

**Yang-Baxter Maps,  
Dynamical Yang-Baxter Maps  
and  
Integrable Lattice Equations**

Vassilios Papageorgiou  
*University of Patras*

*The 4th International Workshop in  
Group Analysis of Differential Equations and Integrable  
Systems*

*Protaras, Cyprus October 26-30, 2008*

## A trivial(!) map and its couplings

Consider the map

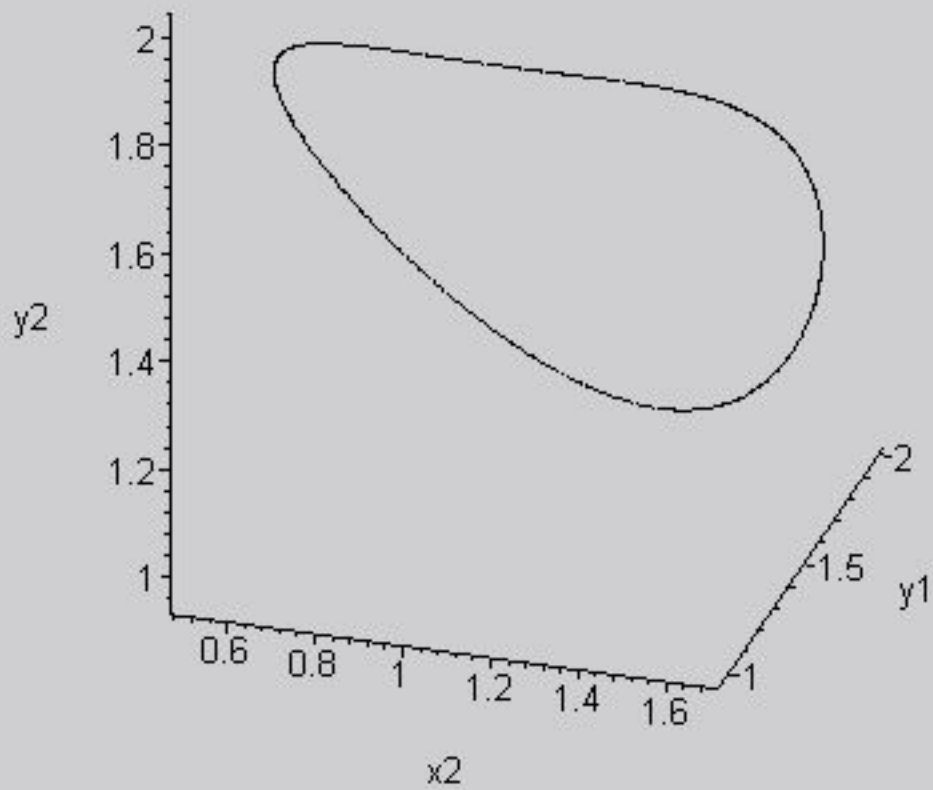
$$R(x, y) = (u, v)$$

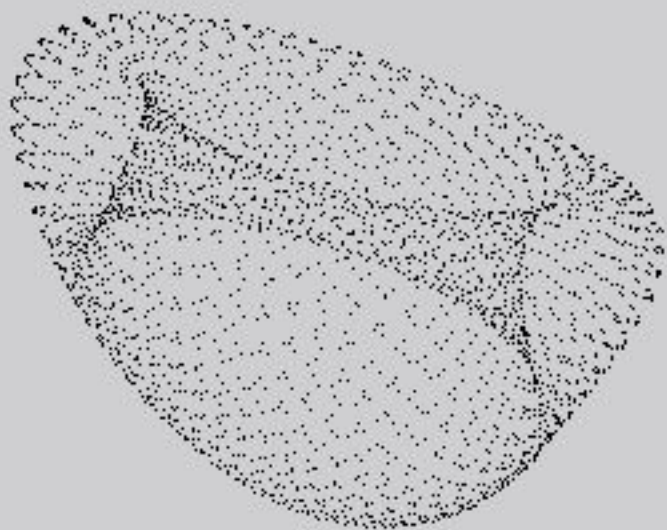
$$\boxed{u = y + \frac{\alpha_1 - \alpha_2}{x + y}, \quad v = x - \frac{\alpha_1 - \alpha_2}{x + y}}$$

$$R^2 = \text{Identity}$$

$$u_1 = y_1 + \frac{\alpha_1 - \alpha_2}{x_1 + y_1}, \quad v_1 = x_2 - \frac{\alpha_1 - \alpha_2}{x_2 + y_2}$$

$$u_2 = y_2 + \frac{\alpha_1 - \alpha_2}{x_2 + y_2}, \quad v_2 = x_1 - \frac{\alpha_1 - \alpha_2}{x_1 + y_1}$$



