

ツイスター理論

と

Bäcklund変換, 線形化

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コンテンツ

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5. 低階数のLie代数から

◎ 幾何-微分方程式対応

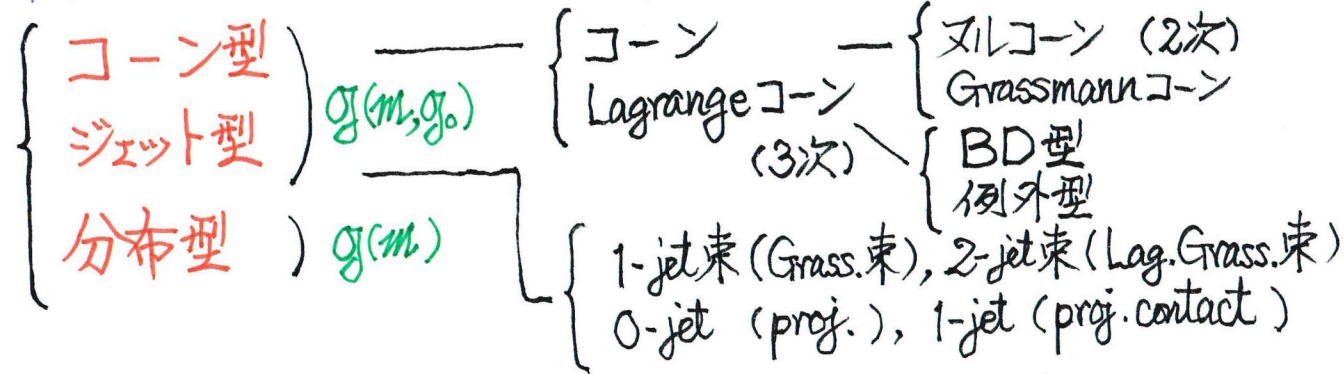
○ 内在幾何 \leftrightarrow 非線形微分方程式 \leftarrow Lie代数
 外在化, 線形化 \rightarrow 外在幾何 \leftrightarrow 線形微分方程式 \leftarrow Lie代数表現

○ 内在幾何

\Leftrightarrow 分布, コーン場



cf. G 構造の幾何 (ex. テンソル場)

