

# Lax representations via extensions and deformations of Lie symmetry algebras

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## Partial differential equation

$$F(x^i, u, u_{x^i}, u_{x^i x^j}, \dots) = 0, \quad i, j, k \in \{1, \dots, n\}$$

## Lax representation

$$q_{a,x^k} = T_{ak}(x^i, u, u_{x^i}, u_{x^i x^j}, \dots, q_b), \quad a, b \in \mathbb{N},$$

such that

$$(q_{a,x^k})_{x^m} = (q_{a,x^m})_{x^k} \iff F = 0.$$

## Wahlquist–Estabrook forms

$$\tau_a = dq_a - T_{ak}(x^i, u, u_{x^i}, u_{x^i x^j}, \dots, q_b) dx^k$$

such that

$$d\tau_a \equiv \eta_a^b \wedge \tau_b \pmod{F} = 0.$$

## Example 1. Liouville's equation:

$$u_{tx} = e^u$$

## Lax representation

$$\begin{cases} q_t &= \frac{1}{2} u_t + \lambda e^{\frac{1}{2} u + q}, \\ q_x &= -\frac{1}{2} u_x - \frac{1}{2\lambda} e^{\frac{1}{2} u - q}, \end{cases} \quad (q_t)_x = (q_x)_t \iff u_{tx} = e^u$$

## Bäcklund transformation

$$(u_t)_x = (u_x)_t \iff q_{tx} = 0$$

## General solution

$$q = F(t) + G(x) \implies u = \ln \left( \frac{2 \varphi'(t) \psi'(x)}{(\varphi(t) + \psi(x))^2} \right),$$

$$\varphi'(t) = 2 \lambda^2 e^{F(t)}, \quad \psi'(x) = e^{-G(x)}.$$

◇

## The problem:

to find internal conditions that suggest existence of a Lax representation for a given PDE.

## The main idea:

to apply

- Élie Cartan's theory of Lie pseudo-groups,
- structure theory of infinite-dimensional Lie algebras

to tackle the problem.

## Specifically:

- to search for the Wahlquist–Estabrook forms of a Lax representation for a given PDE as the Maurer–Cartan forms of the twisted extension of the symmetry algebra of the PDE,
- the twisted extension = extension generated by non-trivial twisted 2-cocycles of the symmetry algebra.

## The (infinitesimal generator of a) symmetry

of a PDE  $F(x^i, u, u_{x^i}, u_{x^i x^j}, \dots) = 0$  is a function  $\varphi(x^i, u, u_{x^i}, u_{x^i x^j}, \dots)$  such that for

$$U = u + \varepsilon \varphi(x^i, u, u_{x^i}, u_{x^i x^j}, \dots)$$

there holds

$$F(x^i, U, U_{x^i}, \dots) = o(\varepsilon^2).$$

In other words,

$$\mathbf{E}_\varphi(F) \stackrel{\text{def}}{=} \sum_{i_1, \dots, i_n} \frac{\partial F}{\partial u_{x^{i_1} \dots x^{i_n}}} D_{x^{i_1}} \circ \dots \circ D_{x^{i_n}}(\varphi) = 0$$

when restricted on  $\{F = 0\}$ .

## The symmetry algebra

Infinitesimal generators constitute a Lie algebra with respect to the bracket

$$[\varphi, \psi] = \mathbf{E}_\varphi(\psi) - \mathbf{E}_\psi(\varphi).$$

Let  $\mathfrak{g}$  be a Lie algebra over  $\mathbb{R}$  with  $H^1(\mathfrak{g}) \neq \{0\}$ . Take  $\alpha \in H^1(\mathfrak{g})$ , so  $d\alpha = 0$ .

Twisted (deformed, exotic, ...) differential

For  $c \in \mathbb{R}$  put

$$d_{c\alpha}\theta = d\theta - c\alpha \wedge \theta.$$

From  $d\alpha = 0$  it follows that  $d_{c\alpha}^2 = 0$ .

