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Integrable systems and their applications
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目次

1. 交通流の確率モデルと更新ルールについて  ......................................................... 1
   東大・数理科学 (U. Tokyo) 金井 政宏 (Masahiro Kanai)

2. Free field realization of commutative family of elliptic Feigin-Odesskii algebra  ...... 11
   日大・理工 (Nihon U.) 小島 武夫 (Takeo Kojima)

3. 一般大久保型方程式と middle convolution の拡張について  ................................. 33
   東大・数理科学 (U. Tokyo) 川上 拓志 (Hiroshi Kawakami)

4. 3次元双曲空間の平均曲率一定曲面  ..................................................................... 48
   山形大・理 (Yamagata U.) 井ノ口 順一 (Jun-ichi Inoguchi)

5. KPII 方程式のソリトン解とその応用  ..................................................................... 65
   九大・応力研 (Kyushu U.) 及川 正行 (Masayuki Oikawa)
   オハイオ州立大学 (Ohio State U.) 辻 英一 (Hidekazu Tsuji)
   美国テキサスパーキャニオン大学 (U. Texas-Pan American) 児玉 裕治 (Yuji Kodama)
   丸野 健一 (Ken-ichi Maruno)

6. 超離散 KdV 方程式における頂点作用素  .................................................................. 85
   東大・数理科学 (U. Tokyo) 中田 庚一 (Yoichi Nakata)

7. 離散可積分系を用いた多項式回帰モデルの D-optimal design の構成 ...................... 92
   京大・情報学 (Kyoto U.) 關戸 啓人 (Hiroto Sekido)

8. 離散的絵有又黑写像  ............................................................................................... 102
   九大・数理学 (Kyushu U.) 吉田 正章 (Masaaki Yoshida)

9. Darboux transformations for twisted derivations ..................................................... 118
   Capital Normal U. C. X. Li
   U. Glasgow J. J. C. Nimmo

--- i ---
10. 超離散 Plücker 関係式を用いたソリトン解の証明について 132
早大・理工学 (Waseda U.)
長井 秀友 (Hidetomo Nagai)
高橋 大輔 (Daisuke Takahashi)

11. New Aspects of the Bilinear Equations 146
早大 (Waseda U.)
広田 良吾 (Ryogo Hirota)

12. ある非局所的な可積分系の特殊解と運動の積分の系列について 167
大阪大学院大 (Ohara grad. school accounting) 土谷 洋平 (Yohei Tutiya)

13. 構円差分 Painlevé 方程式の Lax 形式 179
神戸大・理学 (Kobe U.)
山田 泰彦 (Yasuhiko Yamada)
New Aspects of the Bilinear Equations

Ryogo Hirota
Professor Emeritus, Waseda University

We summarize the present report:

1. New solutions to the ultradiscrete soliton equations

   (a) One is a “negative-soliton” which satisfies the ultradiscrete KdV equation (Box-Ball system).
       But there is not a corresponding traveling wave solution for the discrete KdV equation.

   (b) The other one is a “static-soliton” which satisfies the ultradiscrete Toda equation.
       But there is not a corresponding traveling wave solution to the discrete Toda equation.

Ryogo Hirota (2009).

2. Pfaffian Expressions

   (a) We know the solutions to the discrete equations are expressed by pfaffians.
       However pfaffians cannot be ultradiscretized because of negative problem.

   (b) We have found that Casorati permanents play the same role as the Wronskian in the ultradiscrete equations.

3. Ultradiscrete Analogue of the Identities of Pfaffians (Determinants)
(a) The Casorati permanent solves the ultradiscrete 2-D Toda equation.

