

# Vortices and Polynomials

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- Polynomials associated with rational solutions of the **second** and **fourth Painlevé equations**

$$\frac{d^2w}{dz^2} = 2w^3 + zw + \alpha \quad \text{P}_{\text{II}}$$

$$\frac{d^2w}{dz^2} = \frac{1}{2w} \left( \frac{dw}{dz} \right)^2 + \frac{3}{2}w^3 + 4zw^2 + 2(z^2 - \alpha)w + \frac{\beta}{w} \quad \text{P}_{\text{IV}}$$

- Polynomials associated with rational solutions of some soliton equations including the **Korteweg-de Vries**, **nonlinear Schrödinger** and **Boussinesq equations**

$$u_t + 6uu_x + u_{xxx} = 0$$

$$iu_t = u_{xx} - 2|u|^2u$$

$$u_{tt} + (u^2)_{xx} + \frac{1}{3}u_{xxxx} = 0$$

- The equations of motion for  $n$  point vortices with circulations  $\Gamma_j$  at positions  $z_j$ , in a background flow  $w(z)$  are

$$\frac{dz_j^*}{dt} = \frac{1}{2\pi i} \sum_{k=1}^n \frac{\Gamma_k}{z_j - z_k} + \frac{w^*(z_j)}{2\pi i}, \quad j = 1, 2, \dots, n$$

- Polynomial solutions of

$$\frac{d^2P}{dz^2}Q - 2\frac{dP}{dz}\frac{dQ}{dz} + P\frac{d^2Q}{dz^2} + 2\mu z \left( \frac{dP}{dz}Q - P\frac{dQ}{dz} \right) = 2\kappa PQ$$

# Rational Solutions of the Second Painlevé Equation

$$\frac{d^2w}{dz^2} = 2w^3 + zw + \alpha \quad P_{II}$$

**Theorem** (Yablonskii & Vorob'ev [1965])

$P_{II}$  has rational solutions if and only if  $\alpha = n$  with  $n \in \mathbb{Z}$ .

**Theorem** (Kajiwara & Ohta [1996])

Define the polynomial  $\varphi_k(z)$  by

$$\sum_{j=0}^{\infty} \varphi_j(z) \lambda^j = \exp\left(z\lambda - \frac{4}{3}\lambda^3\right)$$

then the **Yablonskii–Vorob'ev polynomials** are given by

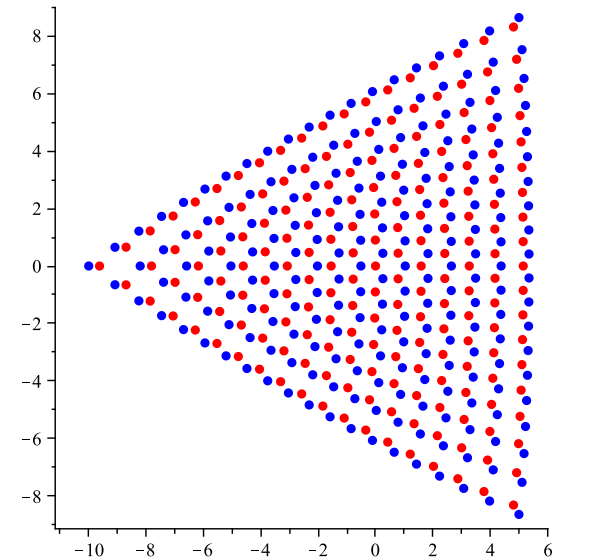
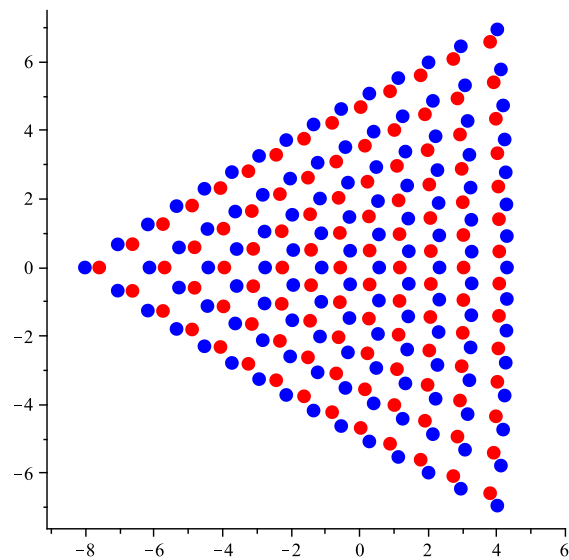
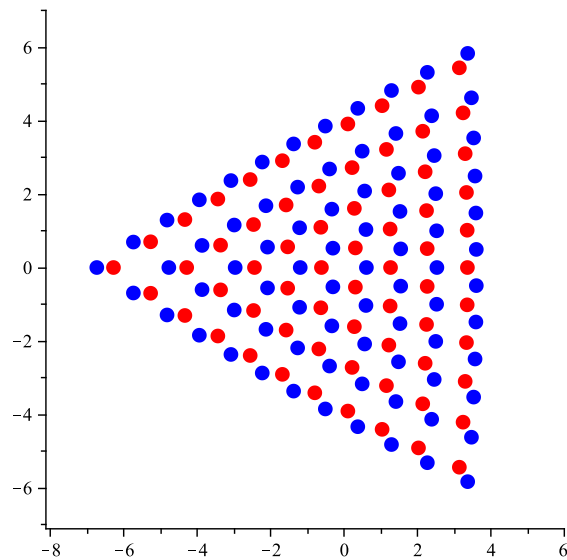
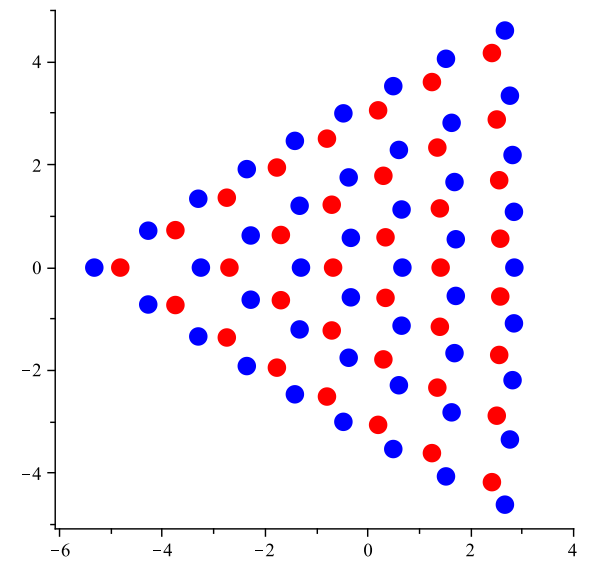
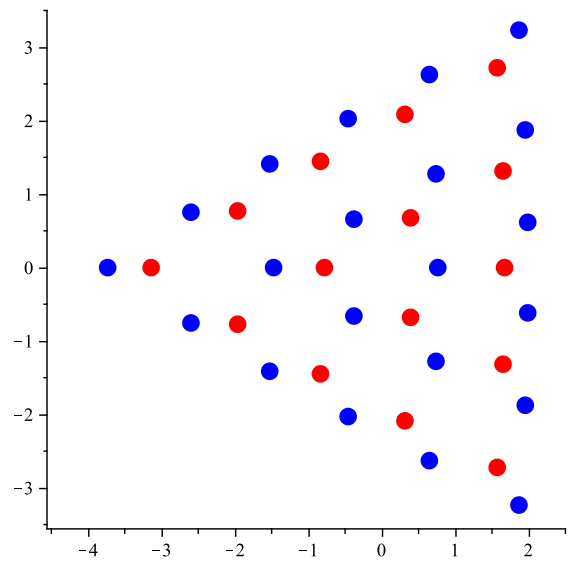
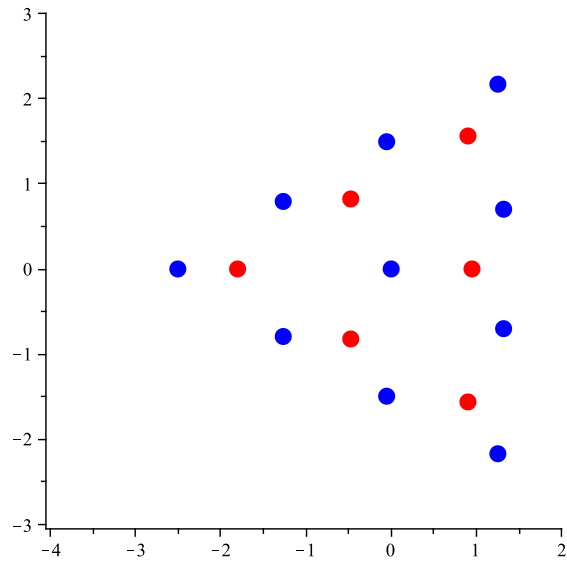
$$Q_n(z) = c_n \mathcal{W}(\varphi_1, \varphi_3, \dots, \varphi_{2n-1})$$

where  $\mathcal{W}(\varphi_1, \varphi_3, \dots, \varphi_{2n-1})$  is the Wronskian and  $c_n$  a constant, and

$$w_n(z) = \frac{d}{dz} \ln \frac{Q_{n-1}(z)}{Q_n(z)} = \frac{Q'_{n-1}(z)}{Q_{n-1}(z)} - \frac{Q'_n(z)}{Q_n(z)}$$

satisfies  $P_{II}$  with  $\alpha = n$ .

# Roots of some Yablonskii–Vorob'ev polynomials



# Rational Solutions of the Second Painlevé Hierarchy

## (PAC & Mansfield [2003])

The first three equations in the **second Painlevé hierarchy** are

$$w'' = 2w^3 + zw + \alpha_1$$

 $P_{II}^{[1]}$ 

$$w'''' = 10w^2w'' + 10w(w')^2 - 6w^5 + zw + \alpha_2$$

 $P_{II}^{[2]}$ 

$$w'''''' = 14w^2w'''' + 56ww'w''' + 42w(w'')^2 - 70[w^4 - (w')^2]w'' - 140w^3(w')^2 + 20w^7 + zw + \alpha_3$$

