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On Hamiltonian perturbations of hyperbolic PDEs

Boris DUBROVIN

SISSA (Trieste)

Class of 1+1 evolutionary systems

$$w_t^i + A_j^i(w) w_x^j + \varepsilon \left(B_j^i(w) w_{xx}^j + \frac{1}{2} C_{jk}^i(w) w_x^j w_x^k \right) + O(\varepsilon^2) = 0$$

$$i = 1, \dots, n$$

ε small parameter

ε -expansion: Coefficient of ε^m is a polynomial in $w_x, w_{xx}, \dots, w^{(m+1)}$ of the degree $m + 1$

$$\deg w^{(k)} = k, \quad k \geq 1$$

Perturbations of **hyperbolic system**

$$v_t^i + A_j^i(v)v_x^j = 0, \quad i = 1, \dots, n$$

eigenvalues of $(A_j^i(v))$ are **real and distinct** for any $v = (v^1, \dots, v^n) \in \text{ball} \subset \mathbb{R}^n$.

Particular class: **systems of conservation laws**

$$v_t^i + \partial_x \phi^i(v) = 0, \quad i = 1, \dots$$

Main goal: study of **Hamiltonian perturbations** of hyperbolic systems

Example 1 (Weakly dispersive) KdV

$$w_t + w w_x + \frac{\varepsilon^2}{12} w_{xxx} = 0$$

Example 2 Toda lattice

$$\ddot{q}_n = e^{q_{n+1} - q_n} - e^{q_n - q_{n-1}}.$$

Continuous version:

$$u_n := q_{n+1} - q_n = u(n\varepsilon), \quad v_n := \dot{q}_n = v(n\varepsilon), \quad t \mapsto \varepsilon t$$

$$u_t = \frac{v(x + \varepsilon) - v(x)}{\varepsilon} = v_x + \frac{1}{2}\varepsilon v_{xx} + O(\varepsilon^2)$$

$$v_t = \frac{e^{u(x+\varepsilon)} - e^{u(x)}}{\varepsilon} = e^u u_x + \frac{1}{2}\varepsilon (e^u)_{xx} + O(\varepsilon^2)$$

Example 3 Camassa - Holm equation

$$\begin{aligned} w_t &= (1 - \varepsilon^2 \partial_x^2)^{-1} \left\{ \frac{3}{2} w w_x - \varepsilon^2 \left[w_x w_{xx} + \frac{1}{2} w w_{xxx} \right] \right\} \\ &= \frac{3}{2} w w_x + \varepsilon^2 \left(w w_{xxx} + \frac{7}{2} w_x w_{xx} \right) + O(\varepsilon^4) \end{aligned}$$

Equivalencies:

$$w^i \mapsto \tilde{w}^i = f_0^i(w) + \sum_{k \geq 1} \varepsilon^k f_k^i(w; w_x, \dots, w^{(k)})$$

$$\deg f_k^i(w; w_x, \dots, w^{(k)}) = k$$

$$\det \left(\frac{\partial f_0^i(w)}{\partial w^j} \right) \neq 0.$$

$f_k^i(w; w_x, \dots, w^{(k)})$ polynomials in derivatives

Questions:

structure of solutions for

- $t < t_C$

- $t \sim t_C$

- $t > t_C$

Step 1: small t , **quasitriviality**. **Locality** of perturbative expansion

Example 1

Riemann wave \mapsto KdV

$$v_t + v v_x = 0 \quad \mapsto \quad w_t + w w_x + \frac{\epsilon^2}{12} w_{xxx} = 0$$

The substitution

$$w = v + \frac{\epsilon^2}{24} \partial_x^2 (\log v_x) + \epsilon^4 \partial_x^2 \left(\frac{v^{IV}}{1152 v_x^2} - \frac{7 v_{xx} v_{xxx}}{1920 v_x^3} + \frac{v_{xx}^3}{360 v_x^4} \right) + O(\epsilon^6).$$