(b) Identities of ultradiscrete pfaffians


4. Periodic Phase Solitons

(a) Shinya Nakamura (Waseda Univ.) has found that the ultradiscrete hungry Lotka-Volterra eq.

\[ F_{n+1}^m + F_{n+1}^{m+1} = \max(F_n^m + F_{n+1}^{m+1}, F_{n-M}^m + F_{n+M+1}^{m+1} - 1) \]

exhibits “Periodic Phase Soliton” of the form

\[ F_n^m = \max(0, pm - qn + \phi(n)), \]

where \( \phi(n) \) is a periodic function of \( n \) with a period \( M \).

But there is not a corresponding solution for the discrete hungry Lotka-Volterra equation.

(b) He has found \( \tau \)-function of \( N \) periodic phase soliton expressed by the Casorati permanent. and proved using “permanent technique” that the \( \tau \)-function solves the ultradiscrete hungry Lotka-Volterra equation for \( M = 2 \).

5. New Gauge Transformation

(a) The bilinear equations are invariant under the simple gauge transformation of the exponential type.

\[ f \to f \exp(c_0 + c_l + c_3m + c_3n). \]

(b) Inspired by Nakamura's results I have found a discrete equation which is invariant under the new gauge transformation

\[ f \to f \phi(n), \]

where \( \phi(n) \) is a periodic function of \( n \) with a period \( M \).

(c) The new gauge changes the interaction (phase shifts) of solitons drastically.
1 New Solutions

Solutions to the ultradiscrete soliton equations have been obtained by ultradiscretizing the known solutions to the discrete equations. I review "new solutions" to the ultradiscrete soliton equations, which have no corresponding solutions to the discrete soliton equations.

1. Negative solutions to the ultradiscrete KdV eq.

A discrete KdV eq. (Box and Ball system)

\[
\frac{1}{u_{n+1}^m} - \frac{1}{u_n^m} = \delta(u_{n+1}^m - u_n^{m+1})
\]

is transformed, through the dependent variable transformation

\[
u_n^m = \frac{f_{n+1}f_n^{m+1}}{f_n f_{n+1}^m},
\]

into the bilinear eq.

\[
f_n^{m-1}f_n^{m+1} = \delta f_{n+1}^{m-1}f_n^{m+1} + (1 - \delta)f_n^m f_{n+1}^m.
\]

(1)

We look for a "negative-soliton" traveling with the speed 1

\[
u_n^m = \frac{f_{n+1}f_n^{m+1}}{f_n f_{n+1}^m} \leq 1, \quad f_n^m = f(n - m),
\]

which give the following relations

\[
\frac{f_{n+1}^{m-1}f_n^{m+1}}{f_n f_{n+1}^m} = u_{n+1}^m u_n^m.
\]

(2)

\[
\frac{f_{n+1}^{m+1}f_n^{m-1}}{f_n f_{n+1}^m} = 1.
\]

(3)

Equation (1) is rearranged as

\[
\frac{f_{n+1}^{m-1}f_n^{m+1}}{f_n^m f_{n+1}^m} = \delta \frac{f_{n+1}^{m-1}f_n^{m+1}}{f_n f_{n+1}^m} + 1 - \delta
\]

(4)

which is reduced using the relations (2) and (3) to

\[
1 = \delta u_{n+1}^m u_n^m + 1 - \delta.
\]
which is not satisfied by a negative-soliton $u^n_m \leq 1$.

However, the above equation is reduced, in the ultradiscrete limit, to the following form,

$$0 = \max(\hat{U}^m_n + \hat{U}^m_{n+1} - 1, 0),$$

which is satisfied by the negative-soliton

$$\hat{U}^m_n \leq 0.$$

The negative-soliton plays an important role in the initial value problem of the Box-Ball system.

It generates many balls in a box over the capacity of the box after colliding with a soliton as is shown below.

$m=0$ \{0,1,1,1,1,0,0,0,0,-2,0,0,0,0,0,0,0,0,0,0\}

$m=1$ \{0,0,0,0,0,0,1,1,1,1,-2,0,0,0,0,0,0,0,0,0\}

$m=2$ \{0,0,0,0,0,0,0,0,0,0,0,3,0,0,0,0,0,0,0,0\}

$m=3$ \{0,0,0,0,0,0,0,0,0,0,0,-2,1,1,1,1,0,0,0,0\}

$m=4$ \{0,0,0,0,0,0,0,0,0,0,0,0,0,-2,0,0,0,0,1,1,1,1\}

Three balls in a box of capacity 1.