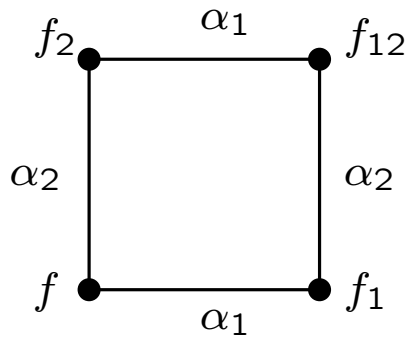


## Integrable equations on quad-graphs

Equations associated to planar graphs with elementary quadrilateral faces

$$f : \mathbb{Z}^2 \rightarrow \mathbb{C}$$

$$\mathcal{E}(f, f_1, f_2, f_{12}; \alpha_1, \alpha_2) = 0,$$



$$f_1 := f(n_1 + 1, n_2), \quad f_{12} := f(n_1 + 1, n_2 + 1), \text{ e.t.c}$$

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2,$$

$$a_1(f f_1 + f_2 f_{12}) - a_2(f f_2 + f_1 f_{12}) = \delta(a_1^2 - a_2^2),$$

$$\frac{f_1 - \alpha_1 f}{f_2 - \alpha_2 f} \frac{f_2 - \alpha_1 f_{12}}{f_1 - \alpha_2 f_{12}} = \frac{1 - \alpha_1^2}{1 - \alpha_2^2}.$$

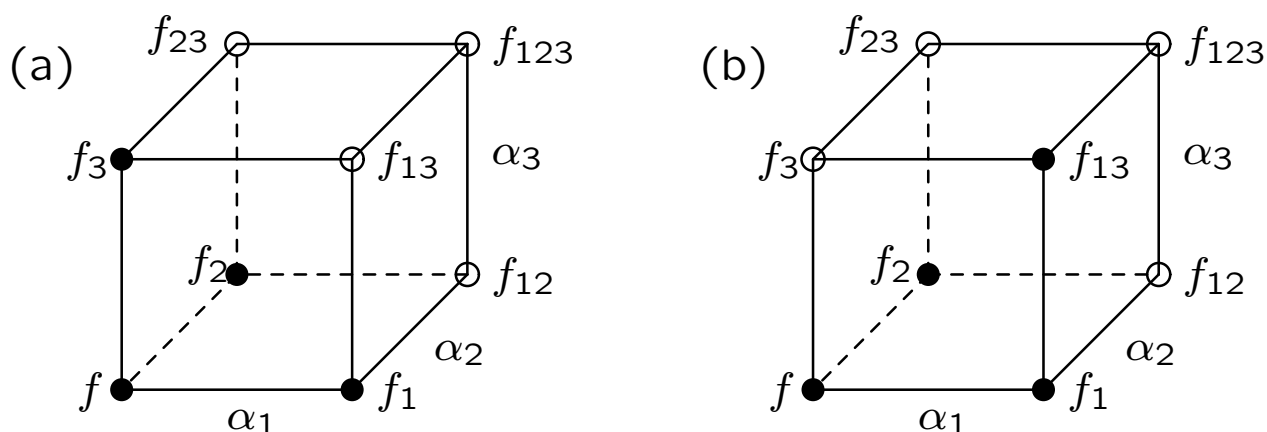
## The consistency property

The overdetermined system of equations

$$\mathcal{E}(f, f_i, f_j, f_{ij}; a_i, a_j) = 0, \quad 1 \leq i < j \leq n,$$

possesses a non empty set of solutions.

The property can be verified by considering an elementary initial value problem on the cube.



**Example** The discrete potential Korteweg-deVries (KdV)

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2,$$

with given initial data configuration as in figure (a). For this particular equation one finds that the value  $f_{123}$  is

$$f_{123} = \frac{(\alpha_1 - \alpha_2)f_1 f_2 + (\alpha_3 - \alpha_1)f_1 f_3 + (\alpha_2 - \alpha_3)f_2 f_3}{(\alpha_2 - \alpha_1)f_3 + (\alpha_1 - \alpha_3)f_2 + (\alpha_3 - \alpha_2)f_1}.$$

