi \quad (i \in \mathbb{Z}/3\mathbb{Z}), \quad \pi^3 = 1$$
 (3.34)

for \widetilde{W} , with respect to all the variables including τ functions.

Wer remark that the variables f_j are recovered from τ functions by

$$f_j = \frac{\tau_j \, s_j(\tau_j)}{\tau_{j-1}\tau_{j+1}} \qquad (j \in \mathbb{Z}/3\mathbb{Z}) \tag{3.35}$$

in terms of the fundamental Bäcklund transformations s_j . Recall that

$$s_1(f_2) = f_2 + \frac{\alpha_1}{f_1}, \quad s_2(f_1) = f_1 - \frac{\alpha_2}{f_2}.$$
 (3.36)

In terms of the τ functions, these two equations can be rewritten as

$$\tau_1 s_1 s_2(\tau_2) - s_1(\tau_1) s_2(\tau_2) = \alpha_1 \tau_0^2, \quad s_1(\tau_1) s_2(\tau_2) - s_2 s_1(\tau_1) \tau_2 = \alpha_2 \tau_0^2$$
(3.37)

Then, eliminating τ_0 we obtain the *Hirota-Miwa equation*

$$(\alpha_0 - 1) s_1(\tau_1) s_2(\tau_2) + \alpha_1 s_2 s_1(\tau_1) \tau_2 + \alpha_2 \tau_1 s_1 s_2(\tau_2) = 0$$
(3.38)

relating six τ functions placed at the vertices of a regular hexagon.

3.4 Computation of Bäcklund transformations

Let $w \in \widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$ an element of the extended affine Weyl group, and set

$$\beta_j = w(\alpha_j) \in Q = \mathbb{Z}\alpha_0 \oplus \mathbb{Z}\alpha_1 \oplus \mathbb{Z}\alpha_2, \qquad g_j = w(f_j) \in \mathbb{C}(\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2)$$
(3.39)

for each $j \in \mathbb{Z}/3\mathbb{Z}$. Then, from a generic solution $(\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2)$ of S_{IV} we obtain a new solution $(\beta_0, \beta_1, \beta_2; g_0, g_1, g_2)$ of S_{IV} .

• Some examples:

$$s_{1}(f_{2}) = f_{2} + \frac{\alpha_{1}}{f_{1}} = \frac{f_{1}f_{2} + \alpha_{1}}{f_{1}}$$

$$s_{2}s_{1}(f_{2}) = f_{2} + \frac{\alpha_{1} + \alpha_{2}}{f_{1} - \frac{\alpha_{2}}{f_{2}}} = \frac{f_{2}(f_{1}f_{2} + \alpha_{1})}{f_{1}f_{2} - \alpha_{2}}$$

$$s_{0}s_{2}s_{1}(f_{2}) = f_{2} - \frac{\alpha_{0}}{f_{0}} - \frac{2\alpha_{0} + \alpha_{1} + \alpha_{2}}{f_{1} + \frac{\alpha_{0} + \alpha_{2}}{f_{0}} + \frac{\alpha_{0} + \alpha_{2}}{f_{2} - \frac{\alpha_{0}}{f_{0}}}$$

$$= \frac{(f_{0}f_{2} - \alpha_{0})(f_{0}^{2}f_{1}f_{2} + (\alpha_{0} + \alpha_{1})f_{0}^{2} - \alpha_{0}f_{0}(f_{1} - f_{2}) - \alpha_{0}^{2})}{f_{0}(f_{0}^{2}f_{1}f_{2} - (\alpha_{0} + \alpha_{2})f_{0}^{2} - \alpha_{0}f_{0}(f_{1} - f_{2}) - \alpha_{0}^{2})}$$

$$s_{1}(\tau_{1}) = f_{1}\frac{\tau_{0}\tau_{2}}{\tau_{1}}$$

$$s_{2}s_{1}(\tau_{1}) = (f_{1}f_{2} - \alpha_{2})\frac{\tau_{0}^{2}}{\tau_{2}}$$

$$s_{0}s_{2}s_{1}(\tau_{1}) = (f_{0}^{2}f_{1}f_{2} - (\alpha_{0} + \alpha_{1})f_{0}^{2} - \alpha_{0}f_{0}(f_{1} - f_{2})) - \alpha_{0}^{2})\frac{\tau_{1}^{2}\tau_{2}}{\tau_{0}^{2}}$$
(3.40)

