

# A relation between instanton-type solutions of $P_J$ ( $J = \text{I, II, 34, IV}$ )-hierarchies with a large parameter

By

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## Abstract

We report a relation between instanton-type solutions for equations of  $P_J$  ( $J = \text{I, II, 34, IV}$ )-hierarchies with a large parameter. The content of these notes is a short summary of our forthcoming papers [2], [16] and [17].

## § 1. Definitions of $P_J$ ( $J = \text{I, II, 34, IV}$ )-hierarchies with a large parameter $\eta$

We recall the definitions of equations of  $P_J$  ( $J = \text{I, II, 34, IV}$ )-hierarchies with a large parameter  $\eta$  given in [15], [8] and [9].

(i) The  $m$ -th members  $(P_1)_m$  and  $(P_{34})_m$  of  $P_1$ ,  $P_{34}$ -hierarchies with  $\eta$

Let  $u_k$  and  $v_k$  ( $k = 1, 2, \dots$ ) be unknown functions of  $t$  and  $c_k$ 's are constants. In what follows,  $\delta_{jm}$  stands for Kronecker's delta.

• For  $m = 1, 2, \dots$ ,  $(P_1)_m$  has the following form (see [15]):

$$(1.1) \quad \begin{cases} \eta^{-1} \frac{du_j}{dt} = 2v_j, & j = 1, 2, \dots, m, \\ \eta^{-1} \frac{dv_j}{dt} = 2(u_{j+1} + u_1 u_j + w_j), & j = 1, 2, \dots, m, \end{cases}$$

with the assumption  $u_{m+1} = 0$ . Here  $w_j$  is recursively defined by

$$(1.2) \quad w_j = \frac{1}{2} \sum_{k=1}^j u_k u_{j+1-k} + \sum_{k=1}^{j-1} u_k w_{j-k} - \frac{1}{2} \sum_{k=1}^{j-1} v_k v_{j-k} + c_j + \delta_{jm} t.$$

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2010 Mathematics Subject Classification(s): Primary 34E20; Secondary 34M40.

Key Words: exact WKB analysis, Painlevé hierarchies, instanton-type solutions

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- For  $m = 1, 2, \dots$ ,  $(P_{34})_m$  has the following form (see [9]):

$$(1.3) \quad \begin{cases} \eta^{-1} \frac{du_j}{dt} = 2v_j, & j = 1, 2, \dots, m, \\ \eta^{-1} \frac{dv_j}{dt} = 2(u_{j+1} + u_1 u_j + w_j), & j = 1, 2, \dots, m, \end{cases}$$

with

$$(1.4) \quad u_{m+1} = -w_m + c_0 u_m + \frac{v_m^2 - \kappa^2}{2u_m}.$$

Here  $\gamma (\neq 0)$ ,  $\kappa$  and  $\{c_j\}_{j=0}^m$  are constants, and  $w_j$  is recursively defined by

$$(1.5) \quad \begin{aligned} w_j = & \frac{1}{2} \sum_{k=1}^j u_k u_{j+1-k} + \sum_{k=1}^{j-1} u_k w_{j-k} - \frac{1}{2} \sum_{k=1}^{j-1} v_k v_{j-k} + c_j \\ & + c_0 \left( 2u_j - \sum_{k=1}^{j-1} u_k u_{j-k} \right) + \delta_{j,m-1} \gamma t + 2\delta_{jm} \gamma t c_0. \end{aligned}$$

Note that the form above has been slightly modified from the original form given by [9]. If we replace  $u_m$  (resp.  $v_m$ ) in (1.3) and (1.4) with  $u_m - \gamma t$  (resp.  $v_m - \eta^{-1} \frac{\gamma}{2}$ ), then we have the original form of  $(P_{34})_m$ .

- (ii) The  $m$ -th members  $(P_{II})_m$  and  $(P_{IV})_m$  of  $P_{II}$ ,  $P_{IV}$ -hierarchies with  $\eta$

Let  $u_k$  and  $v_k$  ( $k = 1, 2, \dots$ ) be unknown functions of  $t$  and  $c_k$ 's are constants.