2. Static solutions to the ultradiscrete Toda eq.

We have the discrete Toda equation in the bilinear form

$$f_{n+1}^m f_{n-1}^m - (f_n^m)^2 = \delta^2 \left[ f_{n+1}^m f_{n-1}^m - (f_n^m)^2 \right]$$

which is transformed into the discrete Toda equation

$$\frac{V_{n+1}^m V_{n-1}^m}{(V_n^m)^2} = \frac{(1 + \hat{\delta}^2 V_{n+1}^m)(1 + \hat{\delta}^2 V_{n-1}^m)}{(1 + \hat{\delta}^2 V_n^m)^2},$$

$$\hat{\delta}^2 = \frac{\delta^2}{1 - \delta^2},$$

$$\delta^2 = \frac{1}{1 - \delta^2}.$$
through the transformation

\[ V_n^m = \frac{f_{n+1}^m f_{n-1}^m}{(f_n^m)^2}. \]

Let

\[ V_n^m = \exp(x_n^m / \epsilon), \quad \delta = \exp(-L / \epsilon). \]

Then we obtain an nonlinear discrete equation of \( x_n^m \),

\[ x_{n+1}^{m+1} - 2x_n^m + x_{n-1}^{m-1} = \epsilon \log\left[ \frac{(1 + \delta^2 \exp(x_{n+1}^m / \epsilon))(1 + \delta^2 \exp(x_{n-1}^m / \epsilon))}{(1 + \delta^2 \exp(x_n^m / \epsilon))^2} \right], \]

which is reduced, in the small limit of \( \epsilon \), to the ultradiscrete Toda equation,

\[ x_{n+1}^{m+1} - 2x_n^m + x_{n-1}^{m-1} = \max(0, x_{n+1}^m - 2L) - 2 \max(0, x_n^m - 2L) + \max(0, x_{n-1}^m - 2L). \]

We look for a static solution \( V_s(n) \),

\[ V_s(n) = \frac{f_{n+1}^m f_{n-1}^m}{(f_n^m)^2}, \quad f_n^m = f_s(n), \]

to the discrete Toda equation.

The bilinear equation (5) is rearranged as

\[ \frac{f_{n+1}^m f_{n-1}^m}{(f_n^m)^2} + \delta^2 = 1 + \delta^2 \frac{f_{n+1}^m f_{n-1}^m}{(f_n^m)^2}, \]

which is reduced, for a static solution, to

\[ 1 + \delta^2 = 1 + \delta^2 V_s(n). \]

Obviously \( V_s(n) \) does not solve it except a trivial case \( V_s(n) = 1 \).

However the above equation is reduce, in the ultradiscrete limit, to

\[ \max(0, -2L) = \max(0, x_s(n) - 2L) \]

which is satisfied by \( x_s(n) \) if

\[ x_s(n) \leq 2L, \quad \text{for all } n. \]
The static solution plays an important role in the ultradiscrete nonuniform Toda equation.

We have calculated a soliton $y_n^m$ passing through junctions in the nonuniform Toda lattice.

The figure shows the non-uniformity $c(n)$ introduced to the discrete Toda lattice, where the atoms located at $-5 \leq n \leq 5$ are different from others.
We observe a soliton passing through junctions generates ripples at the junctions.

We have calculated a soliton passing through junctions of the *ultradiscrete nonuniform* Toda equation,

\[
y_{n+1}^m - 2y_n^m + y_{n-1}^{m-1} = \max[0, y_{n+1}^m - 2L + c(n+1)] - 2 \max[0, y_n^m - 2L + c(n)] + \max[0, y_{n-1}^m - 2L + c(n-1)].
\]
In the figures the solid lines express theoretical values of $y(m, n)$ as a function of $n$, while the dots indicates numerical values of $y_n^m$.