Baikov, Gazizov, Ibragimov, 1989 So, for small t the solution to the Cauchy problem with smooth monotone initial data behaves like

$$w(x, t) = v(x, t) + O(\epsilon^2)$$

$$v(x, t) \quad \text{defined by } x = v t - f(v)$$

Universality for Riemann wave equation: near the point of gradient catastrophe any solution locally behaves as (A_2 singularity at $(x, t) = (0, 0)$)

$$x = v t - \frac{v^3}{6}$$

Example 3

Riemann wave \mapsto Camassa-Holm

$$v_t = \frac{3}{2}v v_x \mapsto w_t = (1 - \varepsilon^2 \partial_x^2)^{-1} \left(\frac{3}{2}w w_x - \varepsilon^2 \left[w_x w_{xx} + \frac{1}{2}w w_{xxx} \right] \right)$$

$$\begin{aligned} w = v + \varepsilon^2 \partial_x \left(\frac{v v_{xx}}{3 v_x} - \frac{v_x}{6} \right) \\ + \varepsilon^4 \partial_x \left(\frac{7 v_{xx}^2}{45 v_x} + \frac{45 v v_{xx}^3}{16 v_x^3} - \frac{45 v^2 v_{xx}^4}{32 v_x^5} - \frac{v_{xxx}}{8} - \frac{59 v v_{xx} v_{xxx}}{90 v_x^2} \right. \\ \left. + \frac{37 v^2 v_{xx}^2 v_{xxx}}{30 v_x^4} - \frac{7 v^2 v_{xxx}^2}{30 v_x^3} + \frac{5 v v^{IV}}{18 v_x} \right. \\ \left. - \frac{31 v^2 v_{xx} v^{IV}}{90 v_x^3} + \frac{v^2 v^V}{18 v_x^2} \right) + O(\varepsilon^6) \end{aligned}$$

Lorenzoni, 2002

General results: (B.D., S.-Q.Liu, Y.Zhang)

- Any **Hamiltonian** PDE \rightarrow system of conservation laws

$$w_t^i + \partial_x \psi^i(w; w_x, \dots; \varepsilon) = 0, \quad i = 1, \dots, n$$

- Any **bihamiltonian** PDE is quasitrivial. The solution can be reduced to solving *linear* systems

- Explicit construction: under assumptions of existence of a **tau-function** and **linear action of the Virasoro symmetries** onto the tau-function

$$\tau \mapsto \tau + \delta L_m \tau + O(\delta^2), \quad m \geq -1$$

All solutions regular in ε obtained from the **vacuum solution**

$$L_m \tau = 0, \quad m \geq -1$$

by shifts along the times of the hierarchy (**completeness needed!**).

Parametrized by **Frobenius manifolds** \Rightarrow $n(n-1)/2$ parametric family of integrable hierarchies (integrable hierarchies of the **topological type**)

Example $n = 2$ One-dimensional polytropic gas

equation of state $p = \frac{\kappa}{\kappa+1} \rho^{\kappa+1}$:

$$u_t + \left(\frac{u^2}{2} + \rho^\kappa \right)_x = 0$$

$$\rho_t + (\rho u)_x = 0$$

Bihamiltonian structure ([Olver](#), 1980)

$$\begin{aligned} \{u(x), u(y)\}_\lambda^{[0]} &= 2\rho^{\kappa-1}(x) \delta'(x-y) + (\rho^{\kappa-1})_x \delta(x-y), \\ \{u(x), \rho(y)\}_\lambda^{[0]} &= (u(x) - \lambda) \delta'(x-y) + \frac{1}{\kappa} v'(x) \delta(x-y), \\ \{\rho(x), \rho(y)\}_\lambda^{[0]} &= \frac{1}{\kappa} (2\rho(x) \delta'(x-y) + \rho'(x) \delta(x-y)) \end{aligned}$$