- For  $m = 1, 2, \dots$ ,  $(P_{II})_m$  has the following form (see [8]):

$$(1.6) \quad \begin{cases} \eta^{-1} \frac{du_j}{dt} = -2(u_1 u_j + v_j + u_{j+1}) + 2c_j u_1, & j = 1, 2, \dots, m, \\ \eta^{-1} \frac{dv_j}{dt} = 2(v_1 u_j + v_{j+1} + w_j) - 2c_j v_1, & j = 1, 2, \dots, m, \end{cases}$$

with  $u_{m+1} = \gamma t$  and  $v_{m+1} = \kappa$ . Here  $\gamma (\neq 0)$ ,  $\kappa$  and  $c_j$ 's are constants, and  $w_j$  is recursively defined by

$$(1.7) \quad w_j = \sum_{k=1}^{j-1} u_{j-k} w_k + \sum_{k=1}^j u_{j-k+1} v_k + \frac{1}{2} \sum_{k=1}^{j-1} v_{j-k} v_k - \sum_{k=1}^{j-1} c_{j-k} w_k.$$

- For  $m = 1, 2, \dots$ ,  $(P_{IV})_m$  has the following form (see [8]):

$$(1.8) \quad \begin{cases} \eta^{-1} \frac{du_j}{dt} = -2(u_1 u_j + v_j + u_{j+1}) + 2c_j u_1 - 2\delta_{j,m-1} \gamma t, \\ \eta^{-1} \frac{dv_j}{dt} = 2(v_1 u_j + v_{j+1} + w_j) - 2c_j v_1, & j = 1, 2, \dots, m, \end{cases}$$

with

$$(1.9) \quad u_{m+1} = -\alpha_1, \quad v_{m+1} = -w_m - \frac{(v_m - \alpha_1)^2 - \alpha_2^2}{2(u_m - c_m)}.$$

Here  $\gamma (\neq 0)$ ,  $\alpha_1$ ,  $\alpha_2$  and  $c_j$ 's are constants, and  $w_j$  is defined by

$$(1.10) \quad w_j = \sum_{k=1}^{j-1} u_{j-k} w_k + \sum_{k=1}^j u_{j-k+1} v_k + \frac{1}{2} \sum_{k=1}^{j-1} v_{j-k} v_k - \sum_{k=1}^{j-1} c_{j-k} w_k + \delta_{jm} \gamma t v_1.$$

Note that the form above has been slightly modified from the original form given by [8]. If we replace  $u_m$  in (1.8) and (1.9) with  $u_m - \gamma t$ , then we have the original form of  $(P_{IV})_m$ .

**§ 2.  $P_J$  ( $J = I, II, 34, IV$ )-hierarchical with  $\eta$  in terms of generating functions**

In this note, we consider the represented forms with generating functions of unknown functions. Let  $\theta$  denotes an independent variable.

(i) The  $m$ -th members  $(P_I)_m$  and  $(P_{34})_m$  of  $P_I, P_{34}$ -hierarchies with  $\eta$

We define generating functions  $U, V$  and  $C$  of  $(P_I)_m$  (resp.  $(P_{34})_m$ ) by

$$(2.1) \quad \begin{aligned} U(\theta) &= \sum_{k=1}^{\infty} u_k \theta^k, & V(\theta) &= \sum_{k=1}^{\infty} v_k \theta^k & \text{and} \\ C(\theta) &= \sum_{k=1}^{\infty} (c_k + \delta_{km} t) \theta^{k+1} & (\text{resp. } C(\theta) &= \sum_{k=1}^{\infty} c_k \theta^{k+1}), \end{aligned}$$

respectively. Here  $u_k, v_k, c_k$  ( $k = 1, 2, \dots$ ) denote unknown functions and constants of  $(P_I)_m$  (resp.  $(P_{34})_m$ ). In what follows, by  $A \equiv B$  we mean that  $A - B$  is zero modulo  $\theta^{m+2}$ .