Theorem: For each $w \in \widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$ and j = 0, 1, 2, there exists a unique polynomial $\phi_{w,j} \in \mathbb{Z}[\alpha_0, \alpha_1, \alpha_2, f_0, f_1, f_2]$ (j = 0, 1, 2) such that

$$w(\tau_j) = \phi_{w,j} \tau_0^{k_0} \tau_1^{k_1} \tau_2^{k_2} \qquad (k_0, k_1, k_2 \in \mathbb{Z}),$$
(3.41)

where k_0, k_1, k_2 are determined from w and j. The Bäcklund transformations $w(f_j)$ of f_j are then expressed as

$$w(f_j) = \frac{w(\tau_j) \ ws_j(\tau_j)}{w(\tau_{j-1})w(\tau_{j+1})} = \frac{\phi_{w,j} \ \phi_{ws_j,j}}{\phi_{w,j-1} \ \phi_{w,j+1}} \quad (j = 0, 1, 2).$$
(3.42)

This theorem explains the factorization property of the Bäcklund transformations. We call $\phi_{w,j}$ the ϕ factor for the τ function $w(\tau_j)$; this family of polynomials $\phi_{w,j}$ ($w \in \widetilde{W}, j = 0, 1, 2$) is also called the τ cocycle. Note that $\phi_{w,j}$ satisfy

$$\phi_{1,j} = 1, \quad \phi_{s_i w, j} = s_i(\phi_{m,j}) f_i^{k_i}, \quad \phi_{\pi w, j} = \pi(\phi_{w,j}); \tag{3.43}$$

By this recursion, $\phi_{w,j}$ are determined as rational functions in f_0, f_1, f_2 , but it is known that they are in fact polynomials.

3.5 Translations in the extended affine Weyl group

We remark that the extended affine Weyl group $\widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$ contains the commutative subgroup of *translations*. We denote by T_1, T_2, T_3 the translations with respect to the edges $\overline{P_0P_1}$, $\overline{P_1P_2}, \overline{P_2P_0}$ of the regular triangle $\Delta P_0P_1P_2$, respectively. They are expressed as

$$T_1 = \pi s_2 s_1, \quad T_2 = s_1 \pi s_2, \quad T_3 = s_2 s_1 \pi$$
 (3.44)

in terms of the generators of the extended affine Weyl group W.



By the fundamental relations of \widetilde{W} , one can directly verify that

$$T_i T_j = T_j T_i \quad (i, j = 1, 2, 3), \qquad T_1 T_2 T_3 = 1.$$
 (3.46)

From this construction, we see that the extended Weyl group $\widetilde{W} = \langle s_0, s_1, s_2, \pi \rangle$ is expressed as the semi-direct product of $\langle s_1, s_2 \rangle = \mathfrak{S}_3$ ($s_1 = (12), s_2 = (24)$) and the abelian subgroup of translations:

$$\widetilde{W} = \mathfrak{S}_3 \rtimes T, \quad T = \left\{ T_1^l T_2^m T_3^n \mid l, m, n \in \mathbb{Z} \right\}; \quad \sigma T_j = T_{\sigma(j)} \sigma \quad (\sigma \in \mathfrak{S}_3; j = 1, 2, 3).$$
(3.47)

We now look at the action of $T_1 = \pi s_2 s_1$ on α_j , f_j and τ_j . (Since $\pi(T_1) = T_2$, $\pi(T_2) = T_3$, the corresponding formulas for T_2 and T_3 are obtained by the diagram rotation π .)