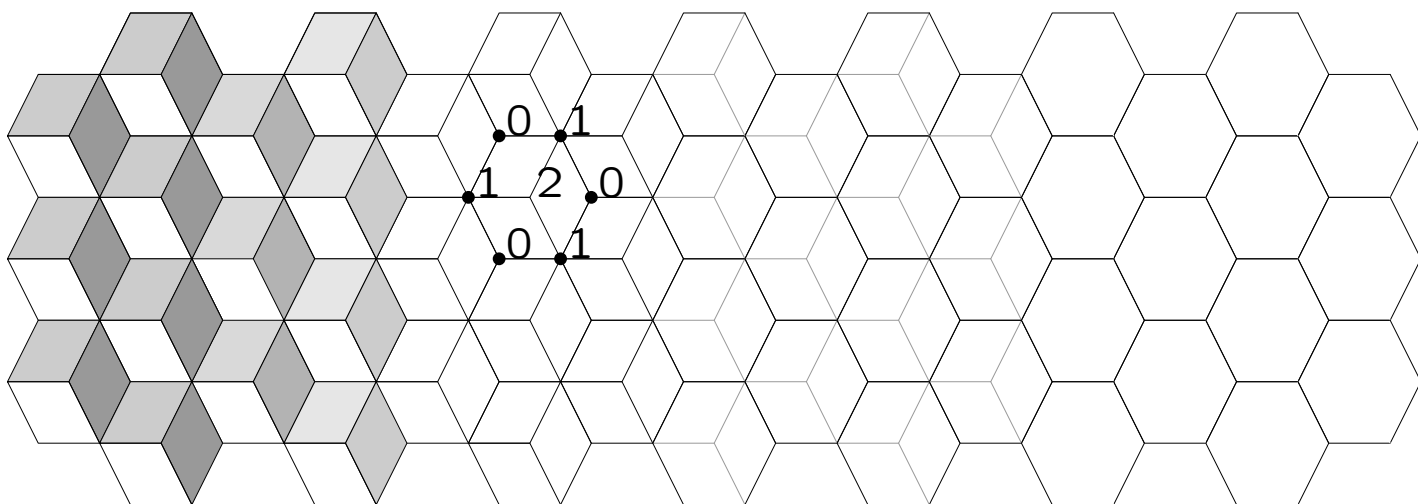
(Walquist-Estabrook formula)

## From 3-d slices to non quadrilateral graphs

$dpKdV$  on the 'slice' of the cubic lattice defined by

$$\{(n_1, n_2, n_3) \in \mathbb{Z}^3, n_1 + n_2 + n_3 \in \{0, 1, 2\}\}$$

vertices are at levels 0, 1, 2



a version of the  $dpKdV$  equation on the hexagonal lattice (also considered using a zero-curvature approach).

## The constant form of the Quantum Yang-Baxter Equation

It is a relation for a linear map

$$R : V \otimes V \rightarrow V \otimes V$$

where  $V$  is a vector space over a field  $k$ .

---

The Quantum Yang-Baxter equation (QYBE) is

$$R_{(1,2)} R_{(1,3)} R_{(2,3)} = R_{(2,3)} R_{(1,3)} R_{(1,2)}$$

in  $\text{End}(V \otimes V \otimes V)$

---

The maps  $R_{(i,j)} \in \text{End}(V \otimes V \otimes V)$ ,  $1 \leq i < j \leq 3$  are defined as follows

$$R_{(1,2)} = R \otimes 1_V, \quad R_{(2,3)} = 1_V \otimes R$$

$$R_{(1,3)} = (1_V \otimes T_{V,V})(R \otimes 1_V)(1_V \otimes T_{V,V})$$

where  $T_{V,V} : V \otimes V \rightarrow V \otimes V$  is the twist map

$$T_{V,V}(m \otimes n) = n \otimes m$$

## QYBE in coordinates

$B = \{m_1, \dots, m_N\}$  a basis of  $V$ .

$$R(m_i \otimes m_j) = R_{i,j}^{k,l} m_k \otimes m_l$$

$$\boxed{R_{j,k}^{s_2,s_3} R_{i,s_3}^{s_1,c} R_{s_1,s_2}^{a,b} = R_{i,j}^{r_1,r_2} R_{r_1,k}^{a,r_3} R_{r_2,r_3}^{b,c}}$$

It is a coupled system of  $N^6$  cubic polynomial equations in  $N^4$  unknowns.

## The one parameter form of QYBE

$$\begin{aligned} R_{(1,2)}(\alpha) R_{(1,3)}(\phi(\alpha, \beta)) R_{(2,3)}(\beta) &= \\ R_{(2,3)}(\beta) R_{(1,3)}(\phi(\alpha, \beta)) R_{(1,2)}(\alpha) & \end{aligned}$$

$\alpha, \beta \in S$ , where  $S$  is a set.

## The two parameter form of QYBE

$$\begin{aligned} R_{(1,2)}(\alpha_1, \alpha_2) R_{(1,3)}(\alpha_1, \alpha_3) R_{(2,3)}(\alpha_2, \alpha_3) &= \\ R_{(2,3)}(\alpha_2, \alpha_3) R_{(1,3)}(\alpha_1, \alpha_3) R_{(1,2)}(\alpha_1, \alpha_2) & \end{aligned}$$

$\alpha_i \in S$  where  $S$  is a set.