All dots are on the solid lines.

2 Pfaffian Expressions

Multi-soliton solution to the soliton equation is expressed by the pfaffian and the bilinear form of the soliton equation is reduced to the identity of pfaffians. Multi-soliton to a soliton equation has two types of expression.

1. One is expressed by a sum of exponential functions which is obtained by a perturbational method.

2. Another is expressed by a pfaffian (determinant).

The perturbational method of finding soliton solution is very powerful but difficulty of finding solution increases very rapidly as increasing number of solitons included in the solution.

However we may assume an algebraic structure of solution by the perturbational method and find a pfaffian expression for solution.

The \( \tau \)-function \( f_n^m \) in the perturbed form has the following form in general

\[
 f_n^m = 1 + e^{n_1(m,n)} + e^{n_2(m,n)} + a_{12}e^{n_1(m,n)+n_2(m,n)},
\]

and is easily ultradiscretized.

However pfaffians (determinants) can not be ultradiscretized due to negative terms.

A remedy for the problem was found by Takahashi and Hirota.

D.Takahashi and R.Hirota:
" Ultradiscrete Soliton Solution of Permanent Type",

We have expressed the multi-soliton solutions to an ultradiscrete soliton equation called “Box and Ball system” by ultradiscretized permanents instead of determinants.

A permanent is a signature free determinant.

Nagai has shown that soliton solutions to the ultradiscrete Toda equation are expressed by the ultradiscretized permanents.

H.Nagai:
" A New Expression of Soliton Solution to the Ultradiscrete Toda Equation", 
3 Ultradiscrete Analogue of Identities of Pfaffians

(a) Plücker relation:

We look for an ultradiscrete analogue of the following simple identity of determinants

\[ \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \begin{vmatrix} a_3 & a_4 \\ b_3 & b_4 \end{vmatrix} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} \begin{vmatrix} a_2 & a_4 \\ b_2 & b_4 \end{vmatrix} + \begin{vmatrix} a_1 & a_4 \\ b_1 & b_4 \end{vmatrix} \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} = 0, \]

which is one of the Plücker relations.

We replace the determinants by the corresponding permanents

\[ \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} + \begin{vmatrix} a_3 & a_4 \\ b_3 & b_4 \end{vmatrix} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + \begin{vmatrix} a_2 & a_4 \\ b_2 & b_4 \end{vmatrix} + \begin{vmatrix} a_1 & a_4 \\ b_1 & b_4 \end{vmatrix} + \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} = 0, \quad (7) \]

Let each term in Eq.\((7)\) be \(q_1, q_2\) and \(q_3\), namely

\[ q_1 = \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} + \begin{vmatrix} a_3 & a_4 \\ b_3 & b_4 \end{vmatrix} = a_1a_3b_2b_4 + a_1a_4b_2b_3 + a_2a_3b_1b_4 + a_2a_4b_1b_3, \]
\[ q_2 = \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + \begin{vmatrix} a_2 & a_4 \\ b_2 & b_4 \end{vmatrix} = a_1a_2b_3b_4 + a_1a_4b_2b_3 + a_2a_3b_1b_4 + a_3a_4b_1b_2, \]
\[ q_3 = \begin{vmatrix} a_1 & a_4 \\ b_1 & b_4 \end{vmatrix} + \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} = a_1a_2b_3b_4 + a_1a_3b_2b_4 + a_2a_4b_1b_3 + a_3a_4b_1b_2, \]

where \(q_1, q_2\) and \(q_3\) have no negative terms and can be ultradiscretized.

