

Finite dimensional Sturm Liouville vessels and their tau functions

A. Melnikov

In this work there is developed a theory of finite dimensional vessels, defined in [M, MV1, MVc], which originates at the work of M. Livšic [Liv1] and has many common points with [BV]. A key property of a vessel [Liv2] is that its transfer function intertwines solutions of Linear Differential Equations (LDEs) with a spectral parameter. In a special case, by choosing parameters of the vessel one obtains that its transfer function intertwines solutions of the Sturm Liouville [S, L] differential equations

$$-\frac{d^2}{dx^2}y(x) + q(x)y(x) = \lambda y(x) \quad (1)$$

with the spectral parameter λ and the *potential* $q(x)$, which is very similar to Crum transformations [Crum]. In this work it is supposed that the potential is continuously differentiable and that all its derivatives tend to zero as $x \rightarrow \infty$.

Tau function τ arises as the determinant of an invertible matrix [JMU, N] (and in general is the determinant of a Fredholm operator). As a result there arises a differential ring \mathcal{R}_* generated by $\frac{\tau'}{\tau}, e^{\int q}$, and it is proved that at the generic case ("almost always") all relevant objects (transfer function, solutions of SL equation (1)) belong to this special differential ring. For a given choice of spectral parameters, one can also analyze the Galois differential group, corresponding to the potential $q(x)$ and a choice of the spectral value λ . Solutions are Liouvillian [PS] in this case, since they are pure exponents, multiplied by polynomials.

This work can be considered as a first step toward analyzing and constructing Lax Phillips scattering theory [Pov, Fa] for Sturm Liouville differential equations on a half axis $(0, \infty)$ with singularity at 0. On the other hand, there is developed a rich and interesting theory of Vessels which has

connections to the notion of τ function, arising in non linear differential equations and to the Galois differential theory for LDEs [PS, K, H].

References

- [BV] J.A. Ball and V. Vinnikov, *Overdetermined Multidimensional Systems: State Space and Frequency Domain Methods*, Mathematical Systems Theory, F. Gilliam and J. Rosenthal, eds., Inst. Math. and its Appl. Volume Series, Vol. 134, Springer-Verlag, New York (2003), 63–120.
- [BL] M. S. Brodskii, M. S. Livšic, *Spectral analysis of non-self-adjoint operators and intermediate systems*, (Russian) Uspehi Mat. Nauk (N.S.) 13 1958 no. 1(79), 3–85. (Reviewer: R. R. Kemp).
- [Br] M.S. Brodskii, *Triangular and Jordan representation of linear operators*, Moscow, Nauka, 1969 (Russian); English trans.: Amer. Math. Soc., Providence, 1974.
- [Crum] M.M. Crum, *Associated Sturm-Liouville systems*, Quart. J. Math. Oxford Ser. (2) 6 (1955), 121–127.
- [Fa] L.D. Fadeev, *The inverse problem in the quantum theory of scattering*, J. Math. Phys., 4 (1), 1963, translated from Russian.
- [H] E. Hrushovski, *Computing the Galois group of a linear differential equation*, Banach center publications, 58, Warszawa 2002.
- [JMU] M. Jimbo, T. Miwa, K. Ueno, *Monodromy preserving deformation of linear ordinary differential equations with rational coefficients, I. General theory and τ -function*, Physica **2D** (1981), pp. 306-352.
- [K] E. R. Kolchin, *Differential algebra and algebraic groups*, Acad. Press, New York, 1973.
- [LxPh] P.D. Lax and R.S. Phillips, *Scattering theory*, Academic Press, New-York-London, 1967.
- [L] R. Liouville, *Sur les équations de la dynamique*, (French) Acta Math. 19 (1895), no. 1, 251–283.

- [Liv1] M.S. Livšic, *Commuting nonselfadjoint operators and solutions of systems of partial differential equations generated by them*, (Russian) Soobshch. Akad. Nauk Gruzin. SSR 91 (1978), no. 2, 281–284. (Reviewer: E. R. Tsekanovskii).
- [Liv2] M.S. Livšic, *Vortices of 2D systems*, Operator Theory: Advances and Applications, Vol. 123, Birkhauser-Verlag, Basel 2001.
- [M] A. Melnikov, *Overdetermined 2D systems invariant in one direction and their transfer functions*, Phd Thesis, 2009.
- [MV1] A. Melnikov, V. Vinnikov, *Overdetermined 2D Systems Invariant in One Direction and Their Transfer Functions*, <http://arXiv.org/abs/0812.3779>.
- [MVc] A. Melnikov, V. Vinnikov, *Overdetermined conservative 2D Systems, Invariant in One Direction and a Generalization of Potapov's theorem*, <http://arxiv.org/abs/0812.3970>.
- [N] A. C. Newell, *Solitons in mathematics and physics*, Society for Industr. and Appl. Math., 1985.
- [P] V.P. Potapov, *On the multiplicative structure of J -nonexpanding matrix functions*, Trudy Moskov. Mat. Obschestva, 4 (1955), 125-236 (Russian); English transl.: Amer. Math. Soc. Transl. (2), 15 (1960), 131-243.
- [Pov] A. Povzner, *On differential equations of Sturm-Liouville type on a half-axis*, Amer. Math. Soc. Translation 1950, (1950). no. 5, 79.
- [S] C. Sturm, *Sur les équations différentielles linéaires du second ordre*, J. Math. Pures Appl., 1(1), 1836, 106-186.
- [PS] M. Van der Put, M. F. Singer, *Galois theory of linear differential equations*, Springer, 2003.