 $P_{II}^{[3]}$ 

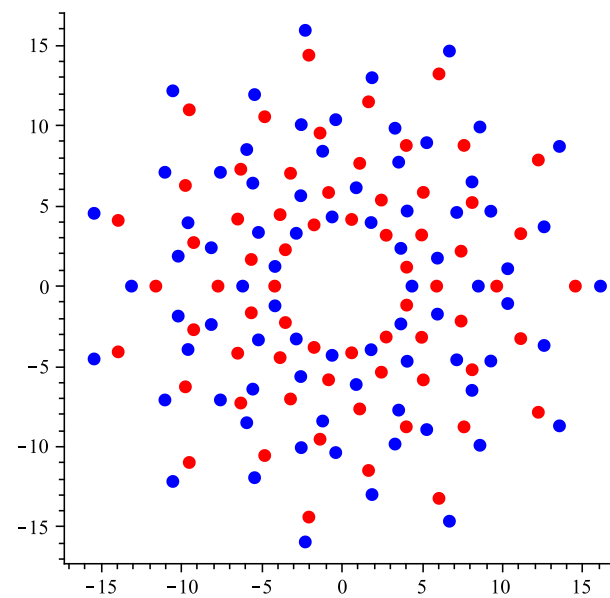
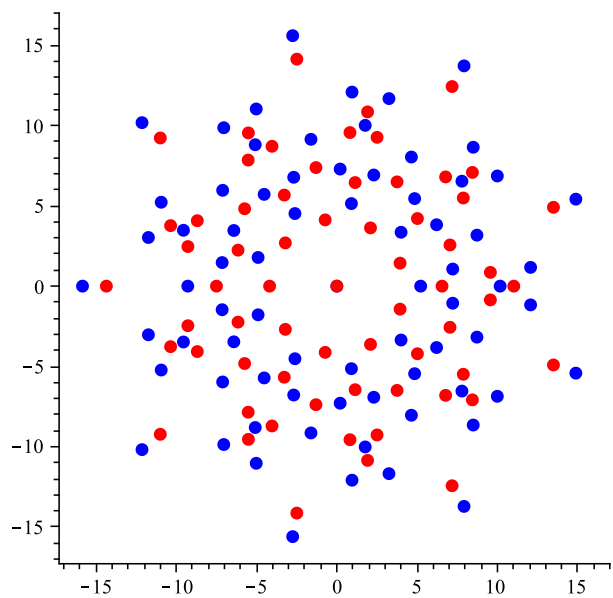
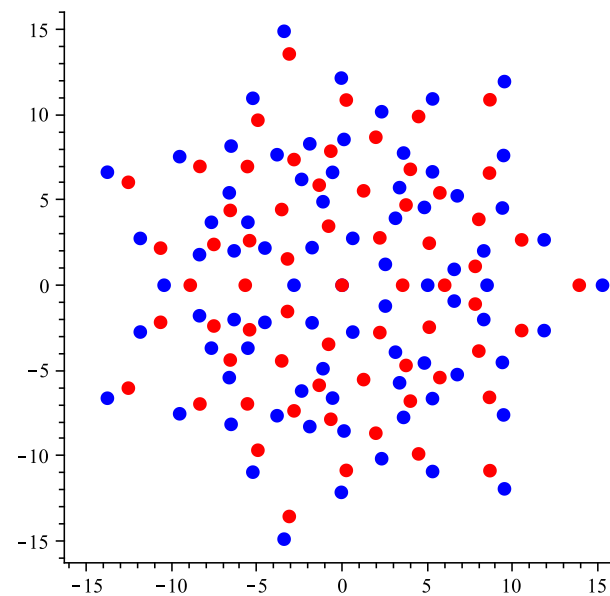
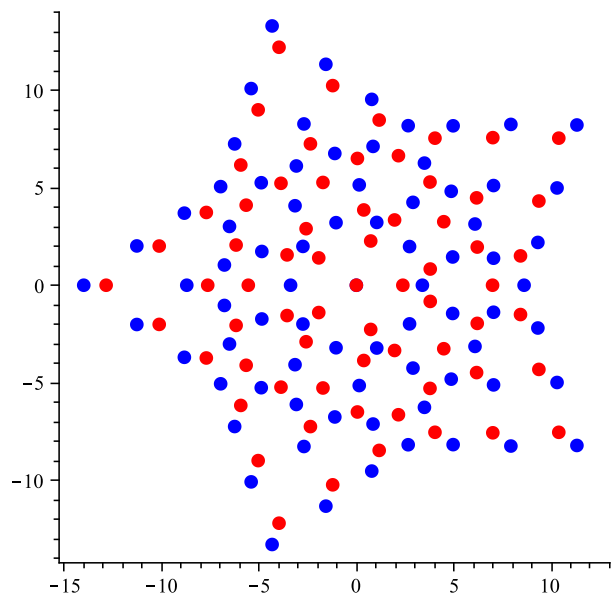
with  $\alpha_1, \alpha_2$  and  $\alpha_3$  arbitrary constants. Rational solutions of  $P_{II}^{[n]}$  have the form

$$w_n^{[n]}(z) = \frac{d}{dz} \ln \frac{Q_{n-1}^{[n]}(z)}{Q_n^{[n]}(z)}$$

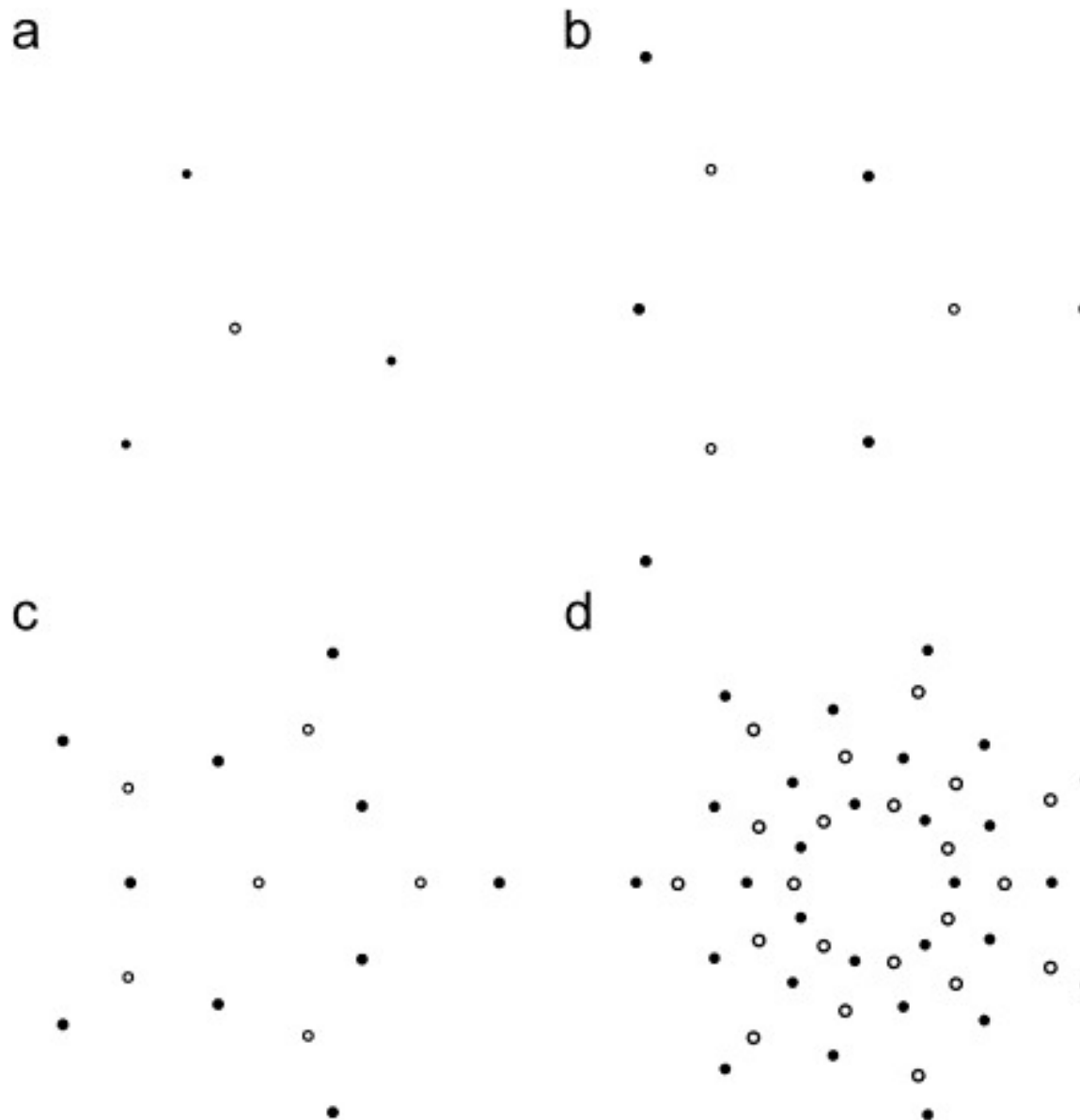
for  $n \geq 1$ , where  $Q_n^{[n]}(z)$  are monic polynomials of degree  $\frac{1}{2}n(n+1)$  which can be expressed in the form of determinants (Wronskians) whose coefficients involve hypergeometric functions of the form

$${}_1F_{2n}(a; b_1, b_2, \dots, b_{2n}; \zeta), \quad \zeta = \frac{z^{2n+1}}{(4n+2)^{2n}}$$

# Roots of Polynomials Associated with the $P_{II}$ Hierarchy



**Figure 5 in H. Aref [*Fluid Dyn. Res.*, 39 (2007) pp5–23]**



# Rational Solutions of the Korteweg-de Vries Equation

The **Korteweg-de Vries** (KdV) equation

$$u_t + 6uu_x + u_{xxx} = 0$$

which is the best known example of a soliton equation solvable by inverse scattering (**Gardner, Green, Kruskal & Miura [1967]**), has the scaling reduction

$$u(x, t) = W(z)/(3t)^{2/3}, \quad z = x/(3t)^{1/3}$$

where  $W(z)$  satisfies

$$\frac{d^3W}{dz^3} + 6W\frac{dW}{dz} = 2W + z\frac{dW}{dz} \quad (1)$$

whose solution is expressible in terms of the solution  $w$  of  $P_{II}$  (**Fokas & Ablowitz [1982]**)

$$W = -\frac{dw}{dz} - w^2, \quad w = \frac{1}{2W - z} \left( \frac{dW}{dz} + \alpha \right)$$

It can be shown that rational solutions of (1) have the form

$$W_n(z) = 2\frac{d^2}{dz^2} \ln Q_n(z)$$

where  $Q_n(z)$  are the Yablonskii–Vorob’ev polynomials and so

$$u(x, t) = \frac{2}{(3t)^{2/3}} \frac{d^2}{dz^2} \ln Q_n(z), \quad z = x/(3t)^{1/3}$$

# Generalized Rational Solutions of the KdV Equation

## Theorem

Define the polynomials  $\varphi_n(x; \kappa_n)$  by

$$\sum_{n=0}^{\infty} \varphi_n(x; \kappa_n) \lambda^n = \exp \left( x \lambda - \sum_{j=2}^{\infty} \frac{\kappa_j \lambda^{2j-1}}{2j-1} \right)$$

where  $\kappa_n = (\kappa_2, \kappa_3, \dots, \kappa_n)$ , with  $\kappa_2, \kappa_3, \dots, \kappa_n$  arbitrary constants, and then define

$$\Theta_n(x; \kappa_n) = c_n \mathcal{W}_x(\varphi_1, \varphi_3, \dots, \varphi_{2n-1})$$

where  $\mathcal{W}_x(\varphi_1, \varphi_3, \dots, \varphi_{2n-1})$  is the Wronskian with respect to  $x$  and  $c_n$  is a constant, which is a polynomial in  $x$  of degree  $\frac{1}{2}n(n+1)$ . Then the KdV equation has rational solutions in the form

$$u(x, t) = 2 \frac{\partial^2}{\partial x^2} \ln \Theta_n(x; 12t, \kappa_3, \kappa_4, \dots, \kappa_n)$$

The polynomials  $\Theta_n(x; \kappa_n)$  are known as the **Adler–Moser polynomials**, or **Burchnell–Chaundy polynomials**, which are generalizations of the **Yablonskii–Vorob’ev polynomials** and, as we shall see later, arise in the description of stationary vortex patterns.