$$T_{1}(\alpha_{0}) = \alpha_{0} + 1, \quad T_{1}(\alpha_{1}) = \alpha_{1} - 1, \quad T_{1}(\alpha_{2}) = \alpha_{2}.$$

$$T_{1}(f_{0}) = f_{1} + \frac{\alpha_{0}}{f_{0}} - \frac{\alpha_{2} + \alpha_{0}}{f_{1} - \frac{\alpha_{0}}{f_{0}}} = \frac{f_{0}^{2}f_{1}f_{2} - \alpha_{0}f_{0}f_{1} + \alpha_{0}f_{2}f_{0} - (\alpha_{0} + \alpha_{2})f_{0}^{2} - \alpha_{0}^{2}}{f_{0}(f_{0}f_{2} - \alpha_{0})},$$

$$T_{1}(f_{1}) = f_{2} - \frac{\alpha_{0}}{f_{0}} = \frac{f_{0}f_{2} - \alpha_{0}}{f_{0}}, \quad T_{1}(f_{2}) = f_{0} + \frac{\alpha_{0} + \alpha_{2}}{f_{2} - \frac{\alpha_{0}}{f_{0}}} = \frac{f_{0}(f_{0}f_{2} + \alpha_{2})}{f_{0}f_{2} - \alpha_{0}}.$$

$$T_{1}(\tau_{0}) = \tau_{1}, \quad T_{1}(\tau_{1}) = (f_{0}f_{2} - \alpha_{0})\frac{\tau_{1}^{2}}{\tau_{0}}, \quad T_{1}(\tau_{2}) = f_{0}\frac{\tau_{1}\tau_{2}}{\tau_{0}}.$$

$$(3.48)$$

We remark that this Bäcklund transformation T_1 can be regarded as the time evolution of a *discrete Painlevé* equation. By iterating T_1 , we set

$$x_n = T_1^n(f_1), \quad y_n = T_1^n(f_0) \qquad (n \in \mathbb{Z}).$$
 (3.49)



Figure 1: τ -Functions on the Lattice: $\tau_{m,n} = \tau_{m,n,0}$

Then from

$$T_1(f_1) = f_2 - \frac{\alpha_0}{f} = t - f_0 - f_1 - \frac{\alpha_0}{f_0}, \quad T_1^{-1}(f_0) = f_2 + \frac{\alpha_1}{f_1} = t - f_0 - f_1 + \frac{\alpha_1}{f_1}$$
(3.50)

we obtain

$$x_n + x_{n+1} = t - y_n - \frac{\alpha_0 + n}{y_n}, \quad y_{n-1} + y_n = t - x_n + \frac{\alpha_1 - n}{x_n} \qquad (n \in \mathbb{Z}).$$
(3.51)

This recurrence is (a version of) the discret Painlevé equation P_{II} ; if fact, one can show that it passes to the Painlevé equation P_{II} by an appropriate continuum limit.

A more systematic way to understand the discrete symmetry of $S_{\rm IV}$ is to use the lattice τ functions on the triangular lattice.

$$\tau_{m,n} = T_1^m T_2^n(\tau_0) \quad (m, n \in \mathbb{Z}).$$
 (3.52)

Note that $\tau_{0,0} = \tau_0$, $\tau_{1,0} = \tau_1$, $\tau_{1,1} = \tau_2$. The we have three types of bilinear equations for the lattice τ -functions.

(A) Bilinear differential equations of Hirota type:

$$\left(D_t^2 + \frac{t}{3}D_t - \frac{2t^2}{9} + \frac{\alpha_0 - \alpha_1 + 2m - n}{3}\right)\tau_{m,n} \cdot \tau_{m+1,n} = 0$$
(3.53)

(B) Toda equation:

$$\tau_{m-1,n}\tau_{m+1,n} = \left(\frac{1}{2}D_t^2 - \frac{\alpha_0 - \alpha_1 + 2m - n - 1}{3}\right)\tau_{m,n} \cdot \tau_{m,n}.$$
(3.54)

(C) Hirota-Miwa equation:

$$(\alpha_0 + m - 1) \tau_{m,n-1} \tau_{m,n+1} + (\alpha_1 - m + n) \tau_{m+1,n+1} \tau_{m-1,n-1} + (\alpha_2 - n) \tau_{m-1,n} \tau_{m+1,n} = 0.$$
(3.55)