Twisted (deformed, exotic, ...) cohomology groups

The cohomology groups

$$H_{c\alpha}^k(\mathfrak{g}) = \frac{\ker d_{c\alpha}: C^k(\mathfrak{g}) \longrightarrow C^{k+1}(\mathfrak{g})}{\operatorname{im} d_{c\alpha}: C^{k-1}(\mathfrak{g}) \longrightarrow C^k(\mathfrak{g})}$$

are referred to as **twisted cohomology groups** of  $\mathfrak{g}$ .

## Maurer – Cartan structure equations of $\mathfrak{g}$

Let  $\theta^i$  be dual forms to the basis  $\{v_1, \dots, v_n, \dots\}$  of  $\mathfrak{g}$ , that is,  $\theta^i(v_j) = \delta_j^i$ . Then from  $[v_i, v_j] = c_{ij}^k v_k$  it follows that

$$d\theta^k = - \sum_{i < j} c_{ij}^k \theta^i \wedge \theta^j \quad (*)$$

and  $d^2\theta^k = d(\text{r.s.h.}) = 0$ . In opposite direction, suppose that  $d(\text{r.h.s.}) = 0$  hold for (\*) with unspecified  $\theta^i$ , then  $\{c_{ij}^k\}$  are structure constants for a Lie algebra.

Suppose  $H_{c_0\alpha}^2(\mathfrak{g}) \neq \{[0]\}$  for  $c_0 \in \mathbb{R}$ . Take  $\Omega = \sum_{i < j} a_{ij} \theta^i \wedge \theta^j$  such that

$[\Omega] \in H_{c_0\alpha}^2(\mathfrak{g})$ . Equation

$$d\sigma - c_0 \alpha \wedge \sigma = \Omega \quad (**)$$

with unspecified  $\sigma$  is compatible with the structure equations (\*).

## Twisted extension

The Lie algebra  $\widehat{\mathfrak{g}}$  with the structure equations (\*), (\*\*) is referred to as the **twisted extension** of  $\mathfrak{g}$ .

## Example 2.

Consider  $\mathfrak{h} = \langle v_1, \dots, v_6 \rangle$  with the commutator table

	$v_2$	$v_3$	$v_4$	$v_5$	$v_6$
$v_1$	0	0	0	$-v_5$	$-v_6$
$v_2$		$-2v_2$	$-v_3$	0	$-v_5$
$v_3$			$-2v_4$	$v_5$	$-v_6$
$v_4$				$v_6$	0
$v_5$					0

## The structure equations

$$\begin{cases} d\theta^1 &= 0, \\ d\theta^2 &= 2\theta^2 \wedge \theta^3, \\ d\theta^3 &= \theta^2 \wedge \theta^4, \\ d\theta^4 &= 2\theta^3 \wedge \theta^4, \\ d\theta^5 &= \theta^1 \wedge \theta^5 + \theta^2 \wedge \theta^6 - \theta^3 \wedge \theta^5, \\ d\theta^6 &= \theta^1 \wedge \theta^6 + \theta^3 \wedge \theta^6 - \theta^4 \wedge \theta^5. \end{cases}$$



We have  $H^1(\mathfrak{h}) = \langle \theta^1 \rangle$ . Solve

$$d\left(\sum a_{ij} \theta^i \wedge \theta^j\right) - c\theta^1 \wedge \left(\sum a_{ij} \theta^i \wedge \theta^j\right) = 0$$

for  $a_{ij}$  and  $c$ . Solution:

$$c = 2 \implies a_{56} \theta^5 \wedge \theta^6 + \underbrace{\sum b_i (d\theta^i - 2\theta^1 \wedge \theta^i)}_{\text{trivial twisted cocycle}},$$

$$c \neq 2 \implies \underbrace{\sum b_i (d\theta^i - c\theta^1 \wedge \theta^i)}_{\text{trivial twisted cocycle}},$$

$\implies$

the second twisted cohomology group

$$H_{c\theta^1}^2(\mathfrak{h}) = \begin{cases} \langle [\theta^5 \wedge \theta^6] \rangle, & c = 2, \\ \{[0]\}, & c \neq 2. \end{cases}$$

## Twisted extension

Equation

$$d\sigma = 2\theta^1 \wedge \sigma + \theta^5 \wedge \theta^6$$

is compatible with the structure equations of  $\mathfrak{h}$ .