# Rational Solutions of the Fourth Painlevé Equation

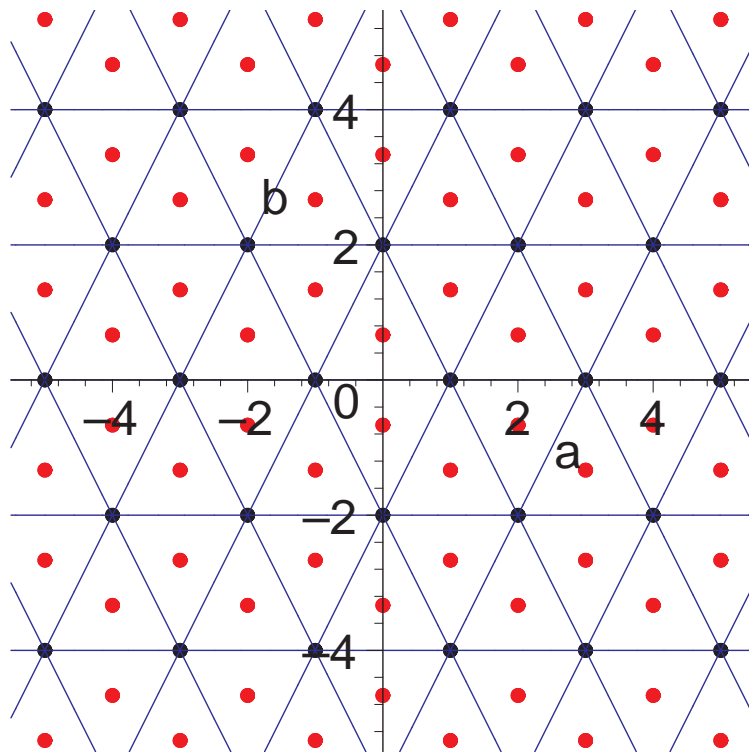
$$\frac{d^2w}{dz^2} = \frac{1}{2w} \left( \frac{dw}{dz} \right)^2 + \frac{3}{2}w^3 + 4zw^2 + 2(z^2 - \alpha)w + \frac{\beta}{w} \quad P_{IV}$$

## Theorem

$P_{IV}$  has rational solutions if and only if

$$(\alpha, \beta) = (m, -2(2n - m + 1)^2) \quad \text{or} \quad (\alpha, \beta) = (m, -2(2n - m + \frac{1}{3})^2)$$

with  $m, n \in \mathbb{Z}$ . Further the rational solutions for these parameter values are unique.



$$a = \alpha, \quad b = \sqrt{-2\beta^2}$$

## P<sub>IV</sub> — Generalized Hermite Polynomials

### Theorem

(Kajiwara & Ohta [1998], Noumi & Yamada [1998])

Define the *generalized Hermite polynomial*  $H_{m,n}(z)$ , which has degree  $mn$ , by

$$H_{m,n}(z) = a_{m,n} \mathcal{W}(H_m(z), H_{m+1}(z), \dots, H_{m+n-1}(z)), \quad m, n \geq 1$$

where  $\mathcal{W}(\varphi_1, \varphi_2, \dots, \varphi_n)$  is the Wronskian,  $H_n(z)$  is the  $n^{\text{th}}$  Hermite polynomial and  $a_{m,n}$  is a constant. Then

$$\begin{aligned} w_{m,n}^{(i)} &= w(z; \alpha_{m,n}^{(i)}, \beta_{m,n}^{(i)}) = \frac{d}{dz} \ln \frac{H_{m+1,n}}{H_{m,n}} \\ w_{m,n}^{(ii)} &= w(z; \alpha_{m,n}^{(ii)}, \beta_{m,n}^{(ii)}) = \frac{d}{dz} \ln \frac{H_{m,n}}{H_{m,n+1}} \\ w_{m,n}^{(iii)} &= w(z; \alpha_{m,n}^{(iii)}, \beta_{m,n}^{(iii)}) = -2z + \frac{d}{dz} \ln \frac{H_{m,n+1}}{H_{m+1,n}} \end{aligned}$$

are respectively solutions of P<sub>IV</sub> for

$$\begin{aligned} (\alpha_{m,n}^{(i)}, \beta_{m,n}^{(i)}) &= (2m + n + 1, -2n^2) \\ (\alpha_{m,n}^{(ii)}, \beta_{m,n}^{(ii)}) &= (-m - 2n - 1, -2m^2) \\ (\alpha_{m,n}^{(iii)}, \beta_{m,n}^{(iii)}) &= (n - m, -2(m + n + 1)^2) \end{aligned}$$

## P<sub>IV</sub> — Generalized Okamoto Polynomials

**Theorem** (Kajiwara & Ohta [1998], Noumi & Yamada [1998], PAC [2006])

Let  $\varphi_k(z) = 3^{k/2} e^{-k\pi i/2} H_k\left(\frac{1}{3}\sqrt{3}iz\right)$ , with  $H_k(\zeta)$  the  $k^{\text{th}}$  Hermite polynomial, then define the **generalized Okamoto polynomial**  $Q_{m,n}(z)$  by

$$Q_{m,n}(z) = \mathcal{W}(\varphi_1, \varphi_4, \dots, \varphi_{3m+3n-5}; \varphi_2, \varphi_5, \dots, \varphi_{3n-4})$$

with  $m, n \geq 1$ , where  $\mathcal{W}(\varphi_1, \varphi_2, \dots, \varphi_n)$  is the Wronskian. Then

$$\tilde{w}_{m,n}^{(i)} = w(z; \tilde{\alpha}_{m,n}^{(i)}, \tilde{\beta}_{m,n}^{(i)}) = -\frac{2}{3}z + \frac{d}{dz} \ln \frac{Q_{m+1,n}}{Q_{m,n}}$$

$$\tilde{w}_{m,n}^{(ii)} = w(z; \tilde{\alpha}_{m,n}^{(ii)}, \tilde{\beta}_{m,n}^{(ii)}) = -\frac{2}{3}z + \frac{d}{dz} \ln \frac{Q_{m,n}}{Q_{m,n+1}}$$

$$\tilde{w}_{m,n}^{(iii)} = w(z; \tilde{\alpha}_{m,n}^{(iii)}, \tilde{\beta}_{m,n}^{(iii)}) = -\frac{2}{3}z + \frac{d}{dz} \ln \frac{Q_{m,n+1}}{Q_{m+1,n}}$$

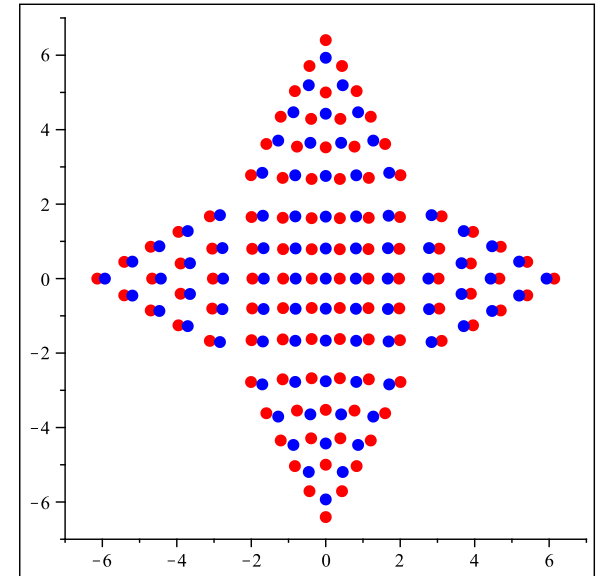
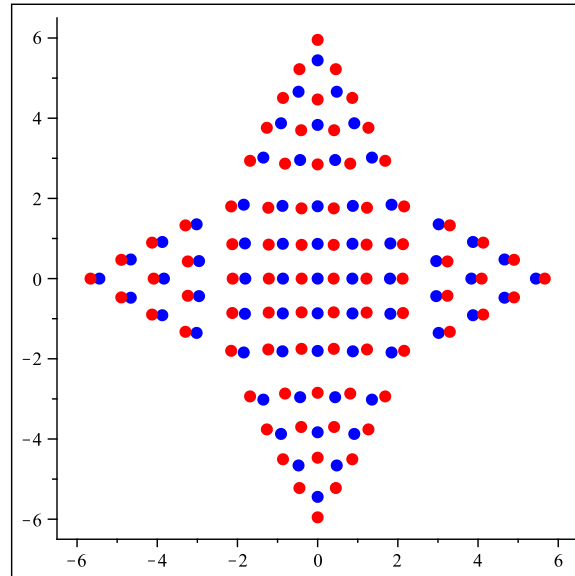
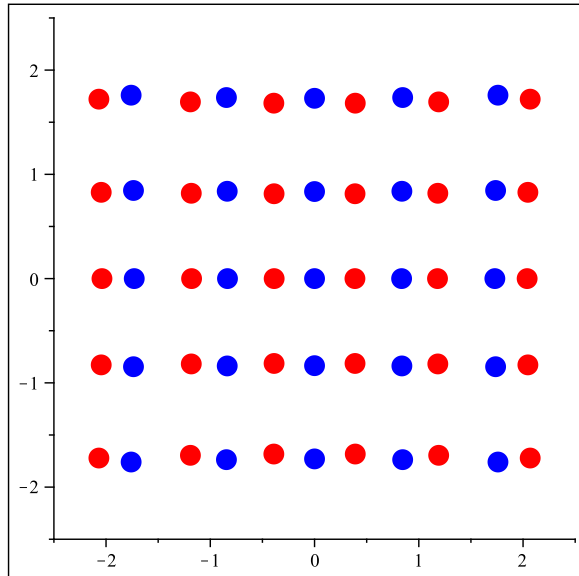
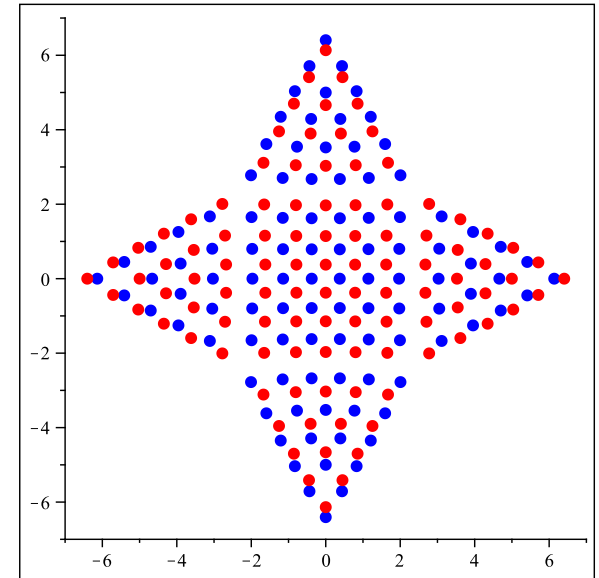
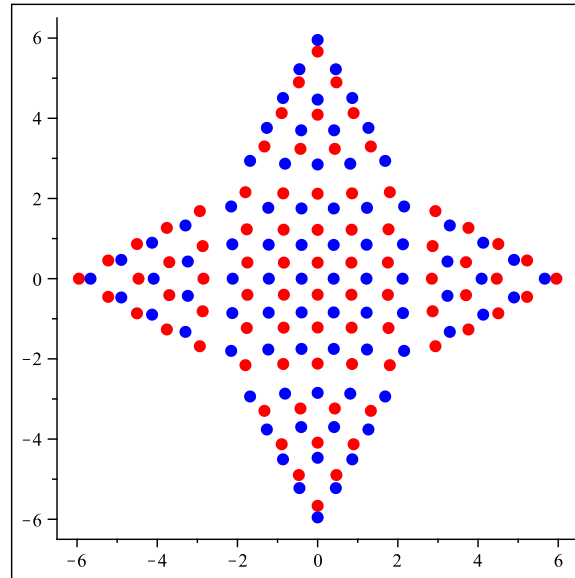
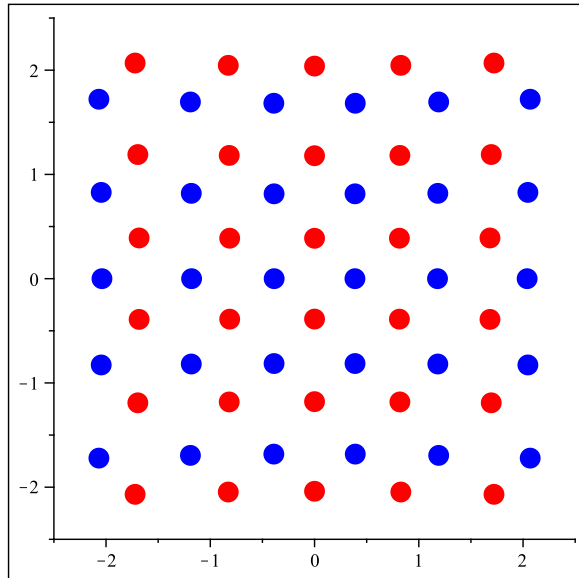
are respectively solutions of P<sub>IV</sub> for

$$(\tilde{\alpha}_{m,n}^{(i)}, \tilde{\beta}_{m,n}^{(i)}) = (2m + n, -2(n - \frac{1}{3})^2)$$

$$(\tilde{\alpha}_{m,n}^{(ii)}, \tilde{\beta}_{m,n}^{(ii)}) = (-m - 2n, -2(m - \frac{1}{3})^2)$$

$$(\tilde{\alpha}_{m,n}^{(iii)}, \tilde{\beta}_{m,n}^{(iii)}) = (n - m, -2(m + n + \frac{1}{3})^2)$$

