

Affine Weyl groups and Painlevé equations

MASATOSHI NOUMI

Department of Mathematics, Kobe University

It is known by the work of Kazuo Okamoto in 80's that the Painlevé equations $P_{II}, P_{III}, \dots, P_{VI}$ have symmetries under the affine Weyl groups of type $A_1^{(1)}, C_2^{(1)}, A_2^{(1)}, A_3^{(1)}, D_4^{(1)}$, respectively. The general scheme of irreducibility (to measure the transcendency of solutions), developed by Hiroshi Umemura, is also related closely with this sort of symmetry of nonlinear differential equations. A key to the internal relationship between irreducibility and symmetry is the simple fact that *the classical solutions should be transformed among themselves by Bäcklund transformations*. In this talk, I will discuss some algebraic properties of Painlevé equations which can be seen from their symmetries with respect to affine Weyl groups. Also, I will touch upon some conjectures on special algebraic solutions of Painlevé equations. The main part of this talk is based on a joint work with Yasuhiko Yamada.

1. Let us consider the case of the fourth Painlevé equation

$$(P_{IV}) \quad y'' = \frac{1}{2y}(y')^2 + \frac{3}{2}y^3 + 4ty^2 + 2(t^2 - a)y + \frac{b}{y}$$

for the unknown function $y = y(t)$, where $' = d/dt$ and $a, b \in \mathbb{C}$ are parameters.

One surprising fact is that this equation P_{IV} is equivalent to the following system of differential equations for unknown functions f_0, f_1, f_2 :

$$(1) \quad \begin{aligned} f_0' + f_0(f_1 - f_2) &= \alpha_0, \\ f_1' + f_1(f_2 - f_0) &= \alpha_1, \\ f_2' + f_2(f_0 - f_1) &= \alpha_2, \end{aligned}$$

with normalization

$$(2) \quad f_0 + f_1 + f_2 = 3x,$$

where $' = d/dx$ and $\alpha_0, \alpha_1, \alpha_2 \in \mathbb{C}$ are parameters with $\alpha_0 + \alpha_1 + \alpha_2 = 3$.

This system (1) is in fact transformed into equation P_{IV} by the change of variables $f_1 = -cy$, $x = -t/c$, $c = \sqrt{-3/2}$ (together with an appropriate change of parameters).

Typeset by $\mathcal{A}\mathcal{M}\mathcal{S}$ -TEX

2. We now consider the affine Weyl group

$$(3) \quad W = \langle s_0, s_1, s_2 \mid s_i^2 = 1, s_i s_{i+1} s_i = s_{i+1} s_i s_{i+1} \rangle$$

of type $A_2^{(1)}$ acting on the parameters $\alpha_0, \alpha_1, \alpha_2$ by

$$(4) \quad s_i(\alpha_i) = -\alpha_i, \quad s_i(\alpha_j) = \alpha_j + \alpha_i \quad (j = i \pm 1)$$

as usual. (The indices are understood as elements of $\mathbb{Z}/3\mathbb{Z}$.) One can extend this action of W to the variables f_0, f_1, f_2 in terms of the Bäcklund transformations

$$(5) \quad s_i(f_{i-1}) = f_{i-1} + \frac{\alpha_i}{f_i}, \quad s_i(f_i) = f_i, \quad s_i(f_{i+1}) = f_{i+1} - \frac{\alpha_i}{f_i}$$

for $i = 0, 1, 2$, so that the action of W should commute with the derivation $' = d/dx$ acting on the variables f_0, f_1, f_2 .

3. We introduce the triple of τ -functions τ_0, τ_1, τ_2 for our system (1) by

$$(6) \quad f_i = \frac{\tau'_{i+1}}{\tau_{i+1}} - \frac{\tau'_{i-1}}{\tau_{i-1}} + x \quad (i = 0, 1, 2)$$

with a certain normalization of overall factors. Then the Painlevé equation for these variables are given by the Hirota bilinear equations

$$(7) \quad (D_x^2 - x D_x - \frac{\alpha_i - \alpha_{i+1}}{3}) \tau_i \cdot \tau_{i+1} = 0 \quad (i = 0, 1, 2).$$

The Bäcklund transformations described above lift also to the level of τ -functions:

$$(8) \quad s_i(\tau_i) = \frac{\tau_{i+1} \tau_{i-1}}{\tau_i} f_i = \frac{1}{\tau_i} (D_x + x) \tau_{i+1} \cdot \tau_{i-1}$$

and $s_i(\tau_j) = \tau_j$ ($i \neq j$), for $i, j = 0, 1, 2$.

4. Our system (7) can be understood as a certain similarity reduction of the modified KP hierarchy. From this fact, one can show in particular that the so-called *Okamoto polynomials*, which were introduced earlier by Okamoto as τ -functions for rational solutions of the fourth Painlevé equations, are in fact expressible in terms of the 3-reduced Schur functions.

REFERENCES

- [U1] H. Umemura, *On the irreducibility of the first differential equation of Painlevé*, "Algebraic Geometry and Commutative Algebra" in honor of Masayoshi Nagata, 1987, pp. 771–789.
- [U2] H. Umemura, *Special polynomials associated with the Painlevé equations I*, Proceedings of the Workshop on Painlevé Transcendents, CRM, Montreal 1996 (to appear).
- [NOOU] M. Noumi, S. Okada, K. Okamoto and H. Umemura, *Special polynomials associated with the Painlevé equations II*, preprint.
- [NY] M. Noumi and Y. Yamada, *Symmetries in the fourth Painlevé equation and Okamoto polynomials*, preprint (q-alg/9708018).
- [O] K. Okamoto, *Studies on Painlevé equations III, Second and the fourth Painlevé equations P_{II} and P_{IV}* , Math. Ann. **275** (1986), 221–255.