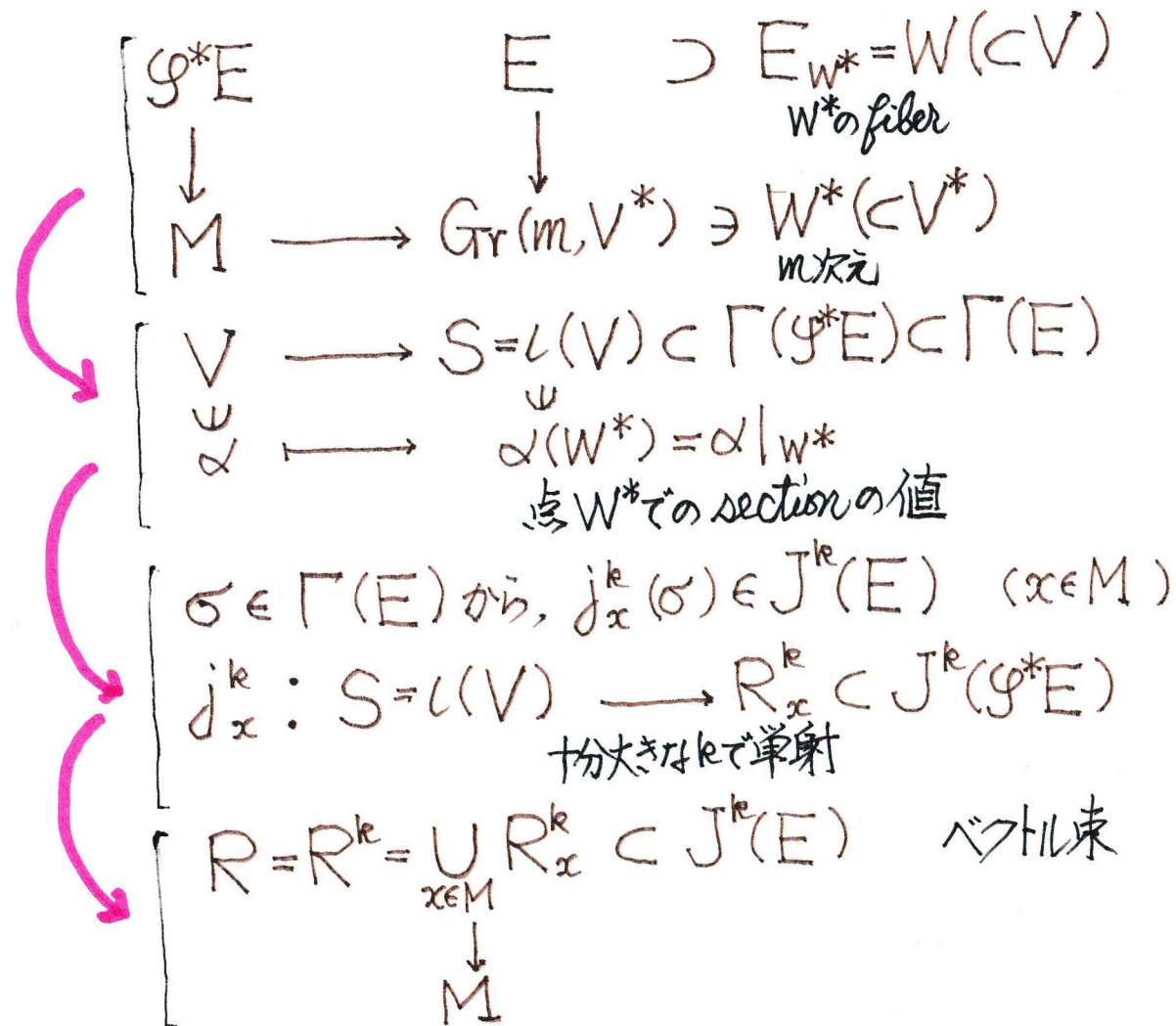


\Leftrightarrow 分布の極大積分多様体, コーン場の包絡面

\Leftrightarrow 非線形微分方程式

○ 外在幾何から、線形微分方程式へ

$$\varphi: M \longrightarrow \text{Gr}(m, V^*) \quad \text{Kleinの立場 of DMM}$$



有限型, 積分可能な線形微分方程式
解空間は $S \cong V$

線形微分方程式から、外在幾何へ

$R \subset J^k(E)$ ベクトル束



$\text{rk} = m$ sectionは未知関数の空間

$S = \text{Sol}(R) \cong V$ R の解空間, 有限次元ベクトル空間

$S_x = \text{Sol}(R)_x = \{ \sigma \in \text{Sol}(R) \mid \sigma(x) = 0 \}$

$0 \longrightarrow \text{Sol}(R)_x \longrightarrow \text{Sol}(R) \longrightarrow E_x \longrightarrow 0$ (exact)

$m = \dim E_x$
 $= \text{codim Sol}(R)_x \quad (x \in M)$

$\varphi: M \longrightarrow \text{Gr}(m, V^*)$
 \downarrow
 $x \longmapsto E_x = \text{Sol}(R)_x^\perp$

※ 微分積分の基本定理

◎ Bäcklund変換

1つのDEの1つの解から, 他の(or同じ)DEの新しい解を作る変換

ex.1 Laplace方程式

線形 $U_{xx} + U_{yy} = 0$ $U_{xx} + U_{yy} = 0$ 解は調和関数

自己B変換 $\begin{cases} U_x = U_y \\ U_y = -U_x \end{cases}$ Cauchy-Riemann eq.

- * $U=y$ は解 $\xrightarrow{\text{CR式}}$ $U=x+C$ $f(z)=z$
- * $U=xy$ は解 \longrightarrow $U=\frac{1}{2}x^2 - \frac{1}{2}y^2 + C$ $f(z)=\frac{1}{2}z^2$
- * $U=\log\sqrt{x^2+y^2}$ は解 \longrightarrow $U=\text{Tan}^{-1}\frac{y}{x} + C$ $f(z)=\log z$

cf. Klein-Gordon eq.

cf. $K=-1$ の擬球面の構成

ex.2 sine-Gordon方程式

非線形 $U_{xy} = \sin U$ $U_{xy} = \sin U$

自己B変換 $\begin{cases} U_x - U_x = 2 \sin\left(\frac{U+U}{2}\right) \\ U_y + U_y = -2 \sin\left(\frac{U-U}{2}\right) \end{cases}$

- * $U=0$ は解 \longrightarrow U : 1-ソリトン解

ex.3 Liouville 方程式

非線形
B変換

$$U_{xy} = e^U \quad U_{xy} = 0$$

wave eq. 線形

$$\begin{cases} U_x - U_x = 2e^{\frac{U-V}{2}} \\ U_y + U_y = -e^{\frac{U-V}{2}} \end{cases}$$

* $U=0$ は解 $\rightarrow U = -2 \log(x + \frac{y}{2})$

ex.4 KdV 方程式

非線形
B変換
Miura変換

$$U_t - 6UU_x + U_{xxx} = 0$$

$$u = U_x + U^2$$

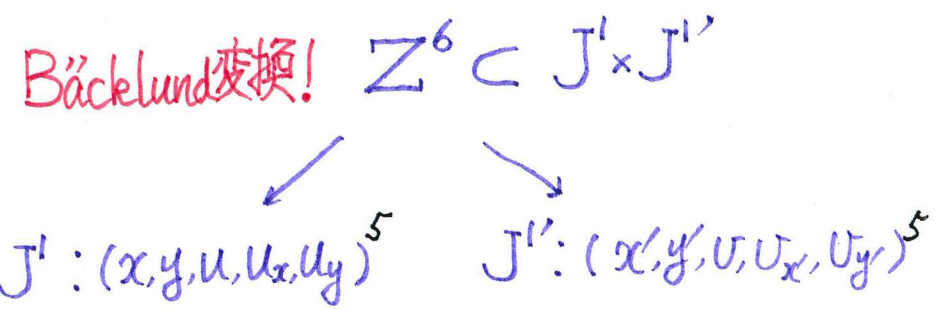
$$U_t - 6U^2U_x + U_{xxx} = 0$$

変形 KdV eq.

$$\left(\frac{\partial}{\partial x} + 2U \right) (U_t - 6U^2U_x + U_{xxx}) = U_t - 6UU_x + U_{xxx}$$

ex. 1, 2, 3 は Monge-Ampère 方程式: $A(U_{xx}U_{yy} - U_{xy}^2) + BU_{xx} + CU_{yy} + DU_{xy} + E = 0$
(A, B, C, D, E は (x, y, U, U_x, U_y) の ft.)