## Set theoretic solutions of QYBE (YB maps)

$\mathbb{X} \rightarrow$  complex affine algebraic variety

$R \rightarrow$  a birational isomorphism of  $\mathbb{X} \times \mathbb{X}$  into itself.

For any  $x, y \in \mathbb{X}$

$$R(x, y) = (f(x, y), g(x, y)).$$

---


$$R_{(i,j)} : \mathbb{X}^n \rightarrow \mathbb{X}^n \quad n \geq 2 \text{ and } 1 \leq i, j \leq n, i \neq j$$

$$R_{(i,j)}(x^1, x^2, \dots, x^n) =$$

$$\begin{cases} (x^1, \dots, x^{i-1}, f(x^i, x^j), x^{i+1}, \dots, x^{j-1}, g(x^i, x^j), x^{j+1}, \dots, x^n) & i < j, \\ (x^1, \dots, x^{j-1}, g(x^i, x^j), x^{j+1}, \dots, x^{i-1}, f(x^i, x^j), x^{i+1}, \dots, x^n) & i > j \end{cases}$$


---

E.g.

$$R_{(1,2)} = R$$

$$R_{(2,1)}(x, y) = (g(y, x), f(y, x)) = T R T$$

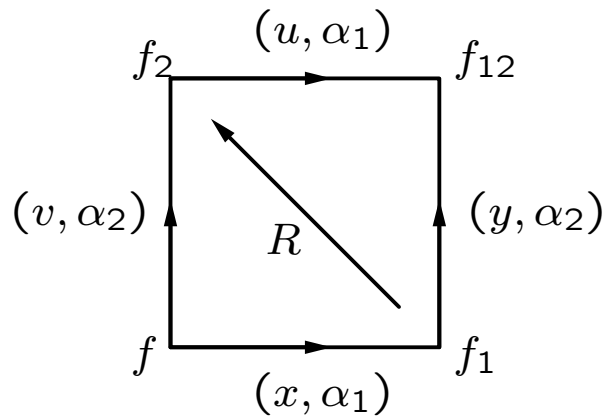
- A map  $R$  is called a YB map if it satisfies

$$R_{(1,2)} R_{(1,3)} R_{(2,3)} = R_{(2,3)} R_{(1,3)} R_{(1,2)}$$

regarded as an equality of maps in  $\mathbb{X} \times \mathbb{X} \times \mathbb{X}$ .

## From discrete KdV to YB maps

$$(f_{12} - f)(f_1 - f_2) = \alpha_1 - \alpha_2,$$



Variables assigned to the edges:

$$x = f_1 - f, \quad y = f_{12} - f_1, \quad u = f_{12} - f_2, \quad v = f_2 - f,$$

- $(x + y)(x - v) = \alpha_1 - \alpha_2$
- $x + y = u + v$

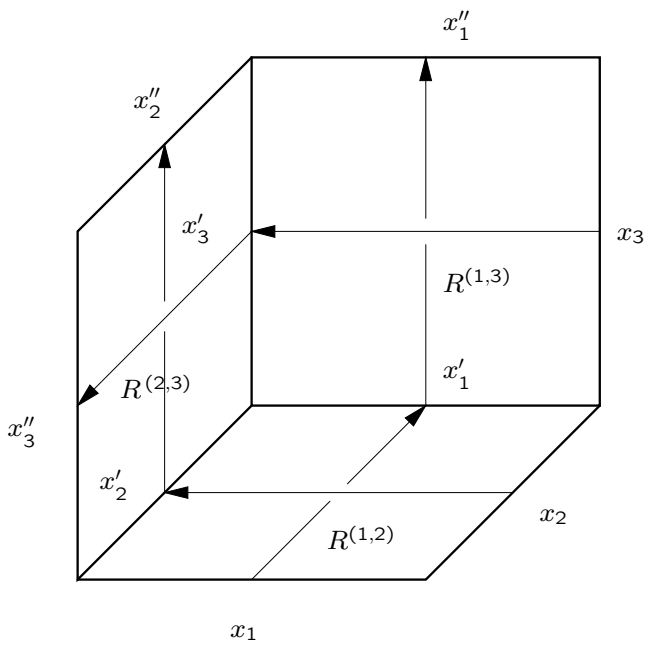
YB map  $R(x, y) = (u, v)$

$u = y + \frac{\alpha_1 - \alpha_2}{x + y}, \quad v = x - \frac{\alpha_1 - \alpha_2}{x + y}$
--

