

82. Algebraic Geometry of Soliton Equations^{*)}

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The purpose of this paper is to classify all the subdynamical systems of the $K-P$ dynamical system (\hat{G}, T) defined in [2] in terms of commutative algebras. We show that every orbit in (\hat{G}, T) is locally isomorphic to a certain first cohomology group $H^1(A)$ associated with a commutative algebra A and the $K-P$ dynamical system is nothing but a dynamical system of a linear motion on this cohomology group. In the case of so called quasi-periodic solutions, it is known that the $K-P$ dynamical system determines a linear motion on the Jacobian varieties of algebraic curves. Our results are the widest extension of this classical result. We also characterize all the finite dimensional orbits in (\hat{G}, T) . We show that an orbit is of finite dimension if and only if our cohomology group $H^1(A)$ is isomorphic to $H^1(C, \mathcal{O}_C)$ for a certain complete algebraic curve C defined over the complex number field \mathbb{C} . This enables us to solve the *Schottky problem* in the following manner; an Abelian variety is a Jacobian variety if and only if it appears as an orbit in (\hat{G}, T) (cf. [4]).

In this paper we use notations defined in [1] and [2] freely.

1. Subdynamical systems of (\hat{G}, T) and commutative algebras. Let $H=C((\partial^{-1}))$. This is a maximal commutative subalgebra in the Lie algebra E of [1]. Let $\mathcal{A}=\{A \subset H \mid A \text{ is a } C\text{-subalgebra with unity and } A \cap C[[\partial^{-1}]] \cdot \partial^{-1} = 0\}$. Define $X_A = \{S \in G \mid SAS^{-1} \subset D\}$ and $\hat{X}_A = \{S\partial S^{-1} \mid S \in X_A\}$. The condition $A \cap C[[\partial^{-1}]] \cdot \partial^{-1} = 0$ intends to avoid the trivial case $X_A = \phi$. Also by this condition A has transcendence degree 1 over C . Mikio Sato has originally introduced the notion of A to study several orbits.

Proposition 1.1. X_A is a time invariant subspace in G . So (\hat{X}_A, T) is a subdynamical system of (\hat{G}, T) .

Proof. For every $S \in X_A$ we have a unique solution $S(t)$ to the Sato equation starts at $S(0)=S$ ([1]). So it is sufficient to prove $\partial/\partial t_n(S(t)AS(t)^{-1}) \subset D$ for every $n \geq 1$. Define

$$L = S(t)\partial S(t)^{-1}, \quad Z = \sum_{n=1}^{\infty} (L^n)_+ dt_n \quad \text{and} \quad Z^c = -\sum_{n=1}^{\infty} (L^n)_- dt_n.$$

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Then for every $a=a(\partial) \in A$, we have

$$d(S(t)aS(t)^{-1})=[Z^c, a(L)]=[Z, a(L)].$$

Since $a(L) \in D$ and Z has coefficients in D , we conclude that $\partial/\partial t_n(S(t)aS(t)^{-1}) \in D$. Q. E. D.

We call (\hat{X}_A, T) the *subdynamical system associated with $A \in \mathcal{A}$* . Note that if A and $A' \in \mathcal{A}$ satisfy $A \subset A'$, then $\hat{X}_{A'} \subset \hat{X}_A$. So $\mathcal{X}=\{\hat{X}_A \mid \text{subdynamical system associated with } A \in \mathcal{A}\}$ is a dual lattice of \mathcal{A} with respect to the inclusion relation. We call an orbit in \hat{X}_A is an *A-maximal orbit* if it is not contained in $\hat{X}_{A'}$ for some $A' \supset A$.

In the rest of this section we study the structure of A -maximal orbits.

Definition 1.2. The cohomology group $H^1(A)$ of an algebra $A \in \mathcal{A}$ is defined by the first cohomology group of the complex

$$0 \longrightarrow A \oplus C[[\partial^{-1}]] \cdot \partial^{-1} \longrightarrow C((\partial^{-1})) \longrightarrow 0.$$

Theorem 1.3. *Every A-maximal orbit M_A in \hat{X}_A is locally isomorphic to $H^1(A)$ and the $K-P$ dynamical system restricted to M_A is just a dynamical system of a linear motion with respect to the linear structure of $H^1(A)$.*