Integrable bihamiltonian perturbation

$$\begin{aligned}
& \frac{\partial u}{\partial t} + \partial_x \left\{ \frac{u^2}{2} + \rho^\kappa + \epsilon^2 \left[\frac{\kappa - 2}{8} \rho^{\kappa-3} \rho_x^2 + \frac{\kappa}{12} \rho^{\kappa-2} \rho_{xx} \right] \right. \\
& \quad + \epsilon^4 (\kappa - 2)(\kappa - 3) \left[a_1 \rho^{-4} u_x^2 \rho_x^2 + a_2 \rho^{\kappa-6} \rho_x^4 + \right. \\
& \quad a_3 \rho^{-3} u_{xx} u_x \rho_x + a_4 \rho^{-2} u_{xx}^2 + a_5 \rho^{-3} u_x^2 \rho_{xx} + a_6 \rho^{\kappa-5} \rho_x^2 \rho_{xx} \\
& \quad \left. + a_7 \rho^{\kappa-4} \rho_{xx}^2 + a_8 \rho^{-2} u_x u_{xxx} + a_9 \rho^{\kappa-4} \rho_x \rho_{xxx} \right] \\
& \quad \left. + \epsilon^4 \frac{\kappa(\kappa^2 - 1)(\kappa^2 - 4)}{360} \rho^{\kappa-3} \rho_{xxxx} \right\} = \mathcal{O}(\epsilon^6), \\
& \frac{\partial \rho}{\partial t} + \partial_x \left\{ \rho u + \epsilon^2 \left(\frac{(2 - \kappa)(\kappa - 3)}{12 \kappa \rho} u_x \rho_x + \frac{1}{6} u_{xx} \right) \right. \\
& \quad + \epsilon^4 (\kappa - 2)(\kappa - 3) \left[b_1 \rho^{-4} u_x \rho_x^3 + b_2 \rho^{-3} \rho_x^2 u_{xx} \right. \\
& \quad + b_3 \rho^{-3} u_x \rho_x \rho_{xx} + b_4 \rho^{-2} u_{xx} \rho_{xx} + b_5 \rho^{-2} u_{xxx} \rho_x \\
& \quad \left. \left. + b_6 \rho^{-2} u_x \rho_{xxx} + b_7 \rho^{-1} u_{xxxx} \right] \right\} = \mathcal{O}(\epsilon^6)
\end{aligned}$$

The coefficients are given by

$$a_1 = \frac{36 + 144\kappa - 59\kappa^2 + 19\kappa^3}{5760\kappa^3},$$

$$a_2 = \frac{60 + 176\kappa + 433\kappa^2 - 182\kappa^3 + 17\kappa^4}{5760\kappa^3}$$

$$a_3 = \frac{6 - 19\kappa - 11\kappa^2 - 4\kappa^3}{1440\kappa^3}, \quad a_4 = \frac{-6 - 5\kappa + 13\kappa^2}{1440\kappa^3},$$

$$a_5 = \frac{-42 + 13\kappa - 7\kappa^2}{2880\kappa^2}$$

$$a_6 = \frac{-36 - 72\kappa - 245\kappa^2 - 61\kappa^3 + 30\kappa^4}{2880\kappa^2},$$

$$a_7 = \frac{6 + 5\kappa + 15\kappa^2 + 5\kappa^3 + 5\kappa^4}{1440\kappa^2}$$

$$a_8 = \frac{1}{120\kappa}, \quad a_9 = \frac{2 + 5\kappa}{240}$$

$$b_1 = \frac{108 + 192\kappa - 97\kappa^2 + 17\kappa^3}{2880\kappa^3},$$

$$b_2 = \frac{-18 - 75\kappa + 47\kappa^2 - 10\kappa^3}{1440\kappa^3}$$

$$b_3 = -\frac{6 + 17\kappa - 5\kappa^2 + 2\kappa^3}{288\kappa^3}, \quad b_4 = \frac{6 - 4\kappa + \kappa^2}{180\kappa^2},$$

$$b_5 = \frac{6 + \kappa + \kappa^2}{720\kappa^2}, \quad b_6 = \frac{6 + \kappa + \kappa^2}{720\kappa^2}, \quad b_7 = -\frac{1}{360\kappa}$$

Step 2: Critical behavior
For KdV

$$w = v + \frac{\epsilon^2}{24} \partial_x^2 (\log v_x) \\ + \epsilon^4 \partial_x^2 \left(\frac{v^{IV}}{1152 v_x^2} - \frac{7 v_{xx} v_{xxx}}{1920 v_x^3} + \frac{v_{xx}^3}{360 v_x^4} \right) + O(\epsilon^6).$$

Near critical point

$$v_x \sim 1/\epsilon, \quad v_{xx} \sim 1/\epsilon^2, \dots, v^{(m)} \sim \epsilon^{-m}$$

All terms of the **same** order.