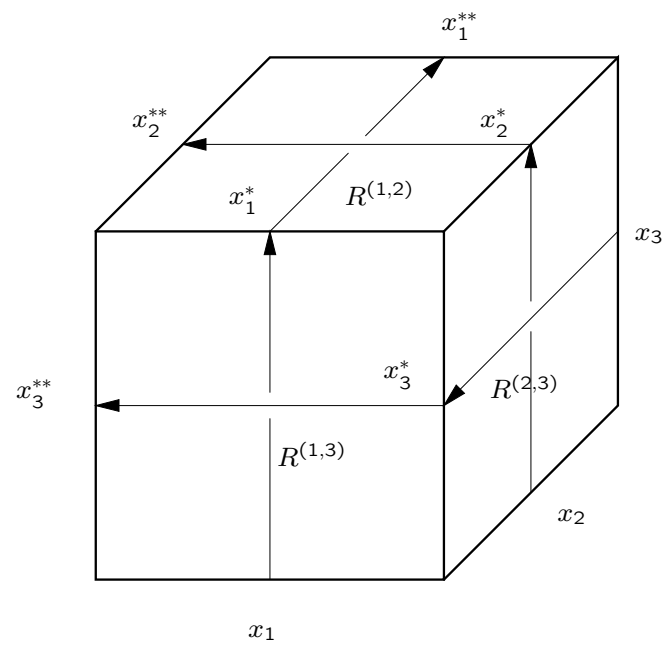
# The consistency property and the QYBE

$$(a) : (x_1, x_2, x_3) \xrightarrow{R^{(1,2)}} (x'_1, x'_2, x_3) \xrightarrow{R^{(1,3)}} (x''_1, x'_2, x'_3) \xrightarrow{R^{(2,3)}} (x''_1, x''_2, x''_3) \quad (1)$$

$$(b) : (x_1, x_2, x_3) \xrightarrow{R^{(2,3)}} (x_1, x_2^*, x_3^*) \xrightarrow{R^{(1,3)}} (x_1^*, x_2^*, x_3^{**}) \xrightarrow{R^{(1,2)}} (x_1^{**}, x_2^{**}, x_3^{**})$$

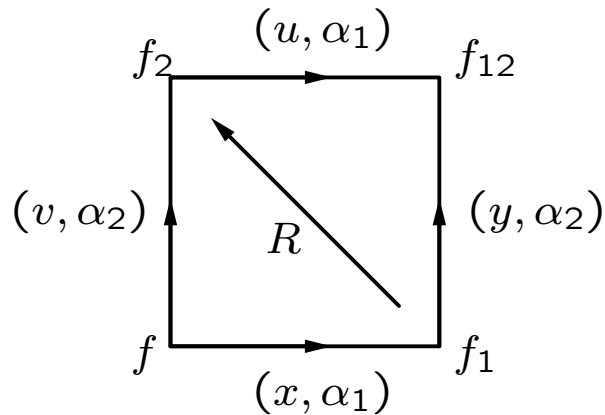


(a)



(b)

## Method for constructing YB maps from consistent discrete equations



$$\mathcal{E}(f, f_1, f_2, f_{12}; \alpha_1, \alpha_2) = 0,$$

$$x = G(f, f_1; a_1), \quad y = G(f_1, f_{12}; a_2),$$

$$u = G(f_2, f_{12}; a_1), \quad v = G(f, f_2; a_2),$$

- Find the geometrical (Lie point) symmetries of lattice equation
- Construct the corresponding symmetry invariants  $(x, y, u, v)$  (YB variables) assigned on the edges
- There is a functional relation between them since

$$dx \wedge dy \wedge du \wedge dv = 0$$

- Write lattice equation in terms of the edge invariants.
- Solve the resulting system for  $u, v$  in terms of  $x, y$
- An orientation of the quadrilateral edges to those of the 3-cube, adapted to the Yang-Baxter relation.

## The Harrison map

$$\frac{f_1 - \alpha_1 f}{f_2 - \alpha_2 f} \frac{f_2 - \alpha_1 f_{12}}{f_1 - \alpha_2 f_{12}} = \frac{1 - \alpha_1^2}{1 - \alpha_2^2}$$

Scaling invariance

$$f \mapsto e^\varepsilon f$$

YB variables by using the scaling symmetry

$$x = \frac{f_1}{\alpha_1 f}, \quad y = \frac{f_{12}}{\alpha_2 f_1}, \quad u = \frac{f_{12}}{\alpha_1 f_2}, \quad v = \frac{f_2}{\alpha_2 f}$$

Functional dependence

$$x y = u v,$$

Lattice equation written in terms of the invariants

$$\frac{1 - x^{-1}}{1 - v^{-1}} = \frac{1 - \gamma_1}{1 - \gamma_2} \frac{1 - \gamma_2 y}{1 - \gamma_1 u}$$