•  $(P_I)_m$  is rewritten in the following form

$$(2.2) \quad \eta^{-1} \frac{d}{dt} \begin{pmatrix} U\theta \\ V\theta \end{pmatrix} \equiv \begin{pmatrix} 2V\theta \\ -(1 + 2u_1\theta)(1 - U) + \frac{1 + 2C - \theta V^2}{1 - U} \end{pmatrix}$$

with the condition that the coefficients of  $\theta^{m+1}$  of  $U$  and  $V$  are zero.

•  $(P_{34})_m$  is rewritten in the following form

$$(2.3) \quad \begin{aligned} \eta^{-1} \frac{d}{dt} \begin{pmatrix} U\theta \\ V\theta \end{pmatrix} &\equiv \begin{pmatrix} 2V\theta \\ -(1 + 2(u_1 + c_0)\theta)(1 - U) + \frac{1 + 2C - \theta(V^2 - 2c_0)}{1 - U} \end{pmatrix} \\ &+ \begin{pmatrix} 0 \\ 2\gamma t \theta^m (1 + (u_1 + 2c_0)\theta) \end{pmatrix} \end{aligned}$$

with the condition that the coefficient of  $\theta^{m+1}$  of  $U$  (resp.  $V$ ) is equal to the right hand side of (1.4) (resp. zero).

Remark that, if we compare the coefficients with respect to  $\theta^j$  ( $2 \leq j \leq m + 1$ ) on the both sides of (2.2) (resp. (2.3)), we obtain (1.1) (resp. (1.3)).

(ii) The  $m$ -th members  $(P_{II})_m$  and  $(P_{IV})_m$  of  $P_{II}$ ,  $P_{IV}$ -hierarchies with  $\eta$

We define generating functions  $U$ ,  $V$  and  $C$  of  $(P_{II})_m$  (resp.  $(P_{IV})_m$ ) by

$$(2.4) \quad U(\theta) = \sum_{k=1}^{\infty} u_k \theta^k, \quad V(\theta) = \sum_{k=1}^{\infty} v_k \theta^k \quad \text{and} \quad C(\theta) = \sum_{k=1}^{\infty} c_k \theta^k,$$

respectively. Here  $u_k, v_k, c_k$  ( $k = 1, 2, \dots$ ) denote unknown functions and constants of  $(P_{II})_m$  (resp.  $(P_{IV})_m$ ).

•  $(P_{II})_m$  is rewritten in the following form

$$(2.5) \quad \eta^{-1} \frac{d}{dt} \begin{pmatrix} U\theta \\ V\theta \end{pmatrix} \equiv 2 \begin{pmatrix} u_1(1 - U + C)\theta - U - V\theta \\ -v_1(1 - U + C)\theta + \frac{2UV + V^2\theta}{2(1 - U + C)} + V \end{pmatrix}$$

with the condition that the coefficients of  $\theta^{m+1}$  of  $U$  and  $V$  are  $\gamma t$  and  $\kappa$ , respectively.

•  $(P_{IV})_m$  is rewritten in the following form

$$(2.6) \quad \eta^{-1} \frac{d}{dt} \begin{pmatrix} U\theta \\ V\theta \end{pmatrix} \equiv 2 \begin{pmatrix} u_1(1 - U + C)\theta - U - V\theta - \gamma t\theta^m \\ -v_1(1 - U + C)\theta + \frac{2UV + V^2\theta}{2(1 - U + C)} + V + \gamma t v_1 \theta^{m+1} \end{pmatrix}$$

with the condition that the coefficients of  $\theta^{m+1}$  of  $U$  and  $V$  are equal to the right hand sides of (1.9), respectively.

Remark that, if we compare the coefficients with respect to  $\theta^j$  ( $2 \leq j \leq m + 1$ ) on the both sides of (2.5) (resp. (2.6)), we obtain (1.6) (resp. (1.8)).