M-A系 \downarrow : $J'(\mathbb{R}^2, \mathbb{R})$ 上 2-form

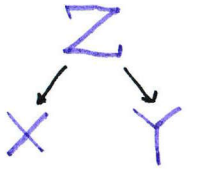


4つの関係式

ex. 1 なら $\begin{cases} x = x' \\ y = y' \\ U_x = U_{y'} \\ U_y = -U_{x'} \end{cases}$

◎ ツイスター理論

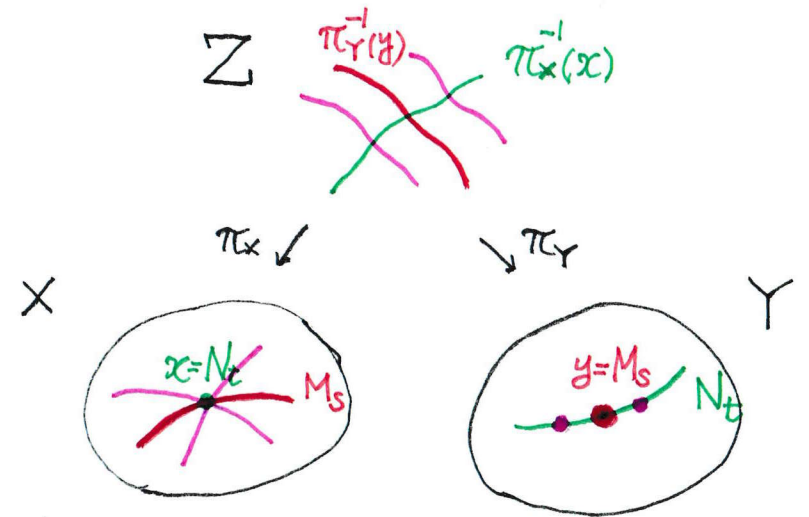
違う幾何構造の双対性を, ダブルファイブレーションを通してみるもの
 一般に次元が違う



$$X \times Y \supset Z = \{(x, M_s) \mid x \in M_s\}$$

$$= \{(N_t, y) \mid y \in N_t\}$$

$$\left. \begin{array}{l} N \cong N_t \swarrow \pi_x \\ \{N_t\} = X \xleftrightarrow{\otimes} Y = \{M_s\} \\ \cup \quad \cup \\ M_s \quad N_t \\ = \pi_x \circ \pi_Y^{-1}(y) \quad (y \in Y) \quad = \pi_Y \circ \pi_x^{-1}(x) \quad (x \in X) \end{array} \right\}$$



Z: XとYの結合空間 (incidence space)
 correspondence

⊗: ツイスター変換, ツイスター関係式
 持ち上げて, ねじって, 下へ落とす
 (pull back; lift) (push down; projection)

空間の点は豊かな構造 — 何らかの意味のモジュライ空間

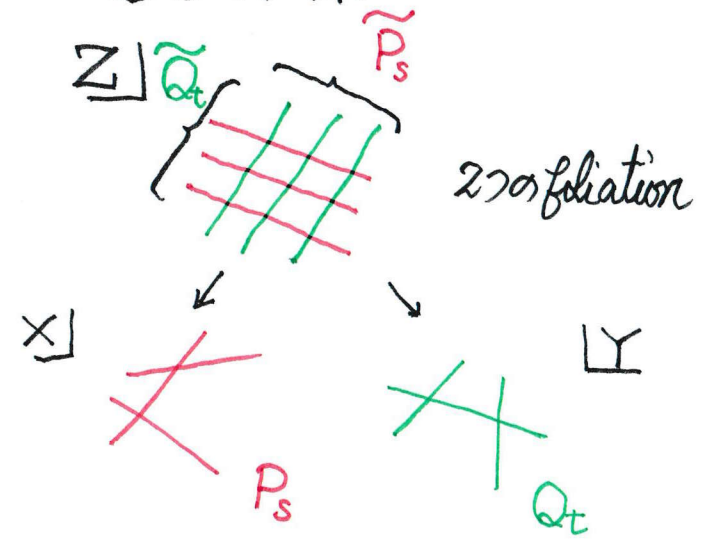
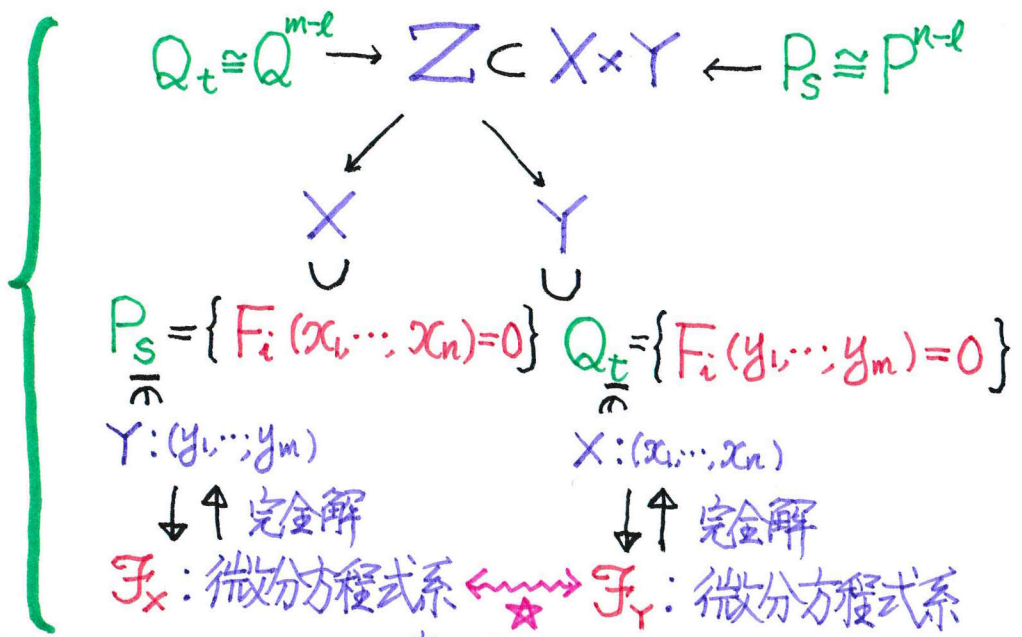
○