Define  $w$  by  $\theta^i(w) = 0$ ,  $\sigma(w) = 1$ , then the twisted extension  $\widehat{\mathfrak{h}} = \langle v^1, \dots, v^6, w \rangle$  has the commutator table

	$v_2$	$v_3$	$v_4$	$v_5$	$v_6$	$w$
$v_1$	0	0	0	$-v_5$	$-v_6$	$-2w$
$v_2$		$-2v_2$	$-v_3$	0	$-v_5$	0
$v_3$			$-2v_4$	$v_5$	$-v_6$	0
$v_4$				$v_6$	0	0
$v_5$					$-w$	0
$v_6$						0



## The main idea (cont'd):

to apply the above trick to the structure equations of the symmetry algebra of the PDE under the study.

For a given PDE the Maurer–Cartan forms and the structure equations of the symmetry algebra can be found by means of É. Cartan's method of equivalence:

- É. Cartan. *Œuvres Complètes*. Paris: Gauthier - Villars, 1953
- P.J. Olver. *Equivalence, invariants, and symmetry*. Cambridge: CUP, 1995
- M. Fels, P.J. Olver. *Acta Appl. Math.* **51** (1998), 161–213
- O.M. *J. Phys. A: Math. Gen.* **35** (2002), 2965–2977
- O.M. *J. Math. Sci.* **135** (2006), 2680–2694

### Example 3. The hyper-CR equation for Einstein–Weyl structures

$$u_{yy} = u_{tx} + u_y u_{xx} - u_x u_{xy}$$

- G.M. Kuz'mina, 1967

### Lax representation

$$\begin{cases} v_t &= (\lambda^2 - \lambda u_x - u_y) v_x, \\ v_y &= (\lambda - u_x) v_x. \end{cases}$$

- V.G. Mikhalev, 1992
- M.V. Pavlov, 2003
- M. Dunajski, 2004

## Generators of symmetries

$$\psi_0 = -2x u_x - y u_y + 3u,$$

$$\psi_1 = -y u_x + 2x,$$

$$\varphi_0(A) = -A u_t - \frac{1}{2} y (y u_x - 2x) A'' - A' (x u_x + y u_y - u) + \frac{1}{6} y^3 A''',$$

$$\varphi_1(A) = -y A' u_x - A u_y + x A' + \frac{1}{2} y^2 A'',$$

$$\varphi_2(A) = -A u_x + y A',$$

$$\varphi_3(A) = A,$$

where  $A = A(t)$ .

## Non-zero commutators

$$[\psi_0, \psi_1] = -\psi_1,$$

$$[\psi_i, \varphi_k(A)] = -k \varphi_{k+i}(A), \quad k+i \leq 3,$$

$$[\varphi_i(A), \varphi_j(B)] = \varphi_{i+j}(A B' - B A'), \quad k+j \leq 3.$$

## The structure of the Lie algebra:

$$\mathfrak{p} := \langle \psi_0, \psi_1 \rangle \times \langle \varphi_0(A), \dots, \varphi_3(A) \rangle$$
$$\begin{array}{ccc} \parallel & & \parallel \\ \mathfrak{a}_2 & \times & (\mathbb{R}_3[h] \otimes \mathfrak{w}) \end{array}$$

where  $\mathbb{R}_3[h] = \mathbb{R}[h]/(h^4 = 0)$ ,  $\mathfrak{w} = \langle t^i \partial_t \mid i \in \mathbb{N}_0 \rangle$ .

## Maurer–Cartan forms

Dual forms:  $\psi_i \mapsto \alpha_i$ ,  $\varphi_j(t^k) \mapsto \theta_{jk}$ , denote  $\Theta = \sum_{k=0}^3 \sum_{m=0}^{\infty} \frac{1}{m!} h^k t^m \theta_{k,m}$

## Structure equations

$$\begin{cases} d\alpha_0 &= 0, \\ d\alpha_1 &= \alpha_0 \wedge \alpha_1, \\ d\Theta &= \Theta_t \wedge \Theta + (h \alpha_0 + h^2 \alpha_1) \wedge \Theta_h \end{cases}$$

(recall that  $h^k = 0$  when  $k > 3$ ).