### § 3. The generating functions of the leading terms of 0-parameter solutions

As is shown in [4], each  $P_J$ -hierarchy has a formal power series of  $\eta^{-1}$  in the form

$$(3.1) \quad u_k(t) = \sum_{j=0}^{\infty} \eta^{-j} \hat{u}_{k,j}(t), \quad v_k(t) = \sum_{j=0}^{\infty} \eta^{-j} \hat{v}_{k,j}(t), \quad j = 1, \dots, m.$$

The solution taking the form of (3.1) is often called a 0-parameter solution, as the form does not have any free parameters. Let us define the generating functions of the leading terms  $\hat{u}_{i,0}$  and  $\hat{v}_{i,0}$  of their 0-parameter solutions of  $(P_J)_m$  ( $J = I, II, 34, IV$ ) by

$$(3.2) \quad \hat{u}_0(\theta) = \sum_{i=1}^{\infty} \hat{u}_{i,0} \theta^i, \quad \hat{v}_0(\theta) = \sum_{i=1}^{\infty} \hat{v}_{i,0} \theta^i.$$

Each explicit form of (3.2) for  $(P_J)_m$  ( $J = \text{I, II, 34, IV}$ ) is given as follows.

$(P_{\text{I}})_m$	$\hat{u}_0 = 1 - \sqrt{\frac{1+2C}{1+2\hat{u}_{1,0}\theta}}, \quad \hat{v}_0 = 0.$ <p>Here <math>\hat{u}_{1,0}</math> is taken so that the coefficient of <math>\theta^{m+1}</math> in <math>\hat{u}_0</math> is zero.</p>
$(P_{34})_m$	$\hat{u}_0 \equiv 1 - \sqrt{\frac{1+2(C+c_0\theta)}{(1+2(\hat{u}_{1,0}+c_0)\theta)(1-2\gamma t\theta^m)}},$ $\hat{v}_0 = 0,$ <p>where <math>\hat{u}_{1,0}</math> and <math>\hat{v}_{1,0}</math> are taken so that the coefficients of <math>\theta^{m+1}</math> in <math>\hat{u}_0</math> and <math>\hat{v}_0</math> are equal to <math>-\hat{w}_{m,0} + c_0\hat{u}_{m,0} + \frac{(\hat{v}_{m,0}^2 - \kappa^2)}{2\hat{u}_{m,0}}</math> and 0, respectively. Here <math>\hat{w}_{m,0}</math> is defined by (1.5) with <math>u_k, v_k</math> and <math>w_k</math> being replaced by <math>\hat{u}_{k,0}, \hat{v}_{k,0}</math> and <math>\hat{w}_{k,0}</math>.</p>
$(P_{\text{II}})_m$	$\hat{u}_0 = (1+C)\left(1 - \sqrt{\frac{1}{(1+\hat{u}_{1,0}\theta)^2 - 2\hat{v}_{1,0}\theta^2}}\right),$ $\hat{v}_0\theta = (1+C)\left(-1 + (1+\hat{u}_{1,0}\theta)\sqrt{\frac{1}{(1+\hat{u}_{1,0}\theta)^2 - 2\hat{v}_{1,0}\theta^2}}\right).$ <p>Here <math>\hat{u}_{1,0}</math> and <math>\hat{v}_{1,0}</math> are taken so that the coefficients of <math>\theta^{m+1}</math> in <math>\hat{u}_0</math> and <math>\hat{v}_0</math> are <math>\gamma t</math> and <math>\kappa</math>, respectively.</p>
$(P_{\text{IV}})_m$	$\hat{u}_0 \equiv (1+C)(1 - \sqrt{1/f(t, \theta)}),$ $\hat{v}_0\theta \equiv (1+C)(-1 + (1+\hat{u}_{1,0}\theta)\sqrt{1/f(t, \theta)}) - \gamma t\theta^m,$ $f(t, \theta) := (1+\hat{u}_{1,0}\theta)^2 - 2\hat{v}_{1,0}\theta^2 - 2\gamma t\theta^m(1+2\hat{u}_{1,0}\theta - c_1\theta),$ <p>where <math>\hat{u}_{1,0}</math> and <math>\hat{v}_{1,0}</math> are taken so that the coefficients of <math>\theta^{m+1}</math> in <math>\hat{u}_0</math> and <math>\hat{v}_0</math> are equal to <math>-\alpha_1</math> and <math>-\hat{w}_{m,0} - \frac{(\hat{v}_{m,0} - \alpha_1)^2 - \alpha_2^2}{2(\hat{u}_{m,0} - c_m)}</math>, respectively. Here <math>\hat{w}_{m,0}</math> is defined by (1.10) with <math>u_k, v_k</math> and <math>w_k</math> being replaced by <math>\hat{u}_{k,0}, \hat{v}_{k,0}</math> and <math>\hat{w}_{k,0}</math>.</p>