$X^n: (x_1, \dots, x_n)$

$Y^m: (y_1, \dots, y_m)$

$X \times Y \supset Z^{n+m-l} = \{ F_i(x_1, \dots, x_n, y_1, \dots, y_m) = 0, i=1, \dots, l \}$

ツイスター関係式
ex. 連立多項式系



Bäcklund変換

ex. $F(x, y; t, s, u) = -y + \frac{t}{2}x^2 + sx + u = 0$

$X: (x, y)$
 $Y: (t, s, u)$

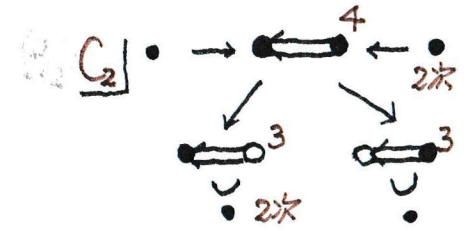
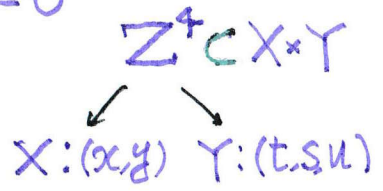
(i) $y = \frac{t}{2}x^2 + sx + u$ (x, y)

(ii) $u = -\frac{x^2}{2}t - xs + y$ (t, s, u)

(i)から: $y' = tx + s$
 $y'' = t$
 $y''' = 0$

(ii)から: $U_t = -\frac{x^2}{2}$
 $U_s = -x$
 $U_t + \frac{1}{2}U_s^2 = 0$

Hamilton-Jacobi eq.



判別式: $D = s^2 - 2tu$ 2次形式 \rightarrow (2,1)型計量

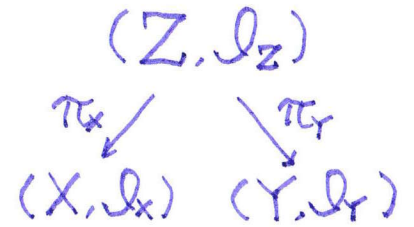
$\begin{cases} t = t & dt = dt \\ s = -xt + y & ds = -xdt \\ u = \frac{1}{2}x^2t - xy + y & du = \frac{1}{2}x^2dt \end{cases} \frac{1}{2}ds^2 = du dt$



(ii)は 2次平面

○ 2つのEDS (X, \mathcal{I}_X) と (Y, \mathcal{I}_Y) の間の Bäcklund変換とは,
EDS $(Z, \mathcal{I}_Z; \pi_X, \pi_Y)$ であって,

- $\pi_X: Z \rightarrow X, \pi_Y: Z \rightarrow Y$: double fibration
- $\mathcal{I}_Z = \{J_X, \pi_X^* \mathcal{I}_X\} = \{J_Y, \pi_Y^* \mathcal{I}_Y\}$: integrable extension



• (M, \mathcal{I}) が 外微分式系 (EDS) であるとは,

- M : smooth manifold
- $\mathcal{I} \subset \Omega^*(M)$: 微分イデアル (代数イデアルであって, 外微分で closed)

cf. 代数方程式 \leftrightarrow 多項式環のイデアル
微分方程式 \leftrightarrow 微分形式の微分イデアル

- vs. 積分多様体
- 同型

• EDS (N, \mathcal{J}) が EDS (M, \mathcal{I}) の (rank k) integrable extension であるとは,

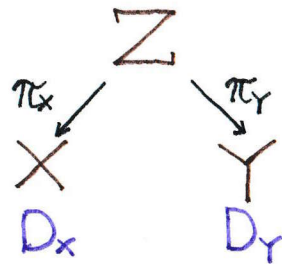
$\exists \pi: N \rightarrow M$: submersion s.t.

$$\mathcal{J} = \{J, \pi^* \mathcal{I}\}, \quad J \subset \Gamma(T^*N), \quad J = \langle \theta_1, \dots, \theta_k \rangle$$

$1\text{-form}, \pi$ の fiber $k = \text{rk } J = \text{fiber の次元}$

• (X, \mathcal{I}_X) と (Y, \mathcal{I}_Y) が同型るとき,
 $(Z, \mathcal{I}_Z; \pi_X, \pi_Y)$ は 自己 Bäcklund 変換

◎ ツイスター理論と線形化との関連



$$E \subset TZ, E = \frac{\text{Ker } \pi_{x*}}{E_Y} \oplus \frac{\text{Ker } \pi_{y*}}{E_X}$$