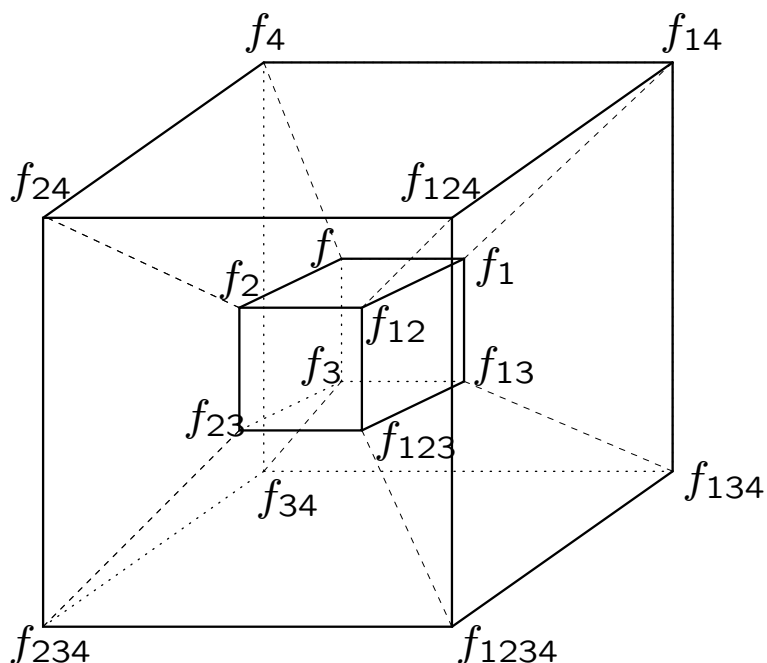
where  $\gamma_i = \alpha_i^2$

YB map

$$\boxed{u = y Q, \quad v = x Q^{-1}}$$

$$Q = \frac{(1 - \gamma_2) + (\gamma_2 - \gamma_1) x + \gamma_2(\gamma_1 - 1) x y}{(1 - \gamma_1) + (\gamma_1 - \gamma_2) y + \gamma_1(\gamma_2 - 1) x y}$$

## The Harrison map from KdV on a 4-cube



$$(f_{ij} - f)(f_i - f_j) = \alpha_i - \alpha_j \quad 1 \leq i < j \leq 4$$

$$x = \frac{f_1 - f_3}{f_2 - f_3}, \quad v = \frac{f_1 - f_4}{f_2 - f_4},$$

$$u = x_4, \quad y = v_3$$

$$\gamma_1 = \frac{\alpha_2 - \alpha_3}{\alpha_1 - \alpha_3}, \quad \gamma_2 = \frac{\alpha_2 - \alpha_4}{\alpha_1 - \alpha_4}$$

$$\boxed{u = yQ, \quad v = xQ^{-1}}$$

$$Q = \frac{(1 - \gamma_2) + (\gamma_2 - \gamma_1)x + \gamma_2(\gamma_1 - 1)xy}{(1 - \gamma_1) + (\gamma_1 - \gamma_2)y + \gamma_1(\gamma_2 - 1)xy}$$

## $Q_4$ - the master equation

$$Q(w, x, y, z; (a, A), (b, B)) = 0$$

where the polynomial  $Q$  is given by

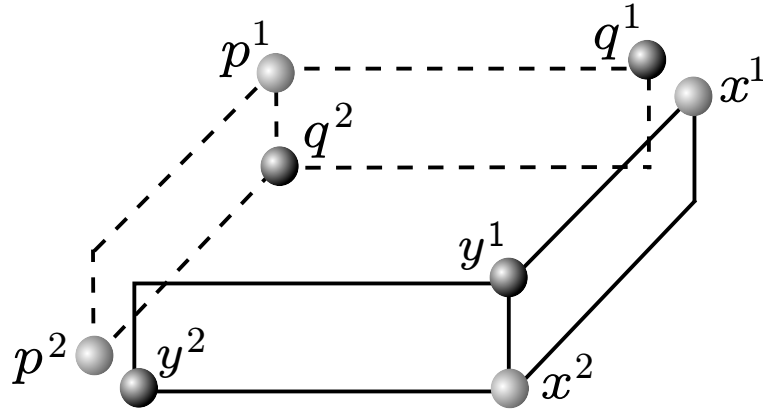
$$Q(w, x, y, z; (a, A), (b, B)) = a(wx + yz) - b(wy + xz) - \frac{aB - bA}{1 - a^2b^2}(wz + xy - ab(1 + wxyz))$$

The parameters  $(a, A), (b, B)$  lay on the elliptic curve

$$\mathcal{E} = \{(\chi, \mathcal{X}) \in \mathbb{C}^2 : \mathcal{X}^2 = \chi^4 + k\chi^2 + 1\}$$

where  $k$  is the modulus of  $\mathcal{E}$ .