§ 4. Instanton-type solutions of  $(P_J)_m$  ( $J = \text{I, II, 34, IV}$ )

We prepare some notation. Let  $\nu_{\pm 1}(t), \dots, \nu_{\pm m}(t)$  of  $(P_J)_m$  denote the roots of the following algebraic equation  $\Lambda_J(\lambda, t) = 0$  of  $\lambda$  with  $\nu_k = -\nu_{|k|}$  if  $k < 0$ :

- If  $J = \text{I}$  (resp. 34), then  $\Lambda_J(\lambda, t)$  is defined by

$$g_J(\lambda)^m - \sum_{k=1}^m \hat{u}_{k,0} g_J(\lambda)^{m-k}$$

with

$$g_J(\lambda) = \frac{\lambda^2 - 8\hat{u}_{1,0}}{4} \quad (\text{resp. } g_{34}(\lambda) = \frac{\lambda^2 - 8(\hat{u}_{1,0} + c_0)}{4}).$$

Here  $\hat{u}_{k,0}$ 's are defined by (3.2) of  $(P_J)_m$  ( $J = \text{I, 34}$ ) respectively.

- If  $J = \text{II}$  or  $\text{IV}$ , then  $\Lambda_J(\lambda, t)$  is defined by

$$g_J(\lambda)^m - \sum_{k=1}^m (\hat{u}_{k,0} - c_k) g_J(\lambda)^{m-k}$$

with

$$g_J(\lambda) = -\hat{u}_{1,0} - \sqrt{\frac{\lambda^2}{4} + 2\hat{v}_{1,0}}.$$

Here  $\hat{u}_{k,0}, \hat{v}_{1,0}$  are defined by (3.2) of  $(P_J)_m$  ( $J = \text{II, IV}$ ) respectively and so are  $c_k$ .

Let  $\Omega$  be an open subset in  $\mathbb{C}_t$  and the two conditions are always assumed:

- (A1) The roots  $\nu_i(t)$ 's ( $1 \leq |i| \leq m$ ) are mutually distinct for each  $t \in \Omega$ .
- (A2) The function  $p_1\nu_1(t) + \dots + p_m\nu_m(t)$  does not vanish identically on  $\Omega$  for any  $(p_1, \dots, p_m) \in \mathbb{Z}^m \setminus \{0\}$ .

Then we have the following theorem.

**Theorem 4.1** ([2], [17]). *We have instanton-type solutions of  $(P_J)_m$  ( $J = \text{I, 34}$ ) with free  $2m$ -parameters  $(\beta_{-m}, \dots, \beta_m) \in \mathbb{C}^{2m}[[\eta^{-1}]]$  of the form*

$$(4.1) \quad \begin{aligned} U &= \hat{u}_0 + (1 - \hat{u}_0)u, & V &= \hat{v}_0 + (1 - \hat{v}_0)v, \\ \begin{pmatrix} u \\ v \end{pmatrix} &= \sum_{1 \leq |k| \leq m} f_k^J(\tau, t; \eta) A(\nu_k), & A(\nu_k) &= \begin{pmatrix} a(\nu_k) \\ \frac{\nu_k}{2} a(\nu_k) \end{pmatrix}, \end{aligned}$$