Proof. Start with a point $L \in M_A$ and let S be the Sato operator of L . First we note that every $\partial^n \in C[\partial]$ corresponds to a different time evolution by the Lax equation $\partial L/\partial t_n = [(S\partial^n S^{-1})_+, L]$. Since every element $a \in A$ corresponds to a stationary time because of the fact $[(SaS^{-1})_+, L]=0$, we see that the cohomology group

$$H^1(A) = C((\partial^{-1})) / (A \oplus C[[\partial^{-1}]] \cdot \partial^{-1}) \cong C[\partial] \cdot \partial / (A/C[[\partial^{-1}]])$$

corresponds to the essential time evolutions of L . We can take finitely or infinitely many elements $b_1, b_2, \dots \in C[\partial] \cdot \partial$ as a basis of $H^1(A)$. Let $b_i = \sum_{j=1}^{n_i} b_{ij} \partial^j$ and define $\partial/\partial s_i = \sum_j b_{ij} (\partial/\partial t_j)$. Then the equations $\partial L/\partial s_i = [(Sb_i S^{-1})_+, L]$ determine the essential time evolutions, hence the map $H^1(A) \ni b_i \mapsto \partial L/\partial s_i \in T_L(M_A)$ is isomorphic, where $T_L(M_A)$ denotes the tangent space of M_A at L . Since this isomorphism does not depend on $L \in M_A$, we conclude that M_A is locally isomorphic to $H^1(A)$ and we can take s_1, s_2, \dots as a local coordinate system of M_A , where s_i 's are linear combinations of t_j 's satisfying the conditions $\partial/\partial s_i = \sum_j b_{ij} (\partial/\partial t_j)$. Thus the time evolution restricted to M_A determines just a linear motion. Q. E. D.

The corresponding time evolution operator U defined in [1] is given by $U = e^{s_1 b_1 + s_2 b_2 + \dots}$.

Remark. It is known that the subdynamical system $(\hat{X}_{C[[\partial^2]]}, T)$ corresponds to the hierarchy of the Korteweg de Vries equation and $(\hat{X}_{C[[\partial^3]]}, T)$ to the hierarchy of the Boussinesq equation. In this way every element $A \in \mathcal{A}$ corresponds to a system of non-linear partial differential equations which defines the subdynamical system (\hat{X}_A, T) .

2. Orbits of the $K-P$ dynamical system. Here we study the opposite direction. We construct $A \in \mathcal{A}$ from an orbit M in (\hat{G}, T) . Let L be the solution to the Lax equation corresponding to M and S be the Sato operator of L . L defines a homomorphism $\ell : T_0(T) \ni \partial/\partial t_n \mapsto \partial L/\partial t_n \in T_L(M)$ between the tangent spaces.

Lemma 2.1. *If $\text{Ker}(\ell) \neq 0$, then $\dim \text{Ker}(\ell) = \infty$.*

Proof. Take an element $\partial/\partial s \in \text{Ker}(\ell)$. Since T is the inductive limit space, $\partial/\partial s = \sum_{j=1}^k c_j(\partial/\partial t_j)$ for some constants c_1, c_2, \dots, c_k . Let $B_s = \sum_j c_j(L^j)_+$. Since $[B_s, L] = \partial L/\partial s = 0$, we have $[B_s^n, L] = 0$ for every $n \geq 1$. Then, as we have studied in § 1 of [1], (B_s^n, L) is a Lax pair, hence B_s^n can be written as a linear combination of $(L^j)_+$'s like $B_s^n = \sum_j e_j(L^j)_+$. Let $\partial/\partial s_n = \sum_j e_j(\partial/\partial t_j)$. Then the Lax equation says that $\partial/\partial s_n \in \text{Ker}(\ell)$ because $\partial L/\partial s_n = [B_s^n, L] = 0$. Since $(\partial/\partial s_n)$'s are linearly independent, we conclude $\dim \text{Ker}(\ell) = \infty$. Q. E. D.

Let $\partial/\partial s_1, \partial/\partial s_2, \dots$ be a basis of $\text{Ker}(\ell)$. Let $\partial/\partial s_j = \sum_{i=1}^{n_i} c_{ij}(\partial/\partial t_j)$ and $B_{s_i} = \sum_j c_{ij}(L^j)_+$. Because of the compatibility of $(\partial/\partial t_j)$'s, we can take c_{ij} to be constant. Since $\partial L/\partial s_i = 0$, $\partial B_{s_j}/\partial s_i = 0$ for every i and j . Then the Zakharov-Shabat equation says that $[B_{s_i}, B_{s_j}] = \partial B_{s_j}/\partial s_i - \partial B_{s_i}/\partial s_j = 0$. Define $A = S^{-1}C[B_{s_1}, B_{s_2}, \dots]S \subset \mathcal{E}_0$. This is a commutative subalgebra in \mathcal{E}_0 .