# Roots of the Generalized Hermite and Okamoto Polynomials



# Scaling Reduction of the Nonlinear Schrödinger Equation

The de-focusing NLS equation

$$iu_t = u_{xx} - 2|u|^2u$$

has the scaling reduction

$$u(x, t) = t^{-1/2}R(\zeta) \exp\{i\Theta(\zeta)\}, \quad \zeta = x/t^{1/2}$$

where  $V(\zeta) = \int^\zeta R^2(s) ds$  satisfies

$$\left(\frac{d^2V}{d\zeta^2}\right)^2 = -\frac{1}{4}\left(V - \zeta\frac{dV}{d\zeta}\right)^2 + 4\left(\frac{dV}{d\zeta}\right)^3 + K\frac{dV}{d\zeta} \quad (1)$$

with  $K$  an arbitrary integration constant, which is solvable in terms of  $P_{IV}$  provided that

$$K = \frac{1}{9}(\alpha + 1)^2, \quad \beta = -\frac{2}{9}(\alpha + 1)^2$$

Equation (1) has rational solutions

$$V_n(\zeta) = -\frac{d}{d\zeta} \ln H_{n,n}\left(\frac{1}{2}e^{-\pi i/4}\zeta\right)$$
$$\tilde{V}_n(\zeta) = \frac{\zeta^3}{108} - \frac{d}{d\zeta} \ln Q_{n,n}\left(\frac{1}{2}e^{-\pi i/4}\zeta\right)$$

for  $K_n = n^2$  and  $\tilde{K}_n = (n - \frac{1}{3})^2$ , respectively.

# Rational and Rational-Oscillatory Solutions of the NLS Equation

## Theorem

(PAC [2006])

*The de-focusing NLS equation*

$$iu_t = u_{xx} - 2|u|^2u \quad (1)$$

*has decaying rational solutions of the form*

$$u_n(x, t) = \frac{ne^{\pi i/4}}{\sqrt{t}} \frac{H_{n+1, n-1}(z)}{H_{n, n}(z)}, \quad z = \frac{x e^{\pi i/4}}{2\sqrt{t}} \quad (2)$$

*and non-decaying rational-oscillatory solutions of the forms*

$$\tilde{u}_n(x, t) = \frac{e^{-\pi i/4}}{3\sqrt{2t}} \frac{Q_{n+1, n-1}(z)}{Q_{n, n}(z)} \exp\left(-\frac{ix^2}{6t}\right), \quad z = \frac{x e^{\pi i/4}}{2\sqrt{t}} \quad (3)$$

*where  $n \geq 1$ .*

## Remarks:

- The rational solutions (2) generalize the results of **Hirota & Nakamura [1985]** (see also **Boiti & Pempinelli [1981], Hone [1996]**).
- The rational-oscillatory solutions (3) are new solutions of the NLS equation (1).

# Generalized Rational Solutions of the NLS Equation

## Theorem

(PAC [2006])

Define the polynomials  $\Phi_m(x, t; \boldsymbol{\kappa}_m)$ , with  $\boldsymbol{\kappa}_m = (\kappa_3, \kappa_4, \dots, \kappa_m)$ , through

$$\sum_{m=0}^{\infty} \frac{\Phi_m(x, t; \boldsymbol{\kappa}_m) \lambda^m}{m!} = \exp \left\{ x\lambda - it\lambda^2 + i \sum_{j=3}^{\infty} \frac{\kappa_j (-i\lambda)^j}{j!} \right\}$$

where  $\boldsymbol{\kappa}_m = (\kappa_3, \kappa_4, \dots, \kappa_m)$ , with  $\kappa_j$ , for  $j \geq 3$ , arbitrary constants, and then define

$$\begin{aligned} G_n(x, t; \boldsymbol{\kappa}_{2n-1}) &= a_n \mathcal{W}(\Phi_{n-1}, \Phi_n, \dots, \Phi_{2n-1}), \\ F_n(x, t; \boldsymbol{\kappa}_{2n-1}) &= a_{n-1} \mathcal{W}(\Phi_n, \Phi_{n+1}, \dots, \Phi_{2n-1}), \end{aligned} \quad a_n = \prod_{m=1}^n \frac{1}{m!}$$

so  $G_n(x, t; \boldsymbol{\kappa}_{2n-1})$  and  $F_n(x, t; \boldsymbol{\kappa}_{2n-1})$  are monic polynomials in  $x$  of degrees  $n^2 - 1$  and  $n^2$ , respectively, with coefficients which are polynomials in  $t$  and the arbitrary parameters  $\boldsymbol{\kappa}_{2n-1} = (\kappa_3, \kappa_4, \dots, \kappa_{2n-1})$ . Then the de-focusing NLS equation has rational solutions in the form

$$u_n(x, t; \boldsymbol{\kappa}_{2n-1}) = \frac{nG_n(x, t; \boldsymbol{\kappa}_{2n-1})}{F_n(x, t; \boldsymbol{\kappa}_{2n-1})}$$

## Remark

- The first few of these generalized rational solutions were obtained by **Hone [1996]** by applying Crum transformations successively to the associated linear problem.

# Scaling Reduction of the Boussinesq Equation

The Boussinesq equation

$$u_{tt} + (u^2)_{xx} + \frac{1}{3}u_{xxxx} = 0 \quad (1)$$

has the scaling reduction

$$u(x, t) = \frac{w(z)}{8t}, \quad z = \frac{x}{(\frac{4}{3}t)^{1/2}}$$

where  $v(z)$  satisfies

$$\frac{d^4w}{dz^4} + w \frac{d^2w}{dz^2} + \left(\frac{dw}{dz}\right)^2 + \frac{4z^2}{3} \frac{d^2w}{dz^2} + \frac{28z}{3} \frac{dw}{dz} + \frac{32}{3}w = 0$$

which is solvable in terms of  $P_{IV}$ . This has rational solutions

$$w_{m,n}(z) = -\frac{16z^2}{3} + 8(m-n) + 12 \frac{d^2}{dz^2} \ln H_{m,n}(z)$$

$$\tilde{w}_{m,n}(z) = 12 \frac{d^2}{dz^2} \ln Q_{m,n}(z)$$

with  $H_{m,n}(z)$  and  $Q_{m,n}(z)$  the generalized Hermite and Okamoto polynomials, and so we obtain rational solutions of the Boussinesq equation (1) in the form

$$u_{m,n}(x, t) = -\frac{x^2}{2t^2} + \frac{m-n}{t} + \frac{3}{2t} \frac{d^2}{dz^2} \ln H_{m,n}(z),$$

$$\tilde{u}_{m,n}(x, t) = \frac{3}{2t} \frac{d^2}{dz^2} \ln Q_{m,n}(z), \quad z = \frac{x}{(\frac{4}{3}t)^{1/2}}$$

# Rational Solutions of the Boussinesq Equation

$$u_{tt} + (u^2)_{xx} + \frac{1}{3}u_{xxxx} = 0 \quad (1)$$

## Theorem

(PAC [2008])

Define the polynomials

$$\sum_{n=0}^{\infty} \varphi_n(x, t) \lambda^n = \exp\left(x\lambda - \frac{1}{3}t\lambda^2\right), \quad \psi_n(x, t) = \varphi_n(x, -3t)$$

and

$$\Phi_{m,n}(x, t) = \mathcal{W}_x(\varphi_m, \varphi_{m+1}, \dots, \varphi_{m+n-1})$$

$$\Psi_{m,n}(x, t) = \mathcal{W}_x(\psi_1, \psi_4, \dots, \psi_{3m+3n-5}, \psi_2, \psi_5, \dots, \psi_{3n-4})$$

for  $m, n \geq 0$ . Then the Boussinesq equation (1) has rational solutions in the form

$$u_{m,n}(x, t) = -\frac{x^2}{2t^2} + \frac{m-n}{t} + 2\frac{\partial^2}{\partial x^2} \ln \Phi_{m,n}(x, t)$$

$$\tilde{u}_{m,n}(x, t) = 2\frac{\partial^2}{\partial x^2} \ln \Psi_{m,n}(x, t)$$

which are obtained through the scaling reduction of the Boussinesq equation (1) to P<sub>IV</sub>.

# Generalized Rational Solutions of the Boussinesq Equation

$$u_{tt} + (u^2)_{xx} + \frac{1}{3}u_{xxxx} = 0 \quad (1)$$

## Theorem

(PAC [2008])

Define the polynomials  $\vartheta_n(x, t; \kappa_n)$  by

$$\sum_{n=0}^{\infty} \vartheta_n(x, t; \kappa_n) \lambda^n = \exp \left( x\lambda + t\lambda^2 + \sum_{j=3}^{\infty} \kappa_j \lambda^j \right)$$

with  $\kappa_n = (\kappa_3, \kappa_4, \dots, \kappa_n)$ , and then define

$$\Theta_{m,n}(x, t; \kappa_{m,n}) = \mathcal{W}_x(\vartheta_1, \vartheta_4, \dots, \vartheta_{3m+3n-5}, \vartheta_2, \vartheta_5, \dots, \vartheta_{3n-4})$$

Then the Boussinesq equation (1) has decaying real rational solutions in the form

$$u_{m,n}(x, t; \kappa_{m,n}) = 2 \frac{\partial^2}{\partial x^2} \ln \Theta_{m,n}(x, t; \kappa_{m,n})$$

However there are other rational solutions of the Boussinesq equation (1), e.g.

$$u(x, t) = -\frac{1}{2} - \frac{4(x^2 + t^2 - 1)}{(x^2 - t^2 + 1)^2}$$

which was obtained by **Ablowitz & Satsuma [1978]** by taking a long-wave limit of the known 2-soliton solution.

# Rational Solutions of the modified Boussinesq Equation

The modified Boussinesq equation

$$3u_{tt} + 6u_t u_{xx} - 6u_x^2 u_{xx} + u_{xxxx} = 0 \quad (1)$$

has a scaling reduction which is solvable in terms of  $P_{IV}$ .