● X (or Y) から出発

↳ (ある)延長で, $\begin{matrix} Z \\ \pi_x \downarrow \\ X \end{matrix}$

$$E = \text{Ker } \pi_{x*} \oplus \boxed{?}$$

ファイバー方向 c.i. 水平方向をどう決めるか

- 特性方向
コーン場なら, 母線方向
- パス幾何で指定, 部分接続

● Z から出発

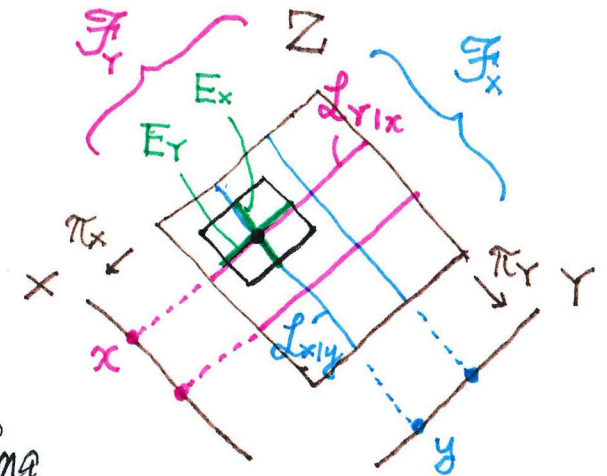
↳ **擬積構造**
pseudo-product

$$E = E_X \oplus E_Y \subset TZ$$

c.i. c.i.

$[E_X, E_Y]$: bracket generating

- ダブル・ファイブレーションができる



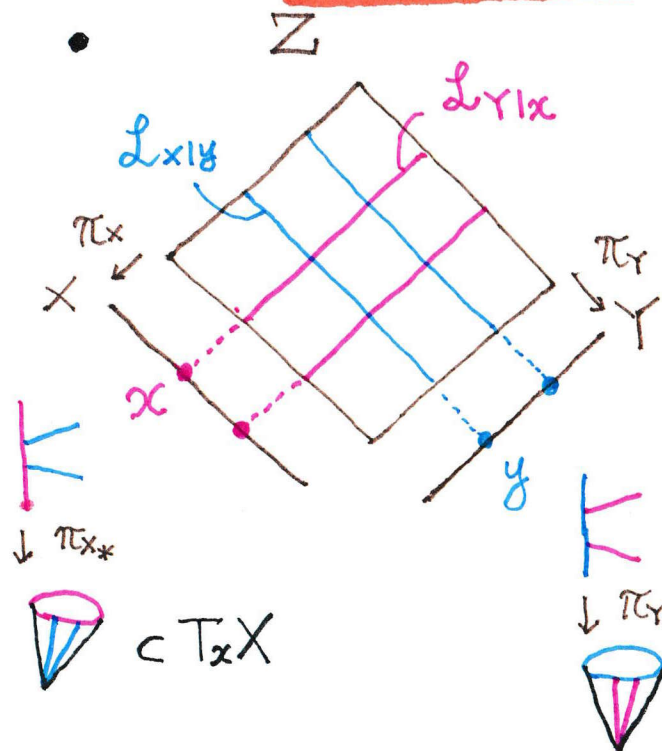
$$L_Y \cong L_{Y|X} \longrightarrow Z \longleftarrow L_X \cong L_{X|Y}$$

$$\begin{array}{ccc} & \swarrow \pi_X & \searrow \pi_Y \\ X = Z/\mathcal{F}_Y & & Y = Z/\mathcal{F}_X \end{array}$$

$$\begin{array}{ccc} L_X = \pi_X(L_X) & & L_Y = \pi_Y(L_Y) \\ \downarrow & & \downarrow \\ D_X \cong E(\text{mod } E_Y) & & D_Y \cong E(\text{mod } E_X) \end{array}$$

Xの内在幾何

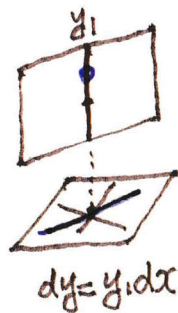
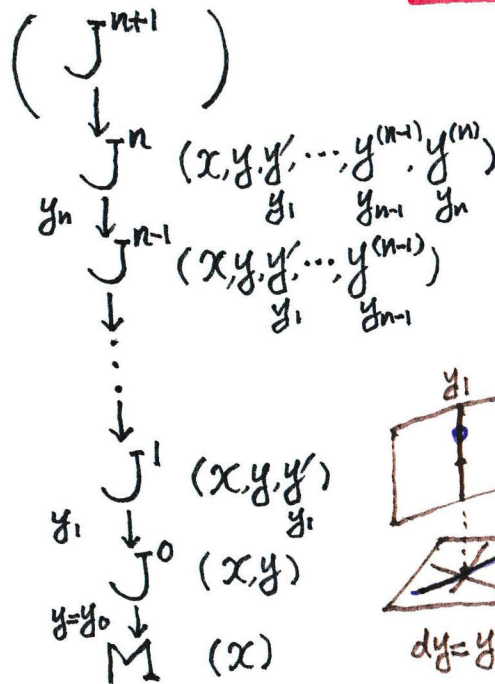
Yの内在幾何