Resummation needed

Problem 1: Prove that near critical point the solution behaves as (**universality**)

$$u \sim \epsilon^{\frac{2}{7}} U \left(\frac{x}{\epsilon^{6/7}}, \frac{t}{\epsilon^{4/7}} \right) + \mathcal{O} \left(\epsilon^{\frac{4}{7}} \right)$$

where $U(X, T)$ is the unique **smooth** solution to the ODE

$$X = T U - \left[\frac{U^3}{6} + \frac{1}{24} (U'^2 + 2U U'') + \frac{U^{IV}}{240} \right]$$

depending on the parameter T .

Prove **existence** (cf. [Brezin, Marinari, Parisi 1992](#)) of such a solution (see also [Kudashev, Suleimanov](#))

Step 3: After phase transition: oscillatory behavior. Gurevich, Pitaevski 1973, Whitham asymptotics (leading term)

Problem 2 Determine full asymptotic behavior of **averaged** quantities, $\epsilon \rightarrow 0$

Example Hermitean matrix integrals

$$Z_N(\lambda; \epsilon) = \frac{1}{\text{Vol}(U_N)} \int_{N \times N} e^{-\frac{1}{\epsilon} \text{Tr} V(A)} dA$$

$$V(A) = \frac{1}{2} A^2 - \sum_{k \geq 3} \lambda_k A^k$$

as function of $N = x/\epsilon$, λ
is a tau-function of Toda lattice

Tau-function

$$u = \log \frac{\tau(x + \epsilon) \tau(x - \epsilon)}{\tau^2(x)}$$

$$v = \epsilon \frac{\partial}{\partial t_0} \log \frac{\tau(x + \epsilon)}{\tau(x)}.$$