However the corresponding Plücker relation does not hold,

\[ q_1 - q_2 + q_3 = 2(a_1a_3b_2b_4 + a_2a_4b_1b_3) \neq 0. \quad (8) \]
We notice that the products of the permanents, $q_1, q_2$ and $q_3$ are decomposed into a sum of common terms $q_{12}, q_{13}$ and $q_{23}$, where $q_{ij}$ is the common term of $q_i$ and $q_j$ for $i, j = 1, 2, 3,$
\[
q_1 = q_{12} + q_{13}, \quad q_2 = q_{12} + q_{23}, \quad q_3 = q_{13} + q_{23},
\]
where
\[
q_{12} = a_1 a_4 b_2 b_3 + a_2 a_3 b_1 b_4,
q_{13} = a_1 a_3 b_2 b_4 + a_2 a_4 b_1 b_3,
q_{23} = a_1 a_2 b_3 b_4 + a_3 a_4 b_1 b_2.
\]
An ultradiscrete analogue of the Plücker relation is obtained as follows.
Replacing the determinants by the corresponding permanents we have
\[
q_1 + q_3 = q_2.
\]
Let
\[
q_i = \exp(Q_i/\epsilon) \text{ for } i = 1, 2, 3,
q_{ij} = \exp(Q_{ij}/\epsilon) \text{ for } i, j = 1, 2, 3.
\]
In the small limit of $\epsilon$ we have an ultradiscrete analogue of the Plücker relation, Eq.(10),
\[
Q_2 = \max(Q_1, Q_3),
\]
which does not hold in general.
We investigate under what conditions on $Q_1, Q_2$ and $Q_3$ Eq.(11) does hold. The ultradiscrete form of Eq.(9) are
\[
Q_1 = \max(Q_{12}, Q_{13}),
Q_2 = \max(Q_{12}, Q_{23}),
Q_3 = \max(Q_{13}, Q_{23}).
\]
Substituting these expressions into Eq.(11) we obtain
\[
\max(Q_{12}, Q_{23}) = \max(Q_{12}, Q_{13}, Q_{23}).
\]
Obviously Eq.(13) does hold if
\[
Q_{13} \leq \max(Q_{12}, Q_{23}).
\]
But it does not hold if
\[
Q_{13} > \max(Q_{12}, Q_{23}).
\]
However if $Q_{13} > \max(Q_{12}, Q_{23})$ we find, using Eq.(12)

$$Q_1 = Q_3.$$  

Hence we obtain the following algebraic identity of the ultradiscretized permanents,

$$[Q_2 - \max(Q_1, Q_3)](Q_1 - Q_3) = 0,$$

which we call "ultradiscrete analogue of the Plücker relation".  

(b) Identities of pfaffians:

It is known that a variety of soliton equations exhibiting multi-soliton solutions expressed by pfaffians give rise to the following identity of pfaffians,

$$\text{pf}(1, 2, 3, 4, 5, 6, \cdots, 2n)\text{pf}(5, 6, \cdots, 2n) = \text{pf}(1, 2, 5, 6, \cdots, 2n)\text{pf}(3, 4, 5, 6, \cdots, 2n)$$

$$-\text{pf}(1, 3, 5, 6, \cdots, 2n)\text{pf}(2, 4, 5, 6, \cdots, 2n) + \text{pf}(1, 4, 5, 6, \cdots, 2n)\text{pf}(2, 3, 5, 6, \cdots, 2n).$$

I replace the above pfaffians by the corresponding hafnians. Let the products of hafnians be

$$f_0 = (1, 2, 3, 4, 5, 6, \cdots, 2n)(5, 6, \cdots, 2n),$$

$$f_1 = (1, 2, 5, 6, \cdots, 2n)(3, 4, 5, 6, \cdots, 2n),$$

$$f_2 = (1, 3, 5, 6, \cdots, 2n)(2, 4, 5, 6, \cdots, 2n),$$

$$f_3 = (1, 4, 5, 6, \cdots, 2n)(2, 3, 5, 6, \cdots, 2n).$$

I have proved by induction that the products of the hafnians are decomposed into the following forms