$$(4.2) \quad f_k^J(\tau, t; \eta) = \sum_{j=1}^{\infty} \left( \sum_{\substack{\ell \geq 0, p \in \mathbb{Z}^m \\ 2\ell + |p| = j}} f_{k,p,\ell}^J(t) e^{p \cdot \tau} \right) \eta^{-j/2},$$

with  $a(\nu_k) = \frac{\theta}{1 - \theta g_J(\nu_k)} = \sum_{j=0}^{\infty} g_J(\nu_k)^j \theta^{j+1}$ . Here  $(\hat{u}_0, \hat{v}_0), \nu_k$  and  $g_J$  of  $(P_J)_m$  ( $J = \text{I, 34}$ ) have been defined in the previous section respectively. For the explicit forms of  $f_{k,p,\ell}^J(t)$  ( $J = \text{I, 34}$ ), see [2] and [17].

The following describes the relation between instanton-type solutions of  $(P_I)_m$  and  $(P_{34})_m$ .

**Theorem 4.2** ([17]). *An instanton-type solution of  $(P_{34})_m$  is transformed algebraically to that of  $(P_I)_m$  by the replacements of all terms which are depending on their 0-parameter solutions.*

**Theorem 4.3** ([16]). *We have instanton-type solutions of  $(P_J)_m$  ( $J = \text{II, IV}$ ) with free  $2m$ -parameters  $(\beta_{-m}, \dots, \beta_m) \in \mathbb{C}^{2m}[[\eta^{-1}]]$  of the form*

$$(4.3) \quad \begin{aligned} U &= \hat{u}_0 + (1 - \hat{u}_0 + C)u, & V &= \hat{v}_0 + (1 - \hat{u}_0 + C)v, \\ \begin{pmatrix} u \\ v \end{pmatrix} &= \sum_{1 \leq |k| \leq m} f_k^J(\tau, t; \eta) A(\nu_k), & A(\nu_k) &:= \begin{pmatrix} a(\nu_k) \\ \varrho_J(\nu_k) a(\nu_k) \end{pmatrix} \end{aligned}$$

$$(4.4) \quad f_k^J(\tau, t; \eta) = \sum_{j=1}^{\infty} \left( \sum_{\substack{\ell \geq 0, p \in \mathbb{Z}^m \\ 2\ell + |p| = j}} f_{k,p,\ell}^J(t) e^{p \cdot \tau} \right) \eta^{-j/2},$$

where  $a(\nu_k) = \frac{\theta}{1 - \theta g_J(\nu_k)} = \sum_{j=0}^{\infty} g_J(\nu_k)^j \theta^{j+1}$  and  $\varrho_J(\nu_k) := -\frac{\nu_k}{2} + \sqrt{\frac{\nu_k^2}{4} + 2\hat{v}_{1,0}}$ . Here  $(\hat{u}_0, \hat{v}_0)$ ,  $\nu_k$  and  $g_J$  of  $(P_J)_m$  ( $J = \text{II, IV}$ ) have been defined in the previous section respectively. For the explicit forms of  $f_{k,p,\ell}^J(t)$  ( $J = \text{II, IV}$ ), see [16].

The following describes the relations between instanton-type solutions of  $(P_{\text{II}})_m$  and  $(P_{\text{IV}})_m$ .

**Theorem 4.4** ([16]). *An instanton-type solution of  $(P_{\text{II}})_m$  is transformed algebraically to that of  $(P_{\text{IV}})_m$  by the replacements of all terms which are depending on their 0-parameter solutions.*

### Acknowledgments

The author would like to express her sincere gratitude to Prof. Yasunori Okada, Prof. Naofumi Honda and Prof. Susumu Yamazaki for giving the opportunity to her to take part in the conference.

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