Large $N \sim$ small ϵ expansion of

$$\tau(x, \mathbf{t}; \epsilon) = Z_N(\lambda; \epsilon)$$

$$x = \frac{N}{\epsilon}, \quad t_k = (k+1)! \lambda_{k+1}$$

has the form

$$\log \tau = \sum_{g \geq 0} \epsilon^{2g-2} \mathcal{F}_g(x, \mathbf{t})$$

so the solution u, v admits **regular expansion**

$$u = \sum_{k \geq 0} \epsilon^k u_k(x, \mathbf{t})$$

$$v = \sum_{k \geq 0} \epsilon^k v_k(x, \mathbf{t})$$

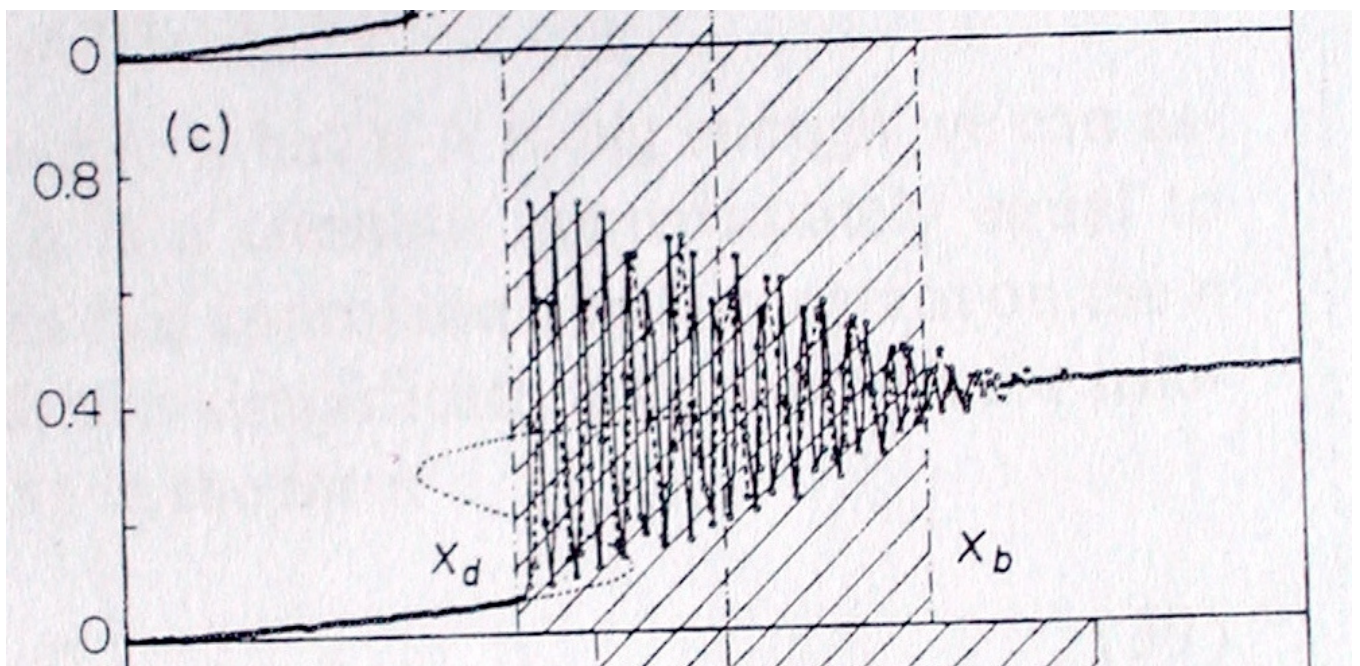
For **small** λ the ϵ -expansion can be obtained by applying the saddle point method to

$$Z_N = \frac{1}{\text{Vol}(U_N)} \int e^{-\frac{1}{\epsilon} \text{Tr}V(A)} dA$$

$\Rightarrow \mathcal{F}_g(x, t) =$ generating function of numbers of fat graphs on genus g Riemann surfaces

Corresponds to the **one-cut** asymptotic distribution of the eigenvalues of the large size Hermitean random matrix A

Multicut case: gaps in the asymptotic distribution of eigenvalues of random matrices
 \Rightarrow **singular** behaviour of the correlation functions (terms $\sim e^{\frac{iat}{\epsilon}}$ arise)



(from Jurkiewicz, Phys. Lett. B, 1991)

Smoothed correlation functions: average out the singular terms

Question: Which integrable PDEs describe the large N expansion of *smoothed* correlation functions?

Example 2 $n = 2$,

$$F(u, v) = \frac{1}{2} u v^2 + e^u$$

The Frobenius manifold

$$M^2 = \{ \lambda(p) = e^p + v + e^{u-p} \}$$

=symbol of the difference Lax operator

$$L = \Lambda + v + e^u \Lambda^{-1}, \quad \Lambda = e^{\epsilon \partial_x}$$

Extended Toda hierarchy

(G.Carlet, B.D., Y.Zhang)

$$\begin{aligned} \epsilon \frac{\partial L}{\partial t_k} &= \frac{1}{(k+1)!} \left[(L^{k+1})_+, L \right] \\ \epsilon \frac{\partial L}{\partial s_k} &= \frac{2}{k!} \left[\left(L^k (\log L - c_k) \right)_+, L \right] \\ c_k &= 1 + \frac{1}{2} + \dots + \frac{1}{k} \end{aligned}$$

$s_0 = x$, other times s_1, s_2, \dots are new.

Remark Interchanging time/space variables

$x = s_0 \leftrightarrow t_0 = \tilde{x}$ transforms Toda \leftrightarrow NLS

Back to matrix models (B.D., T.Grava, in progress)