Proposition 2.2. *The algebra A is an element of \mathcal{A} .*

Proof. It is obvious that $A \cap C[[\partial^{-1}]] \cdot \partial^{-1} = 0$ because $SAS^{-1} \subset \mathcal{D}_0$. Let us prove $S^{-1}B_{s_i}S \in H$ for every i . By the Sato equation $\partial S/\partial t_j = -(L^j)_-S$ we see that $S^{-1}B_{s_i}S = S^{-1} \sum_j c_{ij}[L^j - (L^j)_-]S = \sum_j c_{ij} \partial^j + S^{-1}(\partial S/\partial s_i)$. First we know that $S^{-1}(\partial S/\partial s_i)$ does not depend on x because $[S^{-1}(\partial S/\partial s_i), \partial] = S^{-1}(\partial L/\partial s_i)S = 0$. We also see that

$$\begin{aligned} \frac{\partial}{\partial t_n} \left(S^{-1} \frac{\partial S}{\partial s_i} \right) &= -S^{-1} \frac{\partial S}{\partial t_n} S^{-1} \frac{\partial S}{\partial s_i} + S^{-1} \frac{\partial}{\partial t_n} \left(\frac{\partial S}{\partial s_i} \right) \\ &= S^{-1}(L^n)_- \frac{\partial S}{\partial s_i} - S^{-1} \frac{\partial}{\partial s_i} [(L^n)_- S] = 0, \end{aligned}$$

thus we have $S^{-1}B_{s_i}S \in H$. Q. E. D.

Our M is an A -maximal orbit in the subdynamical system (\hat{X}_A, T) associated with A . Thus we have obtained the following:

Theorem 2.3. *For every orbit M in (\hat{G}, T) there exists a unique element $A \in \mathcal{A}$ and a subdynamical system (\hat{X}_A, T) associated with A such that \hat{X}_A contains M as an A -maximal orbit.*

3. Why do curves and their Jacobians arise as solutions to the soliton equations? Because we have following theorem.

Theorem 3.1. *An orbit M in (\hat{G}, T) is of finite dimension if and only if it comes from a complete algebraic curve C (might be singular) and M is locally isomorphic to the connected component $\text{Pic}^0(C)$ of the Picard group of C .*

Proof. Take $A \in \mathcal{A}$ corresponds to M as given in § 2. Since $A \subset E$, we can define the order of elements in A . Let $A_n = \{a \in A \mid \text{ord}(a) \leq n\}$. Note that $A_{-1} = 0$. Now define the graded algebra $gr(A) = \sum_{n=0}^{\infty} A_n$. Since M is locally isomorphic to $H^1(A)$,

$$\dim C[\partial] \cdot \partial / (A/C[[\partial^{-1}]]) < \infty.$$

We can conclude that $gr(A)$ has transcendence degree 2 over C by using Mumford's observation [3]. Let $C = \text{Proj}(gr(A))$. Mumford has studied in [3] that C is a one point compactification of an affine algebraic curve $C - p = \text{Spec}(A)$, where p is a regular point in C . Let \mathcal{U} be a Stein neighborhood of p in C and λ^{-1} be a local coordinate of \mathcal{U} such that $\lambda^{-1} = 0$ at p . Since $H^1(C - p, \mathcal{O}_C) = 0$ and $H^1(\mathcal{U}, \mathcal{O}_C) = 0$, we can calculate

$$\begin{aligned} H^1(C, \mathcal{O}_C) &= \Gamma(\mathcal{U} - p, \mathcal{O}_C) / [\Gamma(C - p, \mathcal{O}_C) + \Gamma(\mathcal{U}, \mathcal{O}_C)] \\ &\cong C((\lambda^{-1})) / (A \oplus C[[\lambda^{-1}]] \cdot \lambda^{-1}) = H^1(A), \end{aligned}$$

where we have identified ∂ with λ . Thus we conclude that M is locally isomorphic to $\text{Pic}^0(C) = H^1(C, \mathcal{O}_C) / H^1(C, \mathcal{Z})$ and the soliton equations define (at least locally) a linear motion on $\text{Pic}^0(C)$.

Conversely suppose we have a complete algebraic curve C defined over C . Take a non-singular point $p \in C$ and a local parameter λ^{-1} at p such that $\lambda^{-1} = 0$ defines p . By expanding in λ we have an injection $\Gamma(C - p, \mathcal{O}_C) \hookrightarrow C((\lambda^{-1}))$. Let A be the image. Then by identifying λ with ∂ , we obtain M_A of finite dimension corresponding to A as studied in § 1. Q. E. D.

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