## Theorem

(Thomas & PAC [2008])

*Define the polynomials*

$$\sum_{n=0}^{\infty} \varphi_n(x, t) \lambda^n = \exp\left(x\lambda + \frac{1}{3}t\lambda^2\right), \quad \psi_n(x, t) = \varphi_n(x, -3t)$$

and

$$\Phi_{m,n}(x, t) = \mathcal{W}_x(\varphi_m, \varphi_{m+1}, \dots, \varphi_{m+n-1})$$

$$\Psi_{m,n}(x, t) = \mathcal{W}_x(\psi_1, \psi_4, \dots, \psi_{3m+3n-5}, \psi_2, \psi_5, \dots, \psi_{3n-5})$$

for  $m, n \geq 0$ . Then the modified Boussinesq equation (1) has the rational solutions

$$\begin{aligned} u_{m,n}^{(i)}(x, t) &= -\ln \frac{\Phi_{m+1,n}(x, t)}{\Phi_{m,n}(x, t)} + \frac{x^2}{4t} - \left(m + \frac{1}{2}\right) \ln t, & \tilde{u}_{m,n}^{(i)}(x, t) &= \ln \frac{\Psi_{m+1,n}(x, t)}{\Psi_{m,n}(x, t)} \\ u_{m,n}^{(ii)}(x, t) &= -\ln \frac{\Phi_{m,n}(x, t)}{\Phi_{m,n+1}(x, t)} + \frac{x^2}{4t} + \left(n + \frac{1}{2}\right) \ln t, & \tilde{u}_{m,n}^{(ii)}(x, t) &= \ln \frac{\Psi_{m,n}(x, t)}{\Psi_{m,n+1}(x, t)} \\ u_{m,n}^{(iii)}(x, t) &= -\ln \frac{\Phi_{m,n+1}(x, t)}{\Phi_{m+1,n}(x, t)} - \frac{x^2}{2t} + (m - n) \ln t, & \tilde{u}_{m,n}^{(iii)}(x, t) &= \ln \frac{\Psi_{m,n+1}(x, t)}{\Psi_{m+1,n}(x, t)} \end{aligned}$$

# Generalized Rational Solutions of the Modified Boussinesq Equation

$$u_{tt} + 2u_t u_{xx} - 2u_x^2 u_{xx} + \frac{1}{3}u_{xxxx} = 0 \quad (1)$$

## Theorem

(Thomas & PAC [2008])

Define the polynomials  $\vartheta_n(x, t; \boldsymbol{\kappa}_n)$  by

$$\sum_{n=0}^{\infty} \vartheta_n(x, t; \boldsymbol{\kappa}_n) \lambda^n = \exp \left( x\lambda + t\lambda^2 + \sum_{j=3}^{\infty} \kappa_j \lambda^j \right)$$

with  $\boldsymbol{\kappa}_n = (\kappa_3, \kappa_4, \dots, \kappa_n)$ , and then define

$$\Theta_{m,n}(x, t; \boldsymbol{\kappa}_{m,n}) = \mathcal{W}_x (\vartheta_1, \vartheta_4, \dots, \vartheta_{3m+3n-5}, \vartheta_2, \vartheta_5, \dots, \vartheta_{3n-4})$$

Then the modified Boussinesq equation (1) has decaying real rational solutions in the form

$$\begin{aligned} \tilde{u}_{m,n}^{(i)}(x, t; \boldsymbol{\kappa}_{m+1,n}) &= \ln \frac{\Theta_{m+1,n}(x, t; \boldsymbol{\kappa}_{m+1,n})}{\Theta_{m,n}(x, t; \boldsymbol{\kappa}_{m,n})} \\ \tilde{u}_{m,n}^{(ii)}(x, t; \boldsymbol{\kappa}_{m,n+1}) &= \ln \frac{\Theta_{m,n}(x, t; \boldsymbol{\kappa}_{m,n})}{\Theta_{m,n+1}(x, t; \boldsymbol{\kappa}_{m,n+1})} \\ \tilde{u}_{m,n}^{(iii)}(x, t; \boldsymbol{\kappa}_{m+1,n+1}) &= \ln \frac{\Theta_{m,n+1}(x, t; \boldsymbol{\kappa}_{m,n+1})}{\Theta_{m+1,n}(x, t; \boldsymbol{\kappa}_{m+1,n})} \end{aligned}$$

# Complex Sine-Gordon equation

(Thomas & PAC [2008])

The 2-dimensional complex Sine-Gordon equation

$$\psi_{xx} + \psi_{yy} + \frac{(\psi_x^2 + \psi_y^2) \bar{\psi}}{2 - |\psi|^2} + \frac{1}{2} \psi (1 - |\psi|^2)(2 - |\psi|^2) = 0 \quad (1)$$

has a separable solution in polar coordinates

$$\psi(r, \varphi) = Q_n^{1/2}(r) e^{in\varphi}$$

a so-called ***n*-vortex configuration**, where  $Q_n$  satisfies

$$\frac{d^2 Q_n}{dr^2} = \frac{Q_n - 1}{Q_n(Q_n - 2)} \left( \frac{dQ_n}{dr} \right)^2 - \frac{1}{r} \frac{dQ_n}{dr} - Q_n(Q_n - 1)(Q_n - 2) - \frac{4n^2 Q_n}{r^2(Q_n - 2)} \quad (2)$$

which is solvable in terms of  $P_V$ . Rational solutions of  $P_V$ , and so also of equation (2), can be expressed in terms of Wronskians involving **associated Laguerre polynomials**

$$L_n^{(\alpha)}(x) = \frac{x^{-\alpha} e^x}{n!} \frac{d^n}{dx^n} (x^{n+\alpha} e^{-x}), \quad k \geq 0$$

Earlier **Barashenkov & Pelinovsky [1998]** and **Olver & Barashenkov [2005]** derived a sequence of 4 Schlesinger maps to obtain  $Q_{n+1}$  from  $Q_n$ .

$$Q_0 = 1 \rightarrow Q_1 \rightarrow Q_2 \rightarrow Q_3 \rightarrow Q_4 \rightarrow \dots$$



## Vortices of the Same Strength and Mixed Signs

The equations of motion for  $m + n$  point vortices with circulations  $\Gamma_j$  at positions  $z_j$ , are

$$\frac{dz_j^*}{dt} = \frac{1}{2\pi i} \sum_{k=1}^{m+n}{}' \frac{\Gamma_k}{z_j - z_k}, \quad j = 1, 2, \dots, n$$

Suppose that the vortices at  $z_1, z_2, \dots, z_m$  have strength  $\Gamma > 0$  (i.e.  $m$  positive vortices), the vortices at  $z_{m+1}, z_{m+2}, \dots, z_{m+n}$  have strength  $-\Gamma$  (i.e.  $n$  negative vortices) and then define the polynomials

$$P(z) = \prod_{j=1}^m (z - z_j), \quad Q(z) = \prod_{k=1}^n (z - z_{k+m})$$

- **Stationary vortex patterns** arise when  $\frac{dz_j^*}{dt} = 0$ .
- **Translating vortex patterns** arise when  $\frac{dz_j^*}{dt} = v^*$ , with  $v^*$  a (complex) constant.
- Both these cases are solved in terms of the **Adler–Moser polynomials**, which arose in the description of rational solutions of the KdV equation.

# Quadrupole Background Flow

## Lemma

(Kadtke & Campbell [1987])

The equations of motion for  $m + n$  point vortices with circulations  $\Gamma_j$  at positions  $z_j$  in a background flow  $w(z)$  are

$$\frac{dz_j^*}{dt} = \frac{1}{2\pi i} \sum_{k=1}^{m+n} \frac{\Gamma_k}{z_j - z_k} + \frac{w^*(z_j)}{2\pi i}, \quad j = 1, 2, \dots, m + n$$

When  $\frac{dz_j^*}{dt} = 0$ ,  $w(z) = \Gamma\mu^*z^*$ , with  $\mu^*$  a (complex) constant,  $\Gamma_k = \Gamma$  for  $k = 1, 2, \dots, m$  and  $\Gamma_k = -\Gamma$  for  $k = m + 1, m + 2, \dots, m + n$ , then the polynomials

$$P(z) = \prod_{j=1}^m (z - z_j), \quad Q(z) = \prod_{j=1}^n (z - z_{j+m})$$

satisfy

$$\frac{d^2P}{dz^2}Q - 2\frac{dP}{dz}\frac{dQ}{dz} + P\frac{d^2Q}{dz^2} + 2\mu z \left( \frac{dP}{dz}Q - P\frac{dQ}{dz} \right) = 2\mu(m - n)PQ$$

**Remark:** If  $Q = 1$  and  $\mu = -1$  then  $P$  satisfies

$$\frac{d^2P}{dz^2} - 2z\frac{dP}{dz} + 2mP = 0$$

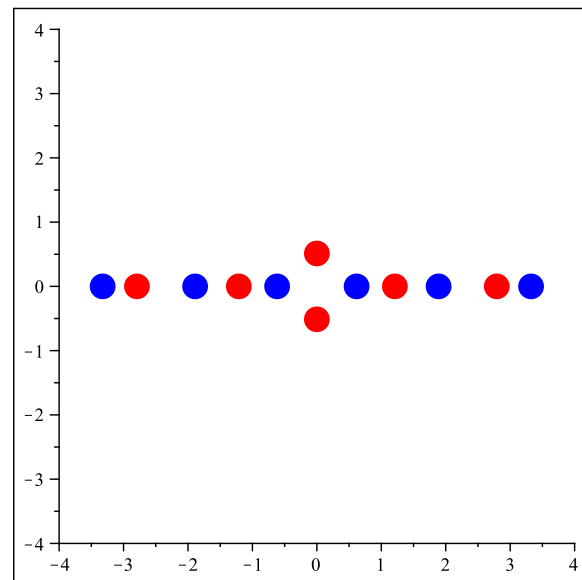
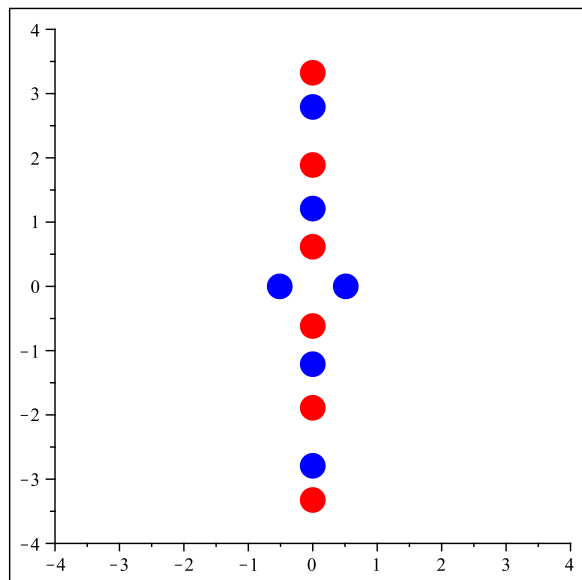
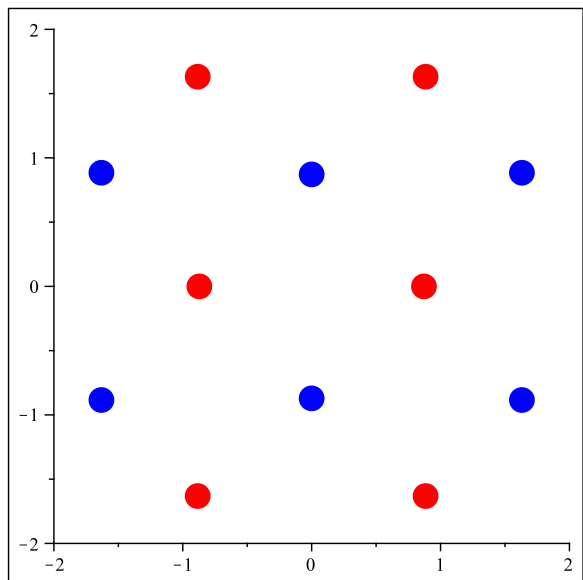
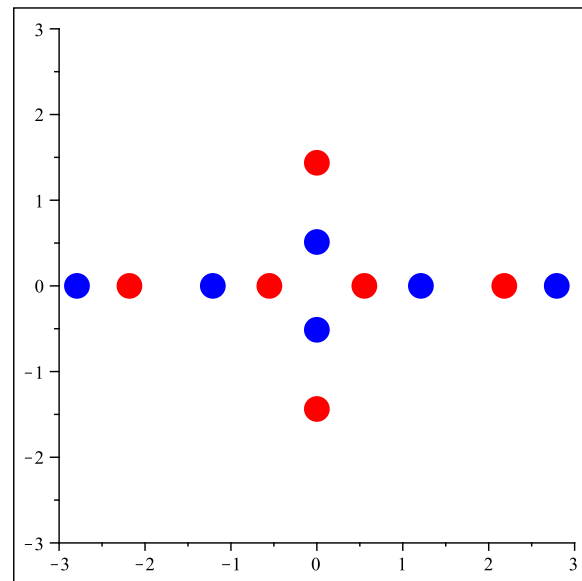
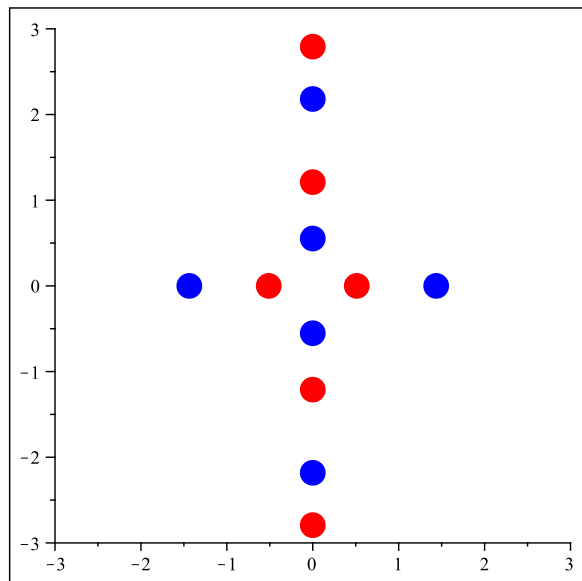
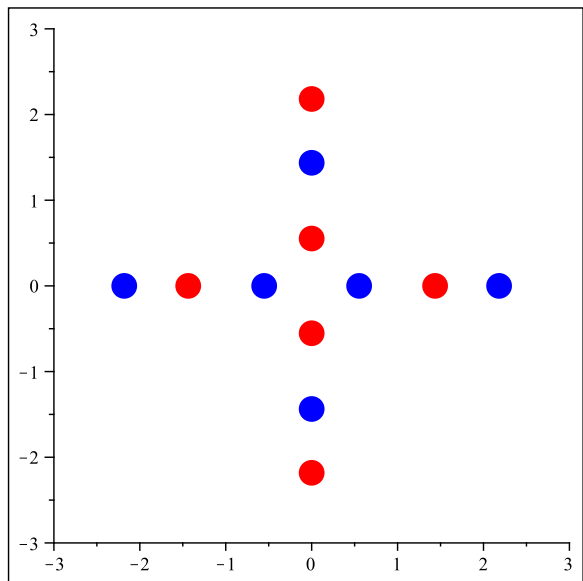
which is the equation for the  $m^{\text{th}}$  Hermite polynomial  $H_m(z)$ .