Claim Substituting

$$\tau_{\text{Toda}}^{\text{vac}}(t_0, t_1, t_2, \dots; s_0, s_1, s_2, \dots; \epsilon)$$

$$t_0 = 0, \quad t_1 = -1, \quad t_k = (k+1)! \lambda_{k+1}, \quad k \geq 2$$

$$s_0 = x, \quad s_k = 0, \quad k \geq 1$$

one obtains

$$F := \log \tau_{\text{Toda}}^{\text{vac}}(0, -1, 3! \lambda_3, 4! \lambda_4, \dots; x, 0, \dots; \epsilon)$$

$$= \frac{x^2}{2\epsilon^2} \left(\log x - \frac{3}{2} \right) - \frac{1}{12} \log x + \sum_{g \geq 2} \left(\frac{\epsilon}{x} \right)^{2g-2} \frac{B_{2g}}{2g(2g-2)}$$

$$+ \sum_{g \geq 0} \epsilon^{2g-2} F_g(x; \lambda_3, \lambda_4, \dots)$$

$$F_g(x; \lambda_3, \lambda_4, \dots) \\ = \sum_n \sum_{k_1, \dots, k_n} a_g(k_1, \dots, k_n) \lambda_{k_1} \dots \lambda_{k_n} x^h,$$

$$h = 2 - 2g - \left(n - \frac{|k|}{2} \right), \quad |k| = k_1 + \dots + k_n,$$

and

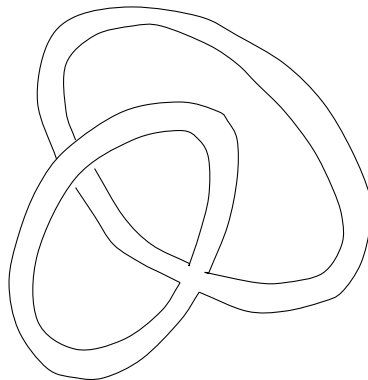
$$a_g(k_1, \dots, k_n) = \sum_{\Gamma} \frac{1}{\# \text{Sym } \Gamma}$$

where

Γ = a connected **fat graph** of genus g

with n vertices of the valencies k_1, \dots, k_n .

E.g.: genus 1, one vertex, valency 4



$$\begin{aligned}
F = \epsilon^{-2} & \left[\frac{1}{2}x^2 \left(\log x - \frac{3}{2} \right) + 6x^3\lambda_3^2 + 2x^3\lambda_4 + 216x^4\lambda_3^2\lambda_4 + 18x^4\lambda_4^2 \right. \\
& + 288x^5\lambda_4^3 + 45x^4\lambda_3\lambda_5 + 2160x^5\lambda_3\lambda_4\lambda_5 + 90x^5\lambda_5^2 + 5400x^6\lambda_4\lambda_5^2 + 5x^4\lambda_6 \\
& + 1080x^5\lambda_3^2\lambda_6 + 144x^5\lambda_4\lambda_6 + 4320x^6\lambda_4^2\lambda_6 + 10800x^6\lambda_3\lambda_5\lambda_6 + 27000x^7\lambda_5^2\lambda_6 \\
& \left. + 300x^6\lambda_6^2 + 21600x^7\lambda_4\lambda_6^2 + 36000x^8\lambda_6^3 \right] \\
& - \frac{1}{12} \log x + \frac{3}{2}x\lambda_3^2 + x\lambda_4 + 234x^2\lambda_3^2\lambda_4 + 30x^2\lambda_4^2 + 1056x^3\lambda_4^3 + 60x^2\lambda_3\lambda_5 \\
& + 6480x^3\lambda_3\lambda_4\lambda_5 + 300x^3\lambda_5^2 + 32400x^4\lambda_4\lambda_5^2 + 10x^2\lambda_6 + 3330x^3\lambda_3^2\lambda_6 \\
& + 600x^3\lambda_4\lambda_6 + 31680x^4\lambda_4^2\lambda_6 + 66600x^4\lambda_3\lambda_5\lambda_6 + 283500x^5\lambda_5^2\lambda_6 \\
& + 2400x^4\lambda_6^2 + 270000x^5\lambda_4\lambda_6^2 + 696000x^6\lambda_6^3 \\
& + \epsilon^2 \left[-\frac{1}{240x^2} + 240x\lambda_4^3 + 1440x\lambda_3\lambda_4\lambda_5 + \frac{1}{2}165x\lambda_5^2 + 28350x^2\lambda_4\lambda_5^2 \right. \\
& + 675x\lambda_3^2\lambda_6 + 156x\lambda_4\lambda_6 + 28080x^2\lambda_4^2\lambda_6 + 56160x^2\lambda_3\lambda_5\lambda_6 + 580950x^3\lambda_5^2\lambda_6 \\
& \left. + 2385x^2\lambda_6^2 + 580680x^3\lambda_4\lambda_6^2 + 2881800x^4\lambda_6^3 \right] + \dots
\end{aligned}$$