## Cohomology groups

$$H^1(\mathfrak{p}) = \langle \alpha_0 \rangle, \quad H_{c\alpha_0}^2(\mathfrak{p}) = \begin{cases} \langle [\alpha_0 \wedge \alpha_1] \rangle, & c = 1, \\ \{[0]\}, & c \neq 1. \end{cases}$$

## The structure equation of the twisted extension

$$d\sigma = \alpha_0 \wedge \sigma + \alpha_0 \wedge \alpha_1$$

## Maurer–Cartan forms

$$\left. \begin{aligned} \alpha_0 &= dq, \\ \alpha_1 &= -e^q ds, \\ \theta_{0,0} &= r dt, \\ \theta_{1,0} &= r e^q (dy + (2s - u_x) dt), \\ \theta_{2,0} &= r e^{2q} (dx + (s - u_x) dy + (s^2 - s u_x - u_y) dt), \\ \theta_{3,0} &= p e^{3q} (du - u_x dx - u_y dy - u_t dt), \\ \sigma &= e^q (dv - q ds). \end{aligned} \right\} \Rightarrow$$

## Wahlquist–Estabrook form

Consider the linear combination

$$\tau_0 = \sigma - \theta_{2,0} =$$

$$e^q (dv - q ds - r e^q (dx + (s - u_x) dy + (s^2 - s u_x - u_y) dt)),$$

rename  $q = v_s, \quad r = v_x \exp(-v_s) \quad \Rightarrow$

$$\tau_0 = e^{v_s} (dv - v_s ds - v_x (dx + (s - u_x) dy + (s^2 - s u_x - u_y) dt)).$$

This is the Wahlquist–Esrabrook form of the Lax representation

$$\begin{cases} v_t &= (s^2 - s u_x - u_y) v_x, \\ v_y &= (s - u_x) v_x. \end{cases}$$

## Generalization

Take another linear combination

$$\tau = \sigma - c_0 \theta_{0,0} - c_1 \theta_{1,0} - c_2 \theta_{2,0} =$$

$$e^{-v_s} (dv - v_s ds - v_x (dx + (s - u_x + c_1 e^{-v_s}) dy \\ + (s^2 - s u_x - u_y + c_1 e^{-v_s} (2s - u_x) + c_0 e^{-2v_s}) dt))$$



Analysis of compatibility conditions for the system defined by  $\tau = 0$  gives  $c_0 = c_1 = 1 \implies$

### Another Lax representation

$$\begin{cases} v_t &= (s^2 - s u_x - u_y + e^{-v_s} (2s - u_x) + e^{-2v_s}) v_x, \\ v_y &= (s - u_x + e^{-v_s}) v_x \end{cases}$$

Details: arXiv : 2003.13451



## Example 4.

Consider a generalization of the previous example.

Take Witt's algebra

$$\mathfrak{w} = \left\langle v_i = \frac{1}{(i+1)!} t^{i+1} \partial_t \mid i \geq -1 \right\rangle.$$

Fix  $n \geq 1$ , consider the algebra of truncated polynomials of degree  $n$

$$\mathbb{R}_n[h] = \mathbb{R}[h]/(h^{n+1} = 0)$$

and the tensor product

$$\mathbb{R}_n[h] \otimes \mathfrak{w} = \langle h^k \otimes v_i \mid i \geq -1, 0 \leq k \leq n \rangle,$$

$$[h^p \otimes v_i, h^q \otimes v_j] = \begin{cases} h^{p+q} \otimes [v_i, v_j], & p+q \leq n, \\ 0, & p+q > n. \end{cases}$$

For derivative  $h\partial_h$  define

## Extension

$$\mathfrak{q}_0 = \langle h\partial_h \rangle \ltimes (\mathbb{R}_n[h] \otimes \mathfrak{w}).$$

Dual forms:  $h\partial_h \mapsto \alpha$ ,  $h^k \otimes v_i \mapsto \theta_k^i$ , consider  $\Theta = \sum_{k=0}^n \sum_{i=0}^{\infty} \frac{h^k t^i}{i!} \theta_k^i$