$$f_0 = f_{01} + f_{02} + f_{03},$$

$$f_1 = f_{01} + f_{12} + f_{13},$$

$$f_2 = f_{02} + f_{12} + f_{23},$$

$$f_3 = f_{03} + f_{13} + f_{23}.$$ 

Consider a relation,

$$f_0 + f_2 = f_1 + f_3,$$

which does hold for pfaffians but not for hafnians. Following the same procedure as the one used before I find the algebraic identity of the ultradiscretized hafnians,

$$(\max(F_0, F_2) - \max(F_1, F_3))(F_0 - F_2)(F_1 - F_3) = 0,$$
where $F_0, F_1, F_2$ and $F_3$ are the ultradiscrete form of $f_0, f_1, f_2$ and $f_3$, respectively.

We call it the ultradiscrete analogue of the identity of the pfaffians.


## 4 Periodic Phase Solitons

We know that the hungry Lotka-Volterra eq.

$$(1 + \delta_1) f_{n+1}^m f_{n}^{m+1} = f_{n}^{m} f_{n+1}^{m+1} + \delta_1 f_{n-M}^{m} f_{n-M+1}^{m+1},$$

exhibits 1-soliton solution for an integer $M$,

$$f_n^m = 1 + r_1(m, n), \quad r_1(m, n) = \omega_1^m k_1^{(n-n_1)},$$

$$\omega_1 = \frac{1 + \delta_1 (1 + k_1^{-1} + k_1^{-2} + \cdots + k_1^{-M})}{1 + \delta_1 (1 + k_1 + k_1^2 + \cdots + k_1^M)}.$$

The ultradiscrete hungry Lotka-Volterra eq.

$$F_{n+1}^m + F_n^{m+1} = \max(F_n^m + F_{n+1}^{m+1}, F_{n-M}^m + F_{n-M+1}^{m+1} - 1)$$

is known to describes an extended "Box and Ball system". In this system all balls are numbered and the balls with the smaller number moves earlier.


I have found numerically that the ultradiscrete hungry Lotka-Volterra equation exhibits the following soliton solutions for $M = 2$. 

![Diagram showing soliton solutions](image-url)
I called it "Wiggler".

(a) Shinya Nakamura (Waseda Univ.) discovered that "Wiggler" is expressed by the following $\tau$-function,

\[
F_n^m = \max(0, s_1(m, n) + \phi_1(n)),
\]
\[
s_1(m, n) = p_1 m - q_1(n - n_1),
\]
\[
p_1 = M q_1 - 1 > 0,
\]

under the condition

\[
q_1 > \phi_1(n + 1) - \phi_1(n), \quad \text{for all } n
\]

where $\phi_1(n)$ is periodic function of $n$ of period $M$,

\[
\phi_1(n + M) = \phi_1(n), \quad \text{for all } n.
\]
We now call it "periodic phase soliton" because of the periodic phase factor $\phi_1(n)$. We have found that there is not a corresponding solution for the discrete hungry Lotka-Volterra equation.

(b) He has also found that $\tau$-function of $N$ periodic phase soliton expressed by the Casorati permanent,

$$ F_n^m = \frac{1}{2} \max \left[ s_1 + \phi_1(n) + \phi_1(n), \quad s_1 + 3q_1 + \phi_1(n + 1) + \phi_1(n + 1), \quad \cdots \right] $$

$$ \left[ s_2 + \phi_2(n) + \phi_2(n), \quad s_1 + 3q_2 + \phi_2(n + 1) + \phi_2(n + 1), \quad \cdots \right] $$

$$ \left[ s_N + \phi_N(n) + \phi_N(n), \quad s_N + 3q_N + \phi_N(n + 1) + \phi_N(n + 1), \quad \cdots \right] $$

and proved using "permanent technique" that the $\tau$-function solves the ultradiscrete hungry Lotka-Volterra eq. for $M = 2$.