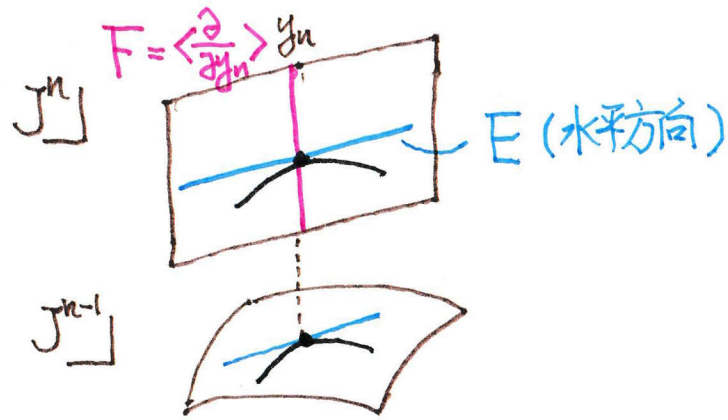
- * $\psi_Y: L_{X|Y} \rightarrow \text{Gr}(\dim L_X, D_{Y|X}) \hat{T}_y Y$ $L_{X|Y}, L_X$ の外在幾何
 ($y \in Y$ を動かして, Yの幾何構造
 $\{L_X\}$ のモジュライ
- * $\psi_X: L_{Y|X} \rightarrow \text{Gr}(\dim L_Y, D_{X|Y}) \hat{T}_x X$ $L_{Y|X}, L_Y$ の外在幾何
 ($x \in X$ を動かして, Xの幾何構造
 $\{L_Y\}$ のモジュライ

例) (正規形)非線形 ODE

$$\underline{y^{(n+1)} = f(x, y, y', \dots, y^{(n)})}$$



$$\begin{cases} dy_{n-1} - y_n dx \\ dy_{n-2} - y_{n-1} dx \\ \vdots \\ dy_1 - y_2 dx \\ dy - y_1 dx \end{cases}$$



Ann. $D = \left\langle \frac{\partial}{\partial x} + y_1 \frac{\partial}{\partial y} + y_2 \frac{\partial}{\partial y_1} + \dots + y_n \frac{\partial}{\partial y_{n-1}}, \frac{\partial}{\partial y_n} \right\rangle \subset TJ^n$
rk 2

- $E = \langle X_f \rangle \quad \mathcal{E}$
 $X_f = \frac{\partial}{\partial x} + y_1 \frac{\partial}{\partial y} + \dots + y_n \frac{\partial}{\partial y_{n-1}} + f \frac{\partial}{\partial y_n}$
- $F = \langle \frac{\partial}{\partial y_n} \rangle \quad \mathcal{F}$
- $D = E \oplus F \quad \mathcal{D} = \mathcal{D}^0 \quad \text{rk } 2$

$$\frac{dx}{dx} \frac{\partial}{\partial x} + \frac{dy}{dx} \frac{\partial}{\partial y} + \frac{dy_1}{dx} \frac{\partial}{\partial y_1} + \dots + \frac{dy_{n-1}}{dx} \frac{\partial}{\partial y_{n-1}} + \frac{dy_n}{dx} \frac{\partial}{\partial y_n} = X_f \mathcal{D}^1,$$

$$x' = 1, y' = y_1, y_1' = y_2, \dots, y_{n-1}' = y_n, y_n' = f \rightarrow y^{(n+1)} = f$$

$$[X_f, Y_n] = [X_f, \frac{\partial}{\partial y_n}] = -\frac{\partial}{\partial y_{n-1}} - f_{y_n} \frac{\partial}{\partial y_n} =: Y_{n-1} \rightarrow \mathcal{D}^1 := [\mathcal{D}, \mathcal{D}] = [X_f, \mathcal{D}] = \langle X_f, Y_n, Y_{n-1} \rangle$$

$$[X_f, Y_{n-1}] = \frac{\partial}{\partial y_{n-2}} - \dots =: Y_{n-2} \rightarrow \mathcal{D}^2 := [\mathcal{D}, \mathcal{D}^1] = [X_f, \mathcal{D}^1] = \langle X_f, Y_n, Y_{n-1}, Y_{n-2} \rangle$$

$$\mathcal{D}^{i+1} := [\mathcal{D}, \mathcal{D}^i] = [X_f, \mathcal{D}^i] \quad \text{rk } \mathcal{D}^i = i+2 \quad (i=0, 1, \dots, n)$$

$$TJ^n = \mathcal{D}^n \supset \mathcal{D}^{n-1} \supset \dots \supset \mathcal{D}^2 \supset \mathcal{D}^1 \supset \mathcal{D}^0 = \mathcal{D} \supset \{0\}$$

○ 線形化-線形ODE

$$\underline{h^{(n+1)} = f_y \cdot h + f_{y_1} h' + \dots + f_{y_{n-1}} h^{(n-1)} + f_{y_n} h^{(n)}}$$

$$\begin{aligned} & y^{(n+1)} = f \text{ の解を } y_0(x) \\ & \hookrightarrow y_\epsilon(x) := y_0(x) + \epsilon h(x) \text{ が解, mod } \sigma(\epsilon) \\ & y_\epsilon^{(n+1)} = y_0^{(n+1)} + \epsilon h^{(n+1)} = f(x, y_\epsilon, y_\epsilon', \dots, y_\epsilon^{(n)}) \end{aligned}$$

$$\mathcal{D}^i = \langle X_f, Y_n, [X_f, Y_n], [X_f, [X_f, Y_n]], \dots, [X_f, [X_f, [\dots, [X_f, Y_n] \dots]] \rangle$$