### Structure equations of $\mathfrak{q}_0$

$$\begin{cases} d\alpha &= 0, \\ d\Theta &= h\alpha \wedge \Theta_h + \Theta_t \wedge \Theta. \end{cases}$$

### Deformation ([P. Zusmanovich, J. Algebra **268** (2003), 603–635])

Consider  $\Psi \in H^2(\mathfrak{q}_0, \mathfrak{q}_0)$ ,

$$\Psi(h^p \otimes v_i, h^q \otimes v_j) = (j p - i q) h^{p+q} \otimes v_{i+j},$$

define  $[\cdot, \cdot]_\varepsilon = [\cdot, \cdot] + \varepsilon \Psi(\cdot, \cdot)$ , denote the obtained Lie algebra as  $\mathfrak{q}_\varepsilon$ .

### Structure equations of $\mathfrak{q}_\varepsilon$

$$\begin{cases} d\alpha &= 0, \\ d\Theta &= h\alpha \wedge \Theta_h + \Theta_t \wedge (\Theta + \varepsilon \Theta_h). \end{cases}$$

## Theorem.

For  $n \geq 2$

$$H_{m\alpha}^2(\mathfrak{q}_\varepsilon) = \begin{cases} \langle [\Phi_m] \rangle, & m \in \{2, \dots, n\}, \varepsilon = -\frac{2}{m}, \\ \{[0]\}, & \text{otherwise,} \end{cases}$$

where

$$\Phi_m = \sum_{r=0}^{[m/2]} (m - 2r) \theta_{m-r}^0 \wedge \theta_r^0.$$

## Corollary

For each  $m \in \{2, \dots, n\}$  equation

$$d\sigma = m \alpha \wedge \sigma + \Phi_m$$

is compatible with the structure equations of  $\mathfrak{q}_{-2/m}$ .

E.g., take  $n = m = 3$ , integrate  $\implies$

## the Lax representation

$$\begin{cases} q_t &= u - (u_x^2 + u_y) q_x, \\ q_y &= x - u_x q_x \end{cases}$$

for

$$u_{yy} = u_{tx} + (u_y - u_x^2) u_{xx} - 3 u_x u_{xy}.$$



## Further generalization

- Take a finite-dimensional commutative associative unital algebra  $\mathcal{A}$ , consider  $\mathcal{A} \otimes \mathfrak{w}$ .
- Take deformations of  $\mathcal{A} \otimes \mathfrak{w}$  [P. Zusmanovich, 2003].
- Find (multi-) graded deformations with non-trivial second twisted cohomology group.
- Try to find associated integrable systems.

## Example 5.

- Consider  $\mathcal{A} = \mathbb{R}[h_1, \dots, h_4]/(h_i^2 = 0, h_i h_j = 0)$ .
- Take the bi-graded deformation  $\mathfrak{r}$  of  $\mathcal{A} \otimes \mathfrak{w}$  defined by the following structure equations:

## The structure equations of $\mathfrak{r}$

$$\text{SE}(\mathfrak{r}): \begin{cases} d\alpha_1 &= 0, \\ d\alpha_2 &= 0, \\ d\beta &= 2\alpha_1 \wedge \beta, \\ d\Theta_0 &= \Theta_{0,t} \wedge \Theta_0, \\ d\Theta_1 &= \Theta_{1,t} \wedge \Theta_0 + \frac{1}{2}\Theta_{0,t} \wedge \Theta_1 + \alpha_1 \wedge \Theta_1, \\ d\Theta_2 &= \Theta_{2,t} \wedge \Theta_0 - \Theta_{0,t} \wedge \Theta_2 + \alpha_2 \wedge \Theta_2, \\ d\Theta_3 &= \Theta_{3,t} \wedge \Theta_0 - \frac{1}{2}\Theta_{0,t} \wedge \Theta_3 + (\alpha_1 + \alpha_2) \wedge \Theta_3 \\ &\quad + \Theta_1 \wedge \Theta_2, \\ d\Theta_4 &= \Theta_{4,t} \wedge \Theta_0 - \Theta_{0,t} \wedge \Theta_4 + (2\alpha_1 + \alpha_2) \wedge \Theta_4 + \beta \wedge \Theta_2 \\ &\quad + \Theta_{3,t} \wedge \Theta_1 - \Theta_{1,t} \wedge \Theta_3. \end{cases}$$