$$\frac{d^2P}{dz^2}Q - 2\frac{dP}{dz}\frac{dQ}{dz} + P\frac{d^2Q}{dz^2} + 2\mu z \left( \frac{dP}{dz}Q - P\frac{dQ}{dz} \right) = 2\mu(m - n)PQ$$

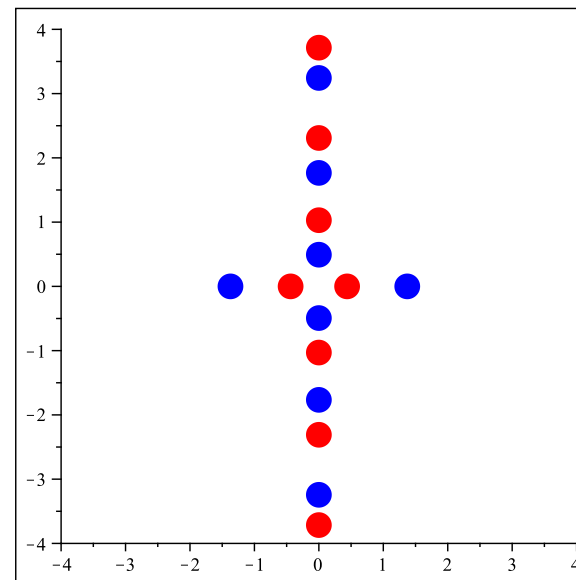
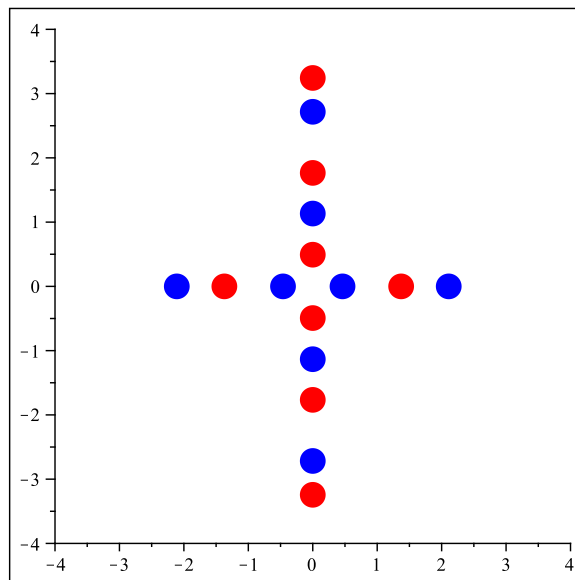
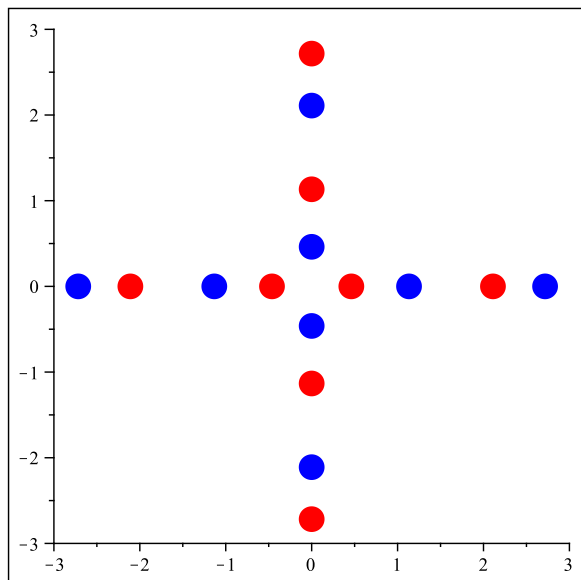
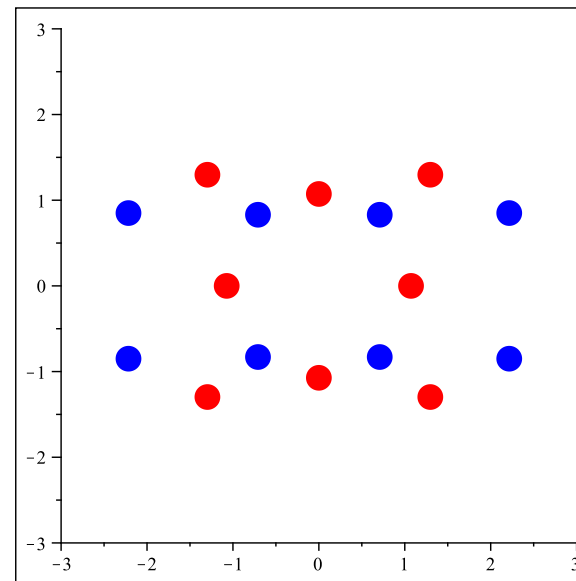
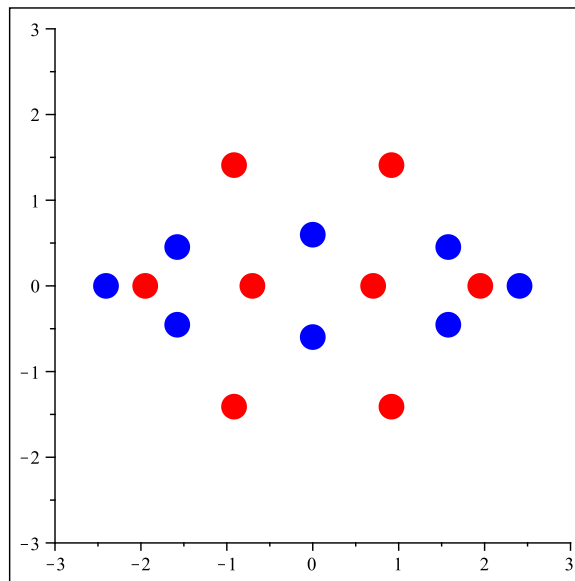
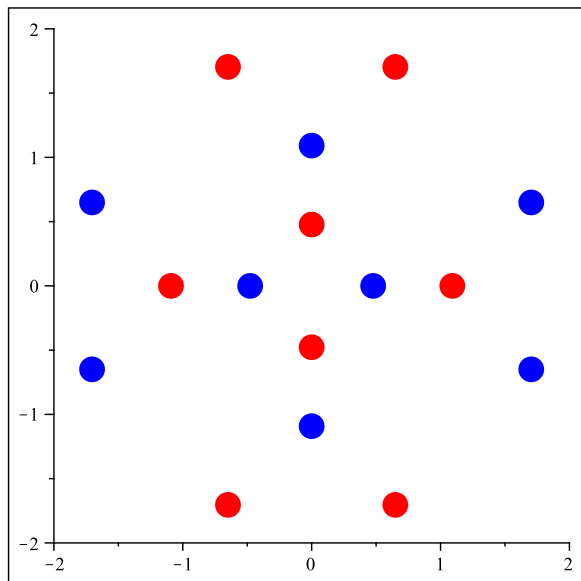
**Kadtke & Campbell [1987]** obtained some polynomial solutions of this equation when  $m = n$ , though they claimed that there were no solutions when  $m = n = 6$ . However, using MAPLE, it can be shown that there are solutions when  $m = n = 6$ .