5 Gauge Transformations

The bilinear equations are known to be invariant under the simple gauge transformation of the exponential type,

$$ f \rightarrow f \exp(c_0 + c_1 l + c_2 m + c_3 n). $$

Inspired by Nakamura's results I have found that a discrete equation

$$ f_{n+1}^m f_{n+1}^{m+1} = f_n^m f_{n+1}^{m+1} + \delta(f_{n-M}^m f_{n+M+1}^{m+1} - f_{n-M+1}^m f_{n+M}^{m+1}), \quad (16) $$

is invariant under the new gauge transformation,

$$ f \rightarrow f \phi(n), $$

where $\phi(n)$ is a periodic function of $n$ with a period $M$.

The new gauge transforms Eq.(16) into

$$ f_{n+1}^m \phi(n + 1) f_{n+1}^{m+1} \phi(n) = f_n^m \phi(n) f_{n+1}^{m+1} \phi(n + 1) + \delta(f_{n-M}^m \phi(n - M) f_{n+M+1}^{m+1} \phi(n + M + 1) $$

$$ - f_{n-M+1}^m \phi(n - M + 1) f_{n+M}^{m+1} \phi(n + M)], $$
which is reduced, by the periodicity of $\phi(n) = \phi(n + M)$, to Eq.(16).

I call Eq.(16) “Discrete Hungry Lotka-Volterra equation of BKP type” for an integer $M$, which was, for $M = 2$, called “Discrete Sawada-Kotera equation.

Let

\[ w_n^m = \frac{f_{n-M+1}^m f_{n+M}^{m+1}}{f_n^m f_{n+1}^{m+1}}, \]
\[ x_n^m = \frac{f_{n-M}^m f_{n+M+1}^{m+1}}{f_n^m f_{n+1}^{m+1}}. \]

Then Eq.(16) is transformed into a coupled nonlinear discrete equations,

\[ w_n^{m+1} = w_n^m \prod_{j=1}^{M-1} \frac{1 + \delta(x_{n-j}^m - w_{n-j}^m)}{1 + \delta(x_{n+j}^{m+1} - w_{n+j}^{m+1})}, \]
\[ x_n^{m+1} = x_n^m \left( w_n^{m+1} / w_n^m \right) \frac{1 + \delta(x_{n-M}^m - w_{n-M}^m)}{1 + \delta(x_{n+M}^{m+1} - w_{n+M}^{m+1})}. \]

$\tau$-function of one periodic phase soliton is given by

\[ f_n^m = 1 + r_1(m, n), \]
\[ r_1(m, n) = \omega_1^m k_1^{(n-n_1)} \phi(n), \]
\[ \omega_1 = 1 + \delta/k_1^M. \]
Periodic phase soliton of normal type ($\phi(n) > 0$ for all $n$).
Periodic phase soliton of singular type ($\phi(n) < 0$ for some $n$).

In the figures the solid lines express theoretical values of $x(m,n)$ as a function of $n$, while the dots indicates numerical values of $x_n^m$.

All dots are on the solid lines.

The new gauge changes the interaction (phase shifts) of solitons drastically.

The usual 2-soliton to Eq.(16) is given by

$$f_2(m,n) = 1 + r_1(m,n) + r_2(m,n)$$
$$+ a_{12} r_1(m,n) r_2(m,n),$$

where

$$r_j(m,n) = \omega_j^m k_j^{n-n_j}.$$
\[ \omega_j = \frac{1 + \delta/k_j^M}{1 + \delta k_j^M}, \]
\[ a_{ij} = \frac{k_i^M - k_j^M}{(k_i k_j)^M - 1} \frac{k_i - k_j}{k_i k_j - 1}, \]
for \( i, j = 1, 2 \).