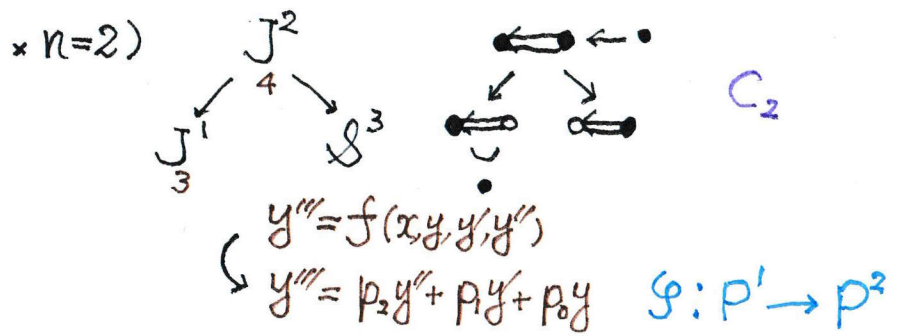
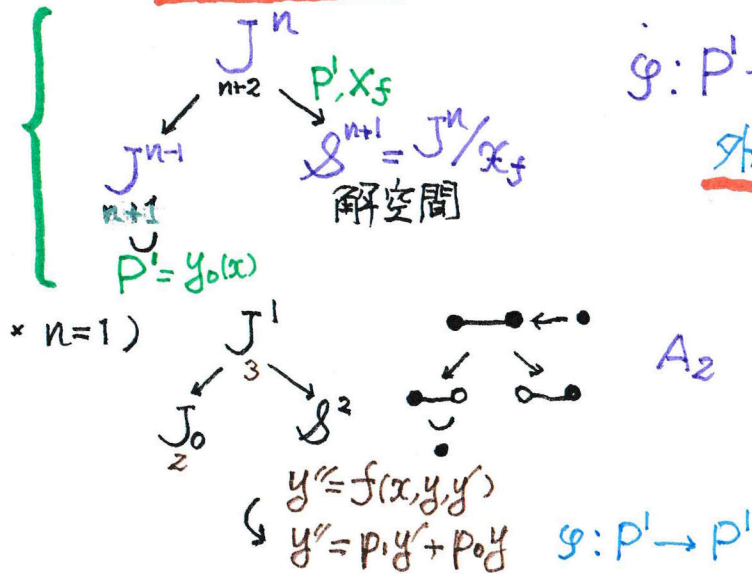
$\begin{matrix} \text{F} & \text{Y}_{n-1} & \text{Y}_{n-2} & \dots & \text{Y}_{n-i} \\ & \text{ad}_{X_f} \text{F} & \text{ad}_{X_f}^2 \text{F} & & \text{ad}_{X_f}^i \text{F} \end{matrix}$

$$\text{mod } X_f \left\{ \begin{aligned} \mathcal{D}^0 = \mathcal{D} = \langle X_f, F \rangle, \quad \mathcal{D}^n = T\mathcal{J}^n = \langle X_f, F, \text{ad}_{X_f} F, \text{ad}_{X_f}^2 F, \dots, \text{ad}_{X_f}^n F \rangle \\ \text{ad}_{X_f}^{n+1} F = \sum_{i=0}^n p_i \text{ad}_{X_f}^i F \text{ mod } X_f \end{aligned} \right.$$

線形ODE

$$\varphi: P^1 \rightarrow P^n = P(T_{y_0} \mathcal{S})$$

外在幾何



○ 不変量について

1) • $h^{(n+1)} + p_n(x)h^{(n)} + p_{n-1}(x)h^{(n-1)} + \dots + p_1(x)h' + p_0(x)h = 0$ $((x,y) \mapsto (\lambda(x), \mu(x))y)$

3階以上 0にてける

$\theta_3, \dots, \theta_{n+1}$: Wilczynski 不変量

* $\theta_3 = \dots = \theta_{n+1} = 0 \Leftrightarrow h^{(n+1)} = 0 \Leftrightarrow P^1 \rightarrow P^1$ is rational normal curve

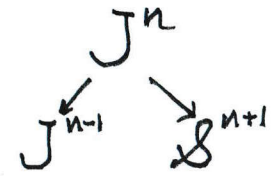
• $y^{(n+1)} = f(x, y, y', \dots, y^{(n)})$ 3階以上, 接触変換 (cf. 2階, 点変換) Doubrav

↳ 線形化

↳ generalized Wilczynski 不変量 W_3, \dots, W_{n+1}

* $W_3 = \dots = W_{n+1} = 0 \Rightarrow \mathcal{S}$ 上に $GL(2)$ -構造

* $W_3 = \dots = W_{n+1} = 0 + \square \Leftrightarrow y^{(n+1)} = 0$



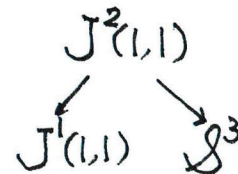
2) • $y''' = f(x, y, y', y'')$

2つの不変量 I_1, I_2 をもつ, I_1 を Wünschmann 不変量

* $I_1 = 0 \Leftrightarrow$ 解空間は, 3次元共形(2,1)型計量をもつ

* $I_1 = I_2 = 0 \Leftrightarrow y''' = 0$

\Leftarrow is Frittelli-Kozameh-Neuman

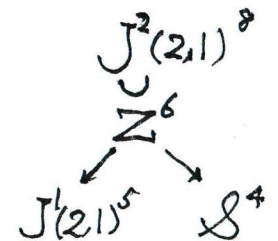


• $\begin{cases} U_{xx} = f(x, y, u, u_x, u_y, u_{xy}) \\ U_{yy} = g(x, y, u, u_x, u_y, u_{xy}) \end{cases}$