**Solutions for  $\mu = \frac{1}{2}$  and  $m = n$**

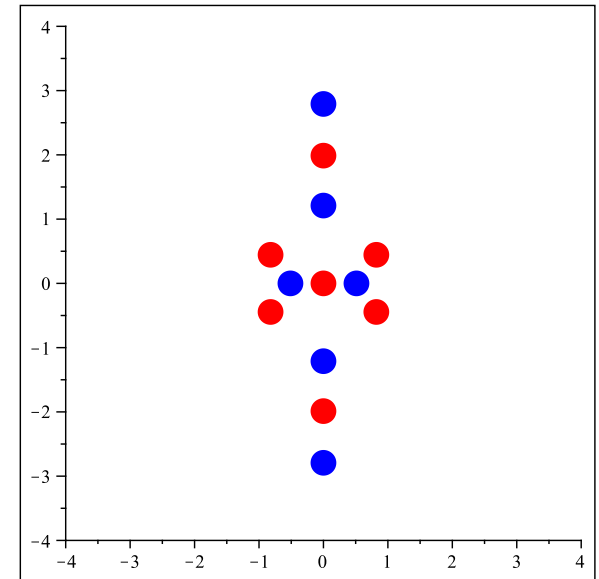
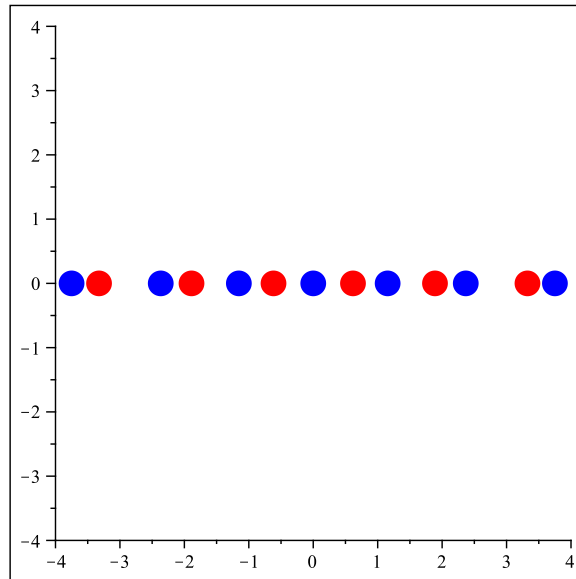
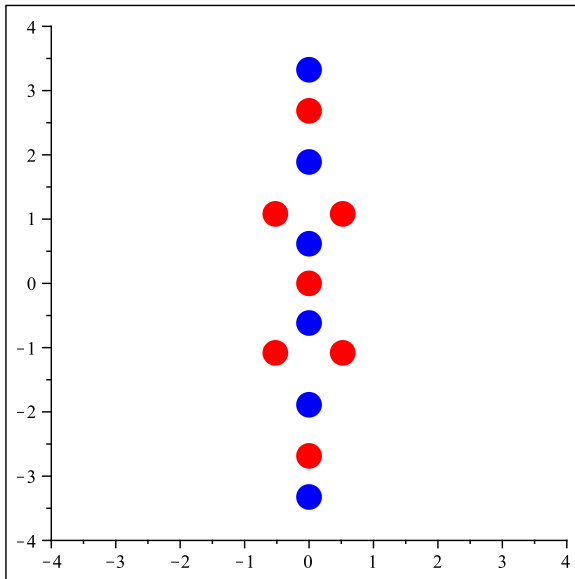
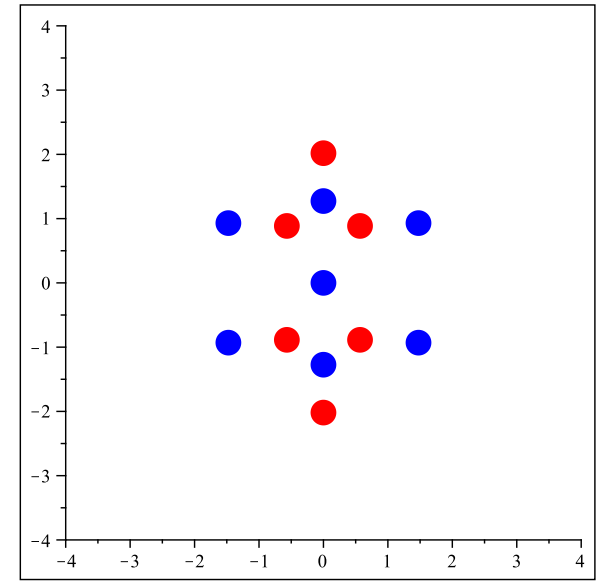
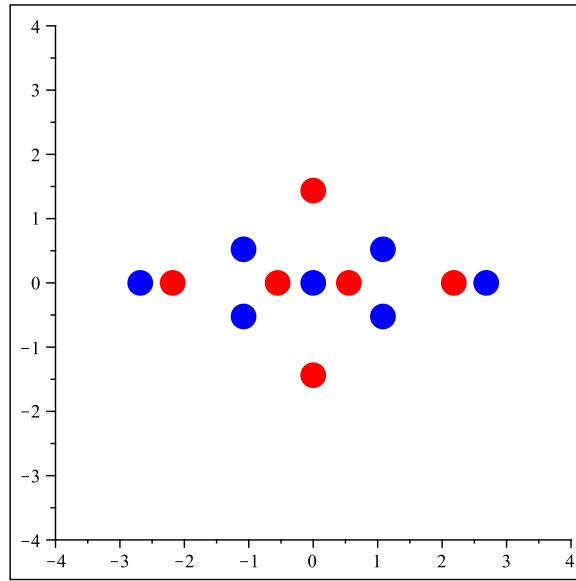
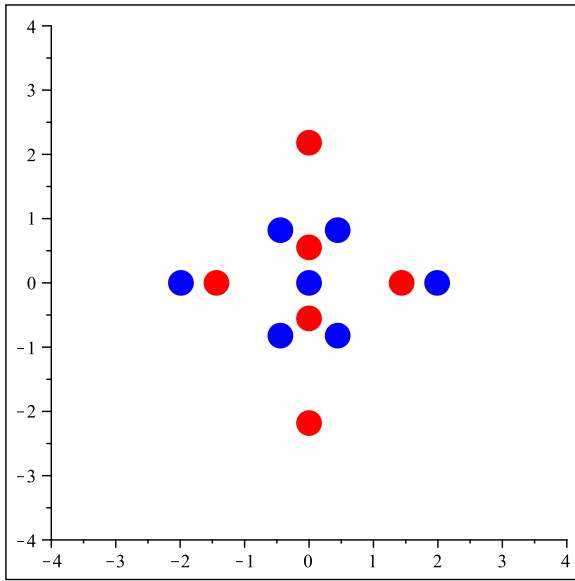
$m = n = 2$	$P = z^2 - 1$	$Q = z^2 + 1$
$m = n = 4$	$P = z^4 + 2z^2 - 1$	$Q = z^4 + 6z^2 + 3$
	$P = z^4 - 2z^2 - 1$	$Q = z^4 + 2z^2 - 1$
	$P = z^4 - 6z^2 + 3$	$Q = z^4 - 2z^2 - 1$
$m = n = 6$	$P = z^6 - 3z^4 - 9z^2 + 3$	$Q = z^6 + 3z^4 - 9z^2 + 3$
	$P = z^6 - 3z^4 + 9z^2 + 9$	$Q = z^6 + 3z^4 + 9z^2 - 9$
	$P = z^6 - 15z^4 + 45z^2 - 15$	$Q = z^6 - 9z^4 + 9z^2 + 3$
	$P = z^6 - 9z^4 + 9z^2 + 3$	$Q = z^6 - 3z^4 - 9z^2 + 3$
	$P = z^6 + 3z^4 - 9z^2 - 3$	$Q = z^6 + 9z^4 + 9z^2 - 3$
	$P = z^6 + 9z^4 + 9z^2 - 3$	$Q = z^6 + 15z^4 + 45z^2 + 15$



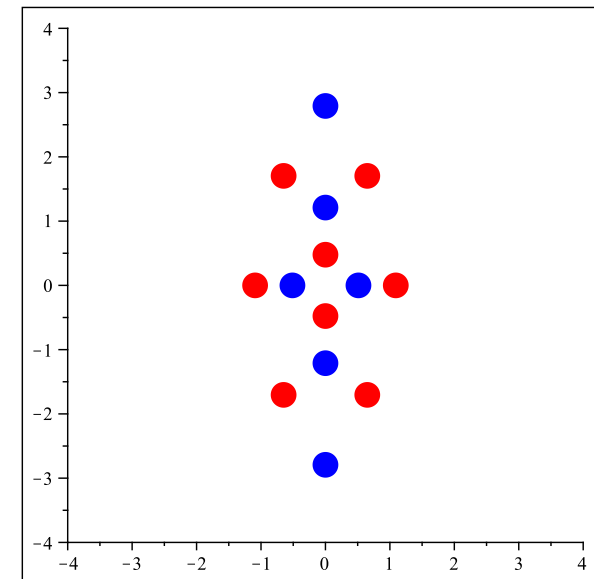
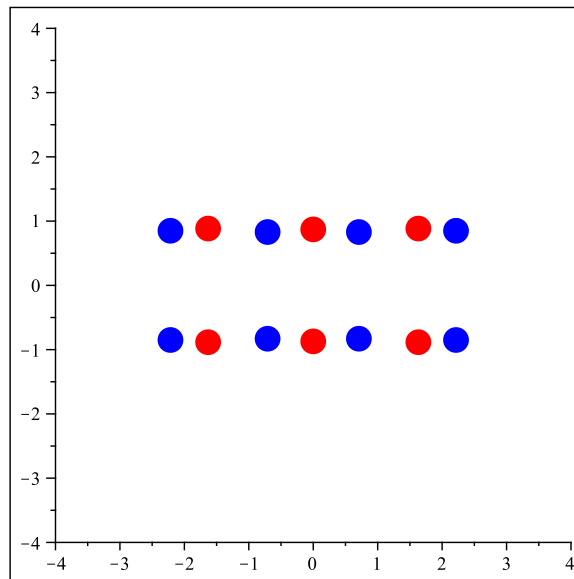
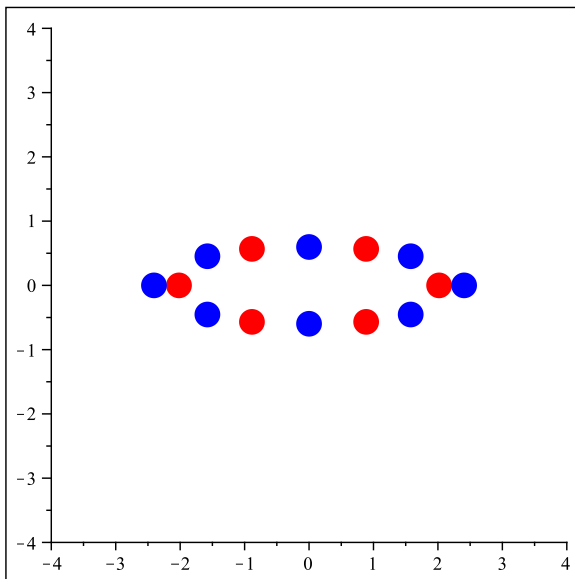
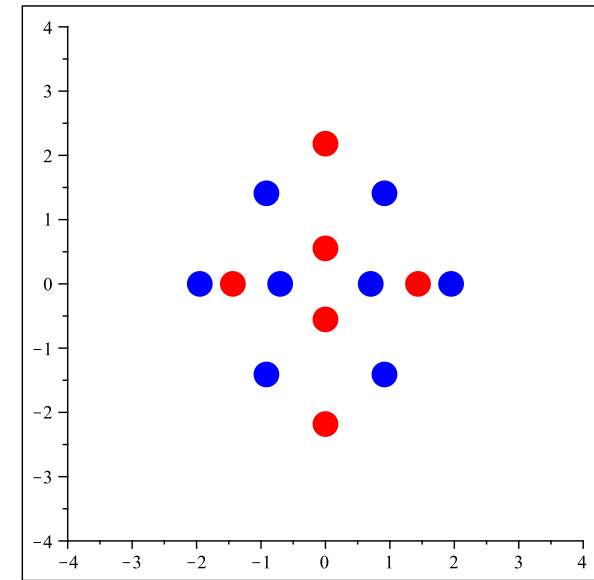
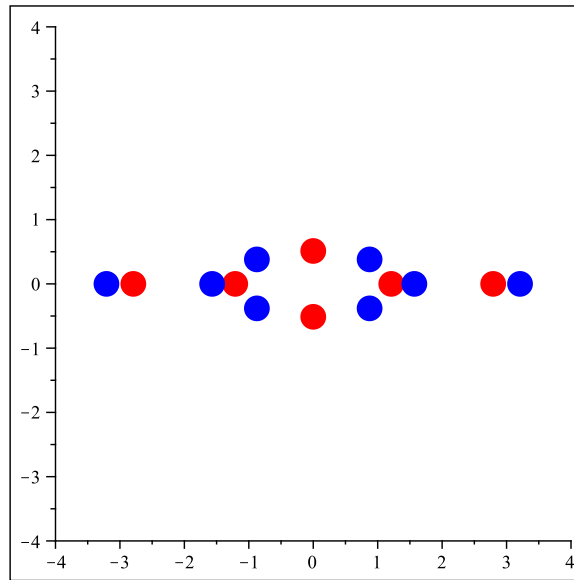
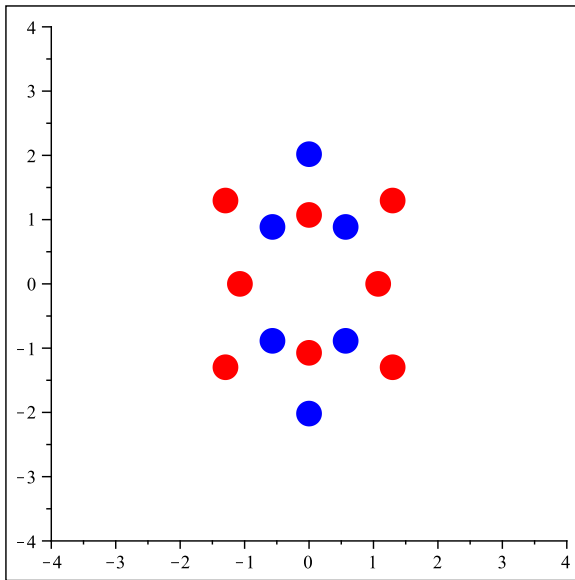
$$m = n = 6$$



$$m = n = 8$$



$$m = 7, n = 6$$



$$m = 8, n = 6$$

Solutions of

$$\frac{d^2 P}{dz^2} Q - 2 \frac{dP}{dz} \frac{dQ}{dz} + P \frac{d^2 Q}{dz^2} + 2\mu z \left( \frac{dP}{dz} Q - P \frac{dQ}{dz} \right) = 2\mu(m - n)PQ$$

for  $\mu = 1$  in terms of the **generalized Hermite polynomials**  $H_{j,k}(z)$ , and for  $\mu = -\frac{1}{3}$  the **generalized Okamoto polynomials**  $Q_{j,k}(z)$  are