## Lifting $Q_4$ to a two-field Yang-Baxter map



$$p^1 = F(y^1, x^1, y^2; \mathbf{a}, \mathbf{b}) \quad q^2 = F(x^2, x^1, y^2; \mathbf{a}, \mathbf{b})$$

$$F(x, y, z; \mathbf{a}, \mathbf{b}) = \frac{K(y, z; \mathbf{a}, \mathbf{b})x + L(y, z; \mathbf{a}, \mathbf{b})}{M(y, z; \mathbf{a}, \mathbf{b})x + N(y, z; \mathbf{a}, \mathbf{b})}$$

$$K(y, z; \mathbf{a}, \mathbf{b}) = (1 - a^2 b^2)(b z - a y)$$

$$N(y, z; \mathbf{a}, \mathbf{b}) = (1 - a^2 b^2)(a z - b y)$$

$$L(y, z; \mathbf{a}, \mathbf{b}) = (a B - b A)(y z - a b)$$

$$M(y, z; \mathbf{a}, \mathbf{b}) = (a B - b A)(a b y z - 1)$$

## Dynamical YB maps

$H, X$  non-empty sets

$$\phi : H \times X \rightarrow X$$

$$R(\lambda) : X \times X \rightarrow X \times X, \lambda \in H$$

$$\begin{aligned} R_{23}(\lambda)R_{13}(\phi(\lambda, X^{(2)}))R_{12}(\lambda) \\ = R_{12}(\phi(\lambda, X^{(3)}))R_{13}(\lambda)R_{23}(\phi(\lambda, X^{(1)})) \end{aligned}$$

on  $X \times X \times X$

$$R_{12}(\lambda)(u, v, w) := (R(\lambda)(u, v), w)$$

$$R_{12}(\phi(\lambda, X^{(3)})) := R_{12}(\phi(\lambda, X^{(3)}))(u, v, w)$$

$$R_{23}(\phi(\lambda, X^{(1)})) := (u, R_{12}(\phi(\lambda, u))(v, w))$$

## Dynamical YB maps & Ternary Systems

$(M, \mu)$

$$\mu : M \times M \times M \rightarrow M$$

$$\mu(a, \mu(a, b, c), \mu(\mu(a, b, c), c, d)) = \mu(a, b, \mu(b, c, d))$$

$$\mu(\mu(a, b, c), c, d) = \mu(\mu(a, b, \mu(b, c, d)), \mu(b, c, d), d)$$

## Discrete potential Kadomtsev-Petviashvili equation (*dpKP*)

$$\frac{p_1 - p_3 + u_{23} - u_{12}}{p_1 - p_3 + u_3 - u_1} = \frac{p_2 - p_3 + u_{13} - u_{12}}{p_2 - p_3 + u_3 - u_2}$$

It represents the Bianchi identity for the partial differential equation of Kadomtsev and Petviashvili. We are going to use it in the form

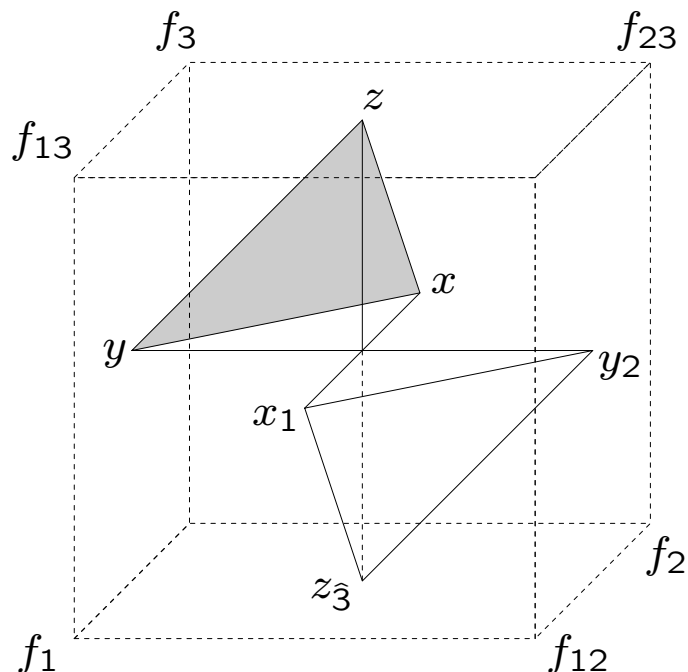
$$f_{12}(f_1 - f_2) + f_{23}(f_2 - f_3) + f_{13}(f_3 - f_1) = 0$$

which results by the substitution  $u_{n_1, n_2, n_3} = f_{n_1, n_2, n_3} + \sum_{i=1}^3 n_i p_i$ .