Note also that there exist the ϕ factors $\phi_{m,n} \in \mathbb{Z}[\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2]$ such that

$$\tau_{m,n} = \phi_{m,n} \, \tau_0^{1-m} \tau_1^{m-n} \tau_2^n \quad (m,n \in \mathbb{Z}).$$
(3.56)

The corresponding f variables are then expressed as

$$g_{0} = T_{1}^{m} T_{2}^{n}(f_{0}) = \frac{\tau_{m,n} \tau_{m+2,n+1}}{\tau_{m+1,n} \tau_{m+1,n+1}} = \frac{\phi_{m,n} \phi_{m+2,n+1}}{\phi_{m+1,n} \phi_{m+1,n+1}},$$

$$g_{1} = T_{1}^{m} T_{2}^{n}(f_{1}) = \frac{\tau_{m+1,n} \tau_{m,n+1}}{\tau_{m,n} \tau_{m+1,n+1}} = \frac{\phi_{m+1,n} \phi_{m,n+1}}{\phi_{m,n} \phi_{m+1,n+1}},$$

$$g_{2} = T_{1}^{m} T_{2}^{n}(f_{2}) = \frac{\tau_{m+1,n+1} \tau_{m,n-1}}{\tau_{m,n} \tau_{m+1,n}} = \frac{\phi_{m+1,n+1} \phi_{m,n-1}}{\phi_{m,n} \phi_{m+1,n}}.$$
(3.57)

The triple (g_0, g_1, g_2) of rational functions in f_0, f_1, f_2 gives a solution of S_{IV} with parameter values $(\beta_0, \beta_1, \beta_2) = (\alpha_0 + m, \alpha_1 - m + n, \alpha_2 - n).$

3.6 Classical solutions of $S_{\rm IV}$

Theorem:

(1) When $(\alpha_0, \alpha_1, \alpha_2)$ is the barycenter of an alcove (a triangle), S_{IV} has a rational solution obtained by a Bäcklund transformation from the seed solution $(\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2) = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3}; \frac{t}{3}, \frac{t}{3}, \frac{t}{3})$. (2) When $(\alpha_0, \alpha_1, \alpha_2)$ is on the line $\alpha_j = n$ for some j = 0, 1, 2 and $n \in \mathbb{Z}$, S_{IV} has a 1-parameter family of solutions expressible rationally by the Hermite functions and their derivatives.

It is also known that any other solution of $S_{\rm IV}$ is very transcendental.

If we specialize the ϕ factors $\phi_{m,n}$ to the rational solution $(\alpha_0, \alpha_1, \alpha_2; f_0, f_1, f_2) = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3}; \frac{t}{3}, \frac{t}{3}, \frac{t}{3})$, we obtain a family of polynomials

$$F_{m,n} = F_{m,n}(t) = \phi_{m,n} \Big|_{\alpha_j = \frac{1}{3}, f_j = \frac{t}{3}} \qquad (m, n \in \mathbb{Z}).$$
(3.58)

in t, which we are called the *Okamoto polynomials*. Then the rational solution with parameter values $(\alpha_0, \alpha_1, \alpha_2) = (\frac{1}{3} + m, \frac{1}{3} - m + n, \frac{1}{3} - n)$ is expressed as

$$(f_0, f_1, f_2) = \left(\frac{F_{m,n}F_{m+2,n+1}}{F_{m+1,n}F_{m+1,n+1}}, \frac{F_{m+1,n}F_{m,n+1}}{F_{m,n}F_{m+1,n+1}}, \frac{F_{m+1,n+1}F_{m,n-1}}{F_{m,n}F_{m+1,n}}\right),$$
(3.59)

in terms of Okamoto polynomials. This completely describe the factorization property of the rational solution at the barycenter of each alcove.

Remark: It is known that the ϕ factors $\phi_{m,n}$ for the τ functions $\tau_{m,n} = T_1^m T_2^n(\tau_0)$ has an explicit determinant formula of Jacobi-Trudi type (see [1]). Through this formula of Jacibi-Trudi type, one can identify each Okamoto polynomial $F_{m,n}(t)$ with a specialization of the Schur function $S_{\lambda}(t_1, t_2, \ldots)$ in the KP times (t_1, t_2, \ldots) attached to a 3-core partition λ .