Proof uses **Toda equations** and the **large N expansion** for the Hermitean matrix integral ('t Hooft; D.Bessis, C.Itzykson, J.-B.Zuber)

$$Z_N(\lambda; \epsilon) = \frac{1}{\text{Vol}(U_N)} \int_{N \times N} e^{-\frac{1}{\epsilon} \text{Tr} V(A)} dA$$

$$V(A) = \frac{1}{2} A^2 - \sum_{k \geq 3} \lambda_k A^k$$

where one has to replace

$$N \mapsto \frac{x}{\epsilon}$$

Remark This is the **topological solution** for the (extended) nonlinear Schrödinger hierarchy

Multicut case: G gaps in the spectrum of random matrices

Claim: The full large N expansion of the smoothed correlation functions is given via the **topological tau function** associated with the Frobenius structure M^n , $n = 2G + 2$ on the Hurwitz space of hyperelliptic curves

$$\mu^2 = \prod_{i=1}^{2G+2} (\lambda - u_i)$$

Recall the general construction: Frobenius structure on the Hurwitz space $M^n =$ moduli of branched coverings

$$\lambda : \Sigma_G \rightarrow \mathbf{P}^1$$

fixed degree, genus G , ramification type at infinity, basis of a - and b -cycles ($n =$ number of branch points $\lambda = u_i$ for generic covering).

Must choose a **primary differential** dp (say, holomorphic differential with constant a -periods)

Then, for any two vector fields ∂_1, ∂_2 on M^n the inner product

$$\langle \partial_1, \partial_2 \rangle = \sum_{i=1}^n \operatorname{res}_{\lambda=u_i} \frac{\partial_1(\lambda dp) \partial_2(\lambda dp)}{d\lambda}$$

for any three vector fields $\partial_1, \partial_2, \partial_3$ on M^n

$$\langle \partial_1 \cdot \partial_2, \partial_3 \rangle = - \sum_{i=1}^n \operatorname{res}_{\lambda=u_i} \frac{\partial_1(\lambda dp) \partial_2(\lambda dp) \partial_3(\lambda dp)}{d\lambda dp}$$

Example $G = 1$ (two-cut case). Here $n = 4$. Flat coordinates on the Hurwitz space of elliptic double coverings with 4 branch points are u, v, w, τ . Can describe by the superpotential (= symbol of Lax operator)

$$\lambda(p) = v + u \left(\log \frac{\theta_1(p - w|\tau)}{\theta_1(p + w|\tau)} \right)'$$

The Frobenius structure given by

$$F = \frac{i}{4\pi} \tau v^2 - 2 u v w + u^2 \log \left[\frac{1}{\pi u} \frac{\theta_1(2w|\tau)}{\theta_1'(0|\tau)} \right]$$

Recall

$$\log \left[\frac{\theta_1(x|\tau)}{\pi \theta_1'(0|\tau)} \right] = \log \sin \pi x + 4 \sum_{m=1}^{\infty} \frac{q^{2m}}{1 - q^{2m}} \frac{\sin^2 \pi m x}{m}$$

$$q = e^{i\pi\tau}$$

Corresponding integrable hierarchy of the topological type for the functions u, v, w, τ , four infinite chains of times $t^{u,p}, t^{v,p}, t^{w,p}, t^{\tau,p}$. Then

$$Z \sim \tau^{\text{vac}}$$

with $t^{w,1} \mapsto t^{w,1} - 1, t^{w,0} = 0, t^{w,k} = (k+1)! \lambda_{k+1}$

$$t^{u,0} = x$$

other couplings = 0.

Problem 3 Critical and after critical behaviour for Camassa - Holm?