$P(z)$	$Q(z)$	$m$	$n$	$m - n$
$H_{j+1,k}$	$H_{j,k}$	$(j + 1)k$	$jk$	$k$
$H_{j,k}$	$H_{j,k+1}$	$jk$	$j(k + 1)$	$-j$
$H_{j,k+1}$	$H_{j+1,k}$	$j(k + 1)$	$(j + 1)k$	$j - k$
$Q_{j+1,k}$	$Q_{j,k}$	$j^2 + k^2 + jk + j$	$j^2 + k^2 + jk - j - k$	$2j + k$
$Q_{j,k}$	$Q_{j,k+1}$	$j^2 + k^2 + jk - j - k$	$j^2 + k^2 + jk + k$	$-j - 2k$
$Q_{j,k+1}$	$Q_{j+1,k}$	$j^2 + k^2 + jk + k$	$j^2 + k^2 + jk + j$	$k - j$

**Question** What is the form of polynomial solutions of the bilinear equation

$$\frac{d^2 P}{dz^2} Q - 2 \frac{dP}{dz} \frac{dQ}{dz} + P \frac{d^2 Q}{dz^2} + 2\mu z \left( \frac{dP}{dz} Q - P \frac{dQ}{dz} \right) = 2\mu(m - n)PQ$$

**Definition** Consider the Schrödinger operator

$$\mathcal{L} = -\frac{d^2}{dz^2} + u(z)$$

with a potential  $u(z)$  which is meromorphic in  $\mathbb{C}$ . Then the operator  $\mathcal{L}$  has **trivial monodromy** if all the solutions of the corresponding Schrödinger equation

$$\mathcal{L}\psi = -\frac{d^2\psi}{dz^2} + u\psi = \lambda\psi$$

are also meromorphic in  $\mathbb{C}$  for all  $\lambda$ . Such an operator is said to be **monodromy-free**.

**Theorem**

(Oblomkov [1999])

Every Schrödinger operator  $\mathcal{L}$  with trivial monodromy, and with a quadratically increasing rational potential, i.e.  $u(z) = z^2 + R(z)$ , with  $\lim_{|z| \rightarrow \infty} R(z) = 0$ , has the form

$$\mathcal{L} = -\frac{d^2}{dz^2} + z^2 - 2 \frac{d^2}{dz^2} \ln \mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_n})$$

where  $H_k(z)$  is the  $k^{\text{th}}$  Hermite polynomial,  $\mathcal{W}(\phi_1, \phi_2, \dots, \phi_n)$  is the Wronskian and  $k_1, k_2, \dots, k_n$  are a sequence of **distinct** positive integers.

A corollary of results due to **Crum [1955]** (see also **Oblomkov [1999]**, **Veselov [2001]**)

## Theorem

*The Schrödinger equation*

$$-\frac{d^2\psi}{dz^2} + u\psi = \lambda\psi \quad (*)$$

*with potential*

$$u = z^2 - 2\frac{d^2}{dz^2} \ln \mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_N})$$

where  $H_k(z)$  is the  $k^{\text{th}}$  Hermite polynomial,  $\mathcal{W}(\phi_1, \phi_2, \dots, \phi_n)$  is the Wronskian and  $k_1, k_2, \dots, k_n$  are a sequence of **distinct** positive integers, has the solutions

$$\psi(z) = \frac{\mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_N}, H_{k_{N+1}})}{\mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_N})} \exp\left(-\frac{1}{2}z^2\right)$$

$$\psi(z) = \frac{\mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_{N-1}})}{\mathcal{W}(H_{k_1}, H_{k_2}, \dots, H_{k_N})} \exp\left(\frac{1}{2}z^2\right)$$

with  $k_{N+1}$  another different positive integer for the eigenvalues  $\lambda = 1 + 2(k_{N+1} - N)$  and  $\lambda = 2(N - k_{N-1}) - 1$ , respectively.

**Remark:** Substituting  $u = z^2 - 2\frac{d^2}{dz^2} \ln Q$  and  $\psi = \frac{P}{Q} \exp(-\frac{1}{2}z^2)$  into (\*) yields

$$\frac{d^2P}{dz^2}Q - 2\frac{dP}{dz}\frac{dQ}{dz} + P\frac{d^2Q}{dz^2} - 2z\left(\frac{dP}{dz}Q - P\frac{dQ}{dz}\right) + (\lambda - 1)PQ = 0$$

Consequently

## Theorem

(Lousenko [2003])

*The bilinear equation*

$$\frac{d^2 P}{dz^2} Q - 2 \frac{dP}{dz} \frac{dQ}{dz} + P \frac{d^2 Q}{dz^2} - 2z \left( \frac{dP}{dz} Q - P \frac{dQ}{dz} \right) + 2(m - n)PQ = 0$$

with  $m, n \in \mathbb{Z}^+$ , has polynomial solutions in the form

$$\begin{aligned} P(z) &= \mathcal{W} \left( H_{k_1}(z), H_{k_2}(z), \dots, H_{k_N}(z), H_{k_{N+1}}(z) \right), \\ Q(z) &= \mathcal{W} \left( H_{k_1}(z), H_{k_2}(z), \dots, H_{k_N}(z) \right) \end{aligned}$$

where  $H_k(z)$  is the  $k^{\text{th}}$  Hermite polynomial,  $\mathcal{W}(\phi_1, \phi_2, \dots, \phi_n)$  is the Wronskian and  $k_1, k_2, \dots, k_N, k_{N+1}$  are a sequence of **distinct** positive integers. The degrees of the polynomials  $P(z)$  and  $Q(z)$ , respectively  $m$  and  $n$ , are given by

$$\begin{aligned} m &= \sum_{j=1}^{N+1} k_j - \frac{1}{2}N(N+1), & n &= \sum_{j=1}^N k_j - \frac{1}{2}N(N-1) \\ \Rightarrow & m - n = k_{N+1} - N \end{aligned}$$

However there are additional solutions of the equations

$$\frac{d^2 P}{dz^2} Q - 2 \frac{dP}{dz} \frac{dQ}{dz} + P \frac{d^2 Q}{dz^2} - 2z \left( \frac{dP}{dz} Q - P \frac{dQ}{dz} \right) + (\lambda - 1) PQ = 0 \quad (1)$$

$$-\frac{d^2 \psi}{dz^2} + \left\{ z^2 - 2 \frac{d^2}{dz^2} \ln Q \right\} \psi = \lambda \psi \quad (2)$$

in terms of the **generalized Hermite polynomials** and **generalized Okamoto polynomials**

$P(z)$	$Q(z)$	$\psi(z) \exp(\frac{1}{2}z^2) = P/Q$	$\lambda - 1$
$H_{j,k}$	$H_{j+1,k}$	$\frac{\mathcal{W}(H_j, H_{j+1}, \dots, H_{j+k-1})}{\mathcal{W}(H_{j+1}, H_{j+2}, \dots, H_{j+k})}$	$-2k$
$Q_{j,k}$	$Q_{j,k+1}$	$\frac{\mathcal{W}(H_1, H_4, \dots, H_{3j+3k-5}, H_2, H_5, \dots, H_{3k-4})}{\mathcal{W}(H_1, H_4, \dots, H_{3j+3k-2}, H_2, H_5, \dots, H_{3k-1})}$	$-2(j + 2k)$

Further solutions of equations (1) and (2)

$$P(z) = (z^3 + 2\sqrt{3}z^2 + \frac{9}{2}z + \sqrt{3})(z + \sqrt{3}), \quad Q(z) = (z + \sqrt{3})^3$$

$$\psi(z) = \frac{z^3 + 2\sqrt{3}z^2 + \frac{9}{2}z + \sqrt{3}}{(z + \sqrt{3})^2} \exp(-\frac{1}{2}z^2), \quad \lambda = 3$$

## Conclusions

- The roots of the special polynomials associated with rational solutions of  $P_{II}$  and  $P_{IV}$  have a very symmetric, regular structure. Similar symmetric structures arise for the roots of special polynomials associated with rational solutions of  $P_{III}$  and  $P_V$ .
- Rational solutions of various soliton equations can be expressed in terms of the special polynomials associated with rational solutions of  $P_{II}$  and  $P_{IV}$ . Generalized rational solutions, involving an infinite number of parameters, appear to **only** exist when the rational solutions decay as  $|x| \rightarrow \infty$ . Similar results hold for the dispersive water wave and modified Boussinesq equations and the classical Boussinesq system.
- This seems to be yet another remarkable property of “integrable” differential equations, in particular the soliton equations and the Painlevé equations.
- These polynomials have applications in the description of vortex dynamics. Further they demonstrate that there are more solutions of the Schrödinger equation for quadratically increasing rational potentials,

$$-\frac{d^2\psi}{dz^2} + [z^2 + R(z)]\psi = \lambda\psi,$$

with  $\lim_{|z| \rightarrow \infty} R(z) = 0$ , than previously thought.

# Open Problems

- Is there an analytical explanation and interpretation of these computational results?
- What is the structure of the roots of the special polynomials associated with rational and algebraic solutions of  $P_{VI}$  and discrete Painlevé equations?
- What is the structure of the roots of special polynomials associated with rational solutions and other special solutions of other soliton equations?
- Do these special polynomials have further applications, e.g. in numerical analysis?
- What is the general form of polynomial solutions of the bilinear equation

$$\frac{d^2P}{dz^2}Q - 2\frac{dP}{dz}\frac{dQ}{dz} + P\frac{d^2Q}{dz^2} + 2\mu z \left( \frac{dP}{dz}Q - P\frac{dQ}{dz} \right) = 2\mu(m - n)PQ$$

- What about polynomial solutions of the bilinear equations

$$\frac{d^2P}{dz^2}Q - 2\ell\frac{dP}{dz}\frac{dQ}{dz} + \ell^2P\frac{d^2Q}{dz^2} + \mu \left( \frac{dP}{dz}Q - \ell P\frac{dQ}{dz} \right) = 0 \quad (1)$$

$$\frac{d^2P}{dz^2}Q - 2\ell\frac{dP}{dz}\frac{dQ}{dz} + \ell^2P\frac{d^2Q}{dz^2} + \mu z \left( \frac{dP}{dz}Q - \ell P\frac{dQ}{dz} \right) + \kappa PQ = 0 \quad (2)$$

where  $\ell \neq 1$ ,  $\mu$  and  $\kappa$  are constants? **Lousenko [2004]** has obtained some polynomial solutions of (1) in the case when  $\ell = 2$  and  $\mu = 0$ , which corresponds to the case of vortices with two strengths of unequal magnitudes.