## The second twisted cohomology group of $\mathfrak{r}$

$$H_{c_1\alpha_1+c_2\alpha_2}^2(\mathfrak{r}) = \begin{cases} \langle [\alpha_1 \wedge \alpha_2] \rangle, & c_1 = c_2 = 0, \\ \langle [\alpha_1 \wedge \beta], [\alpha_2 \wedge \beta] \rangle, & c_1 = 2, c_2 = 0, \\ \langle [\Theta_{0,0} \wedge \Theta_{2,0}] \rangle, & c_1 = 0, c_2 = 1, \\ \{[0]\}, & \text{otherwise.} \end{cases}$$

## The twisted extension $\widehat{\mathfrak{r}}$

$$\text{SE}(\widehat{\mathfrak{r}}): \begin{cases} \text{SE}(\mathfrak{r}), \\ d\sigma_1 = \alpha_1 \wedge \alpha_2, \\ d\sigma_2 = 2\alpha_1 \wedge \sigma_2 + \alpha_1 \wedge \beta, \\ d\sigma_3 = 2\alpha_1 \wedge \sigma_3 + \alpha_2 \wedge \beta, \\ d\sigma_4 = \alpha_2 \wedge \sigma_2 + \theta_{0,0} \wedge \theta_{2,0}. \end{cases}$$

## The second twisted cohomology group of $\widehat{\mathfrak{r}}$

$$H_{c_1\alpha_1+c_2\alpha_2}^2(\widehat{\mathfrak{r}}) = \begin{cases} \langle [\theta_{0,0} \wedge \theta_{4,0} + \theta_{1,0} \wedge \theta_{3,0} + \beta \wedge \sigma_4] \rangle, & c_1 = 2, c_2 = 1, \\ \{[0]\}, & \text{otherwise.} \end{cases}$$

## The second twisted extension $\widehat{\widehat{\mathfrak{s}}}$

$$\text{SE}(\widehat{\widehat{\mathfrak{s}}}): \begin{cases} \text{SE}(\widehat{\mathfrak{r}}), \\ d\sigma_5 = (2\alpha_1 + \alpha_2) \wedge \sigma_5 + \theta_{0,0} \wedge \theta_{4,0} + \theta_{1,0} \wedge \theta_{3,0} + \beta \wedge \sigma_4. \end{cases}$$



The linear combination of  $\sigma_5$  and horizontal forms  $\theta_{i,0}$  gives

## The Lax representation

$$\begin{cases} q_t &= u - (u_y + u_x u_z) q_z, \\ q_y &= z - u_x q_z \end{cases}$$

for

$$u_{yy} = u_{tx} + u_y u_{xz} - u_z u_{xy} - 2 u_x u_{yz} - u_x^2 u_{zz}$$



## Conclusion: further generalizations

- Replace  $\mathfrak{w} \mapsto \dots$ 
  - $\mapsto \mathfrak{w} \otimes \mathbb{R}[z] \implies$  equations related to rqsYM
    - L. Martínez Alonso, A.B. Shabat, 2002
    - E.V. Ferapontov, K.R. Khusnutdinova, 2004,
    - M.V. Pavlov, N. Stoilov, 2017,
    - O.M. 2014, 2019,
    - B.S. Kruglikov, O.M., work in progress,
  - $\mapsto \mathfrak{diff}(\mathbb{R}^n) \implies$  multi-component generalizations of rqsYM
    - B.S. Kruglikov, O.M., 2012,
  - $\mapsto \mathfrak{ham}(\mathbb{R}^2) \implies$  heavenly equations
    - J. Plebański, 1975
    - A.A. Malykh, Y. Nutku, M.B. Sheftel, 2010,
    - B. Doubrov, E.V. Ferapontov, 2010.
- Lie algebras  $\mapsto$  Lie–Rinehart algebras.