*dpKP* is a consequence of the *dpKdV* on the  $\mathbb{Z}^3$  lattice and it is consistent on the hypercube in  $\mathbb{Z}^4$ .

In terms of reducing variables *dKP* is equivalent to coupled copies of a mapping on the kagome lattice. This mapping is related to solutions of the *functional tetrahedron equation*.

*dpKP as coupled FT mappings*



*dpKP* can be written in terms of the following variables

$$x = f_2 - f_3, y = f_3 - f_1, z = f_{23} - f_{13}$$

and their shifted versions

$$x_1 = f_{12} - f_{13}, y_2 = f_{23} - f_{12}, z_3 = f_2 - f_1$$

as follows

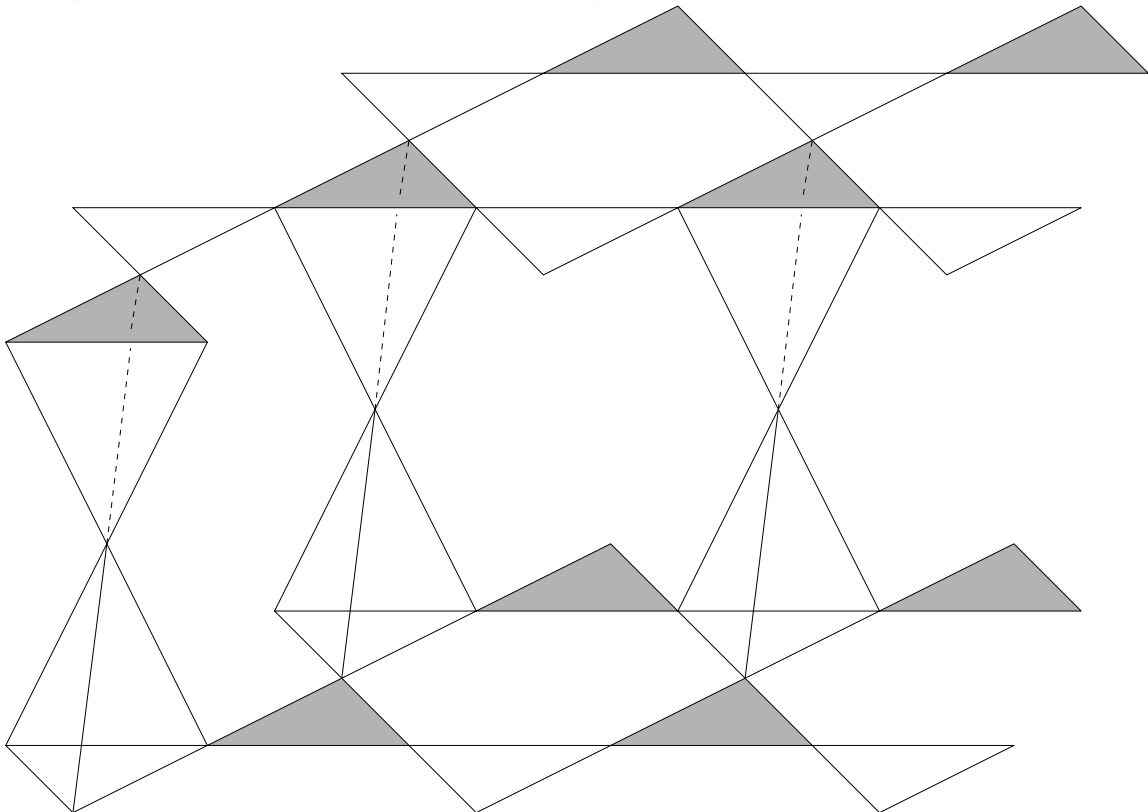
$$x_1 = \frac{xz}{x+y}, y_2 = \frac{yz}{x+y}, z_3 = x+y.$$

$$(x, y, z) \xrightarrow{R} \left( \frac{xz}{x+y}, \frac{yz}{x+y}, x+y \right)$$

"maps" the three adjacent faces of the cube (whose centers form the 'black' triangle) to the three opposite ones (whose centers form the 'white' triangle).  $R$  up to conjugation with the transposition  $(x, y, z) \rightarrow (x, z, y)$  is a solution of the *Functional Tetrahedron equation*

$$R_{123}R_{124}R_{134}R_{234} = R_{234}R_{134}R_{124}R_{123}$$

Copies of this map are coupled on the kagome lattice in order to produce the evolution of an associated initial value problem for the *dKP* equation.



## References

Adler, V. E., "Recutting the polygons," *Funct. Anal. Appl.* **27:2**, 79-80 (1993).