While 2-periodic phase soliton solution is given by
\[ f_2(m, n) = 1 + r_1(m, n) + r_2(m, n) + a_{12}(n)r_1(m, n)r_2(m, n), \tag{17} \]
where
\[ r_j(m, n) = \omega_j^m k_j^{n-n_j} \phi_j(n), \]
\[ \omega_j = \frac{1 + \delta/k_j^M}{1 + \delta k_j^M}, \]
\[ c_{ij} = \frac{k_i^M - k_j^M}{(k_i k_j)^M - 1}, \]
\[ a_{ij}(n) = -\frac{1}{\Delta_{ij}} \left[ \sum_{n_1=1}^{M} b_{ij}(n_1 + n) \prod_{n_2=1}^{n_1-1} h_{ij}(n_2 + n) \right], \]
\[ \Delta_{ij} = \left[ \prod_{n=1}^{M} h_{ij}(n) \right] - 1, \]
\[ b_{ij}(n) = -[h_i(n) - h_j(n)]c_{ij}, \]
\[ h_{ij}(n) = h_i(n)h_j(n), \]
\[ h_i(n) = k_i \phi_i(n)/\phi_i(n-1), \quad \text{for } i, j = 1, 2, 3. \]

The usual 3-soliton to Eq.(16) is given by
\[ f_3(m, n) = 1 + r_1(m, n) + r_2(m, n) + r_3(m, n) + a_{12}r_1(m, n)r_2(m, n) + a_{13}r_1(m, n)r_3(m, n) + a_{23}r_2(m, n)r_3(m, n), \]
where
\[ r_j(m, n) = \omega_j^m k_j^{n-n_j}, \]
\[ \omega_j = \frac{1 + \delta/k_j^M}{1 + \delta k_j^M}, \]
\[ a_{ij} = \frac{k_i^M - k_j^M}{(k_i k_j)^M - 1} \frac{k_i - k_j}{k_i k_j - 1}, \]
\[ a_{123} = a_{12}a_{13}a_{23}, \]
for $i, j = 1, 2, 3$.

While 3-periodic phase soliton solution is given by

$$f_3(m, n) = 1 + r_1(m, n) + r_2(m, n) + r_3(m, n)$$

$$+ a_{12}(n)r_1(m, n)r_2(m, n) + a_{13}(n)r_1(m, n)r_3(m, n) + a_{23}(n)r_2(m, n)r_3(m, n)$$

$$+ a_{123}(n)r_1(m, n)r_2(m, n)r_3(m, n),$$

where

$$a_{123}(n) = -\left(\frac{1}{\Delta_{123}}\right)$$

$$\times \left[ \sum_{n_1=1}^{M} b_{123}(n_1 + n) \prod_{n_2=1}^{n_1-1} h_{123}(n_2 + n) \right],$$

$$\Delta_{123} = \left[ \prod_{n=1}^{M} h_{123}(n) \right] - 1,$$

$$b_{123} = \bar{b}_{12}(n) - \bar{b}_{13}(n) + \bar{b}_{23}(n),$$

$$h_{123} = h_1(n)h_2(n)h_3(n),$$

$$\bar{b}_{12}(n) = [a_{12}(n)h_{12}(n) - a_{12}(n-1)h_3(n)]c_{13}c_{23},$$

$$\bar{b}_{13}(n) = [a_{13}(n)h_{13}(n) - a_{13}(n-1)h_2(n)]c_{12}c_{23},$$

$$\bar{b}_{23}(n) = [a_{23}(n)h_{23}(n) - a_{23}(n-1)h_1(n)]c_{12}c_{13}.$$  

What we get, substituting the conjectured $\tau-$function (17) into the bilinear form (16), is not an explicit form of $a_{12}(n)$ nor $a_{12}(n+1)$, but a relation between $a_{12}(n)$ and $a_{12}(n+1)$.

We have totally $M$ such relations, which determine an individual $a_{12}(n)$. $a_{12}$ is not a scalar but a vector whose elements are $a_{12}(n)$, for $n = 1, 2, \cdots, M$.  