2つの不変量 I_1, I_2 をもつ, I_1 を Wünschmann 不変量

* $I_1 = 0 \Leftrightarrow$ 解空間は, 4次元共形(2,2)型計量をもつ

* $I_1 = I_2 = 0 \Leftrightarrow \begin{cases} U_{xx} = 0 \\ U_{yy} = 0 \end{cases}$



◎ 低階数のLie代数から

$rk=1,2,3$

● 線形DE

(i) $sl(2) \sim U^2$

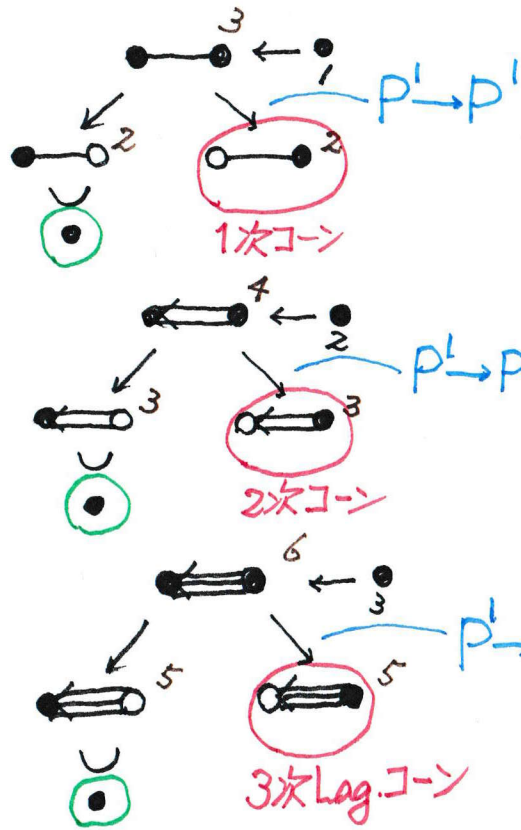
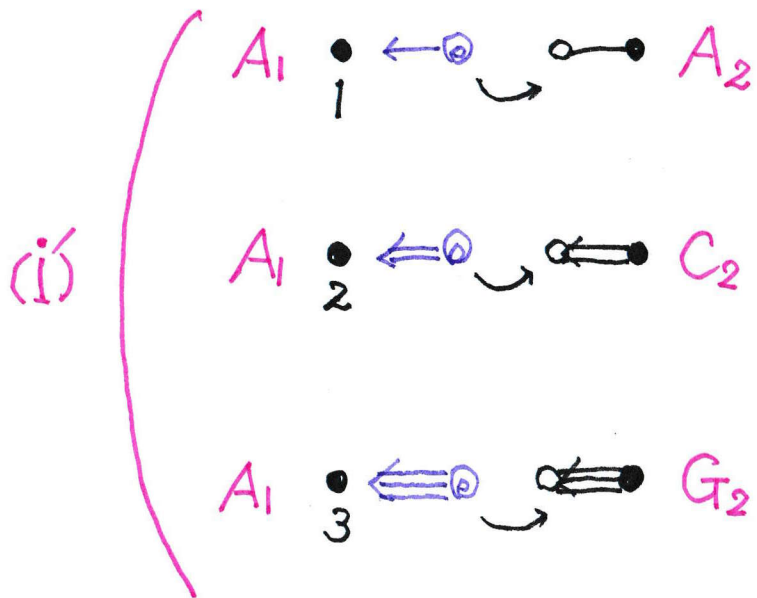
- 1 $V=S^1U=U$ $\varphi: P^1=P(U) \rightarrow P^1=P(V)$ $y''=0$ $(1, x)$
2次元
- 2 $V=S^2U$ $\varphi: P^1=P(U) \rightarrow P^2=P(V)$ $y'''=0$ $(1, x, x^2)$
3次元
- 3 $V=S^3U$ $\varphi: P^1=P(U) \rightarrow P^3=P(V)$ $y^{(4)}=0$ $(1, x, x^2, x^3)$
4次元

(ii)

- \times $sl(2,2) \sim V=U^4=R^4$ $\varphi: Q^2=P^1 \times P^1 \rightarrow P^3=P(V)$ $\begin{cases} U_{xx}=0 \\ U_{yy}=0 \end{cases}$ $(1, x, y, xy)$
 $sl(2) \oplus sl(2) \sim V=U^2 \otimes U^2 = R^2 \otimes R^2$
(2次元)テンソル積
- --- $sl(3) \sim V=S^2U^3=R^6$ $\varphi: P^2=P(U) \rightarrow P^5=P(V)$ $\begin{cases} U_{xxx}=0 \\ U_{xxy}=0 \\ U_{xyy}=0 \\ U_{yyy}=0 \end{cases}$ $(1, x, y, x^2, xy, y^2)$
(2次元)対称積
- --- $sp(4) \sim \wedge^2 U^4 = V \oplus \langle Q \rangle$ $\varphi: LG(4)=S^2 \times S^1 \rightarrow P^4=P(V)$ $\begin{cases} U_{yy}=U_{yx}=U_{zx}=U_{xz}=0 \\ U_{xx}+2U_{yz}=0 \end{cases}$ $(1, x, y, z, x^2yz)$
(2次元)交代積

Segre 写像
Veronese 写像
sub-Plücker 写像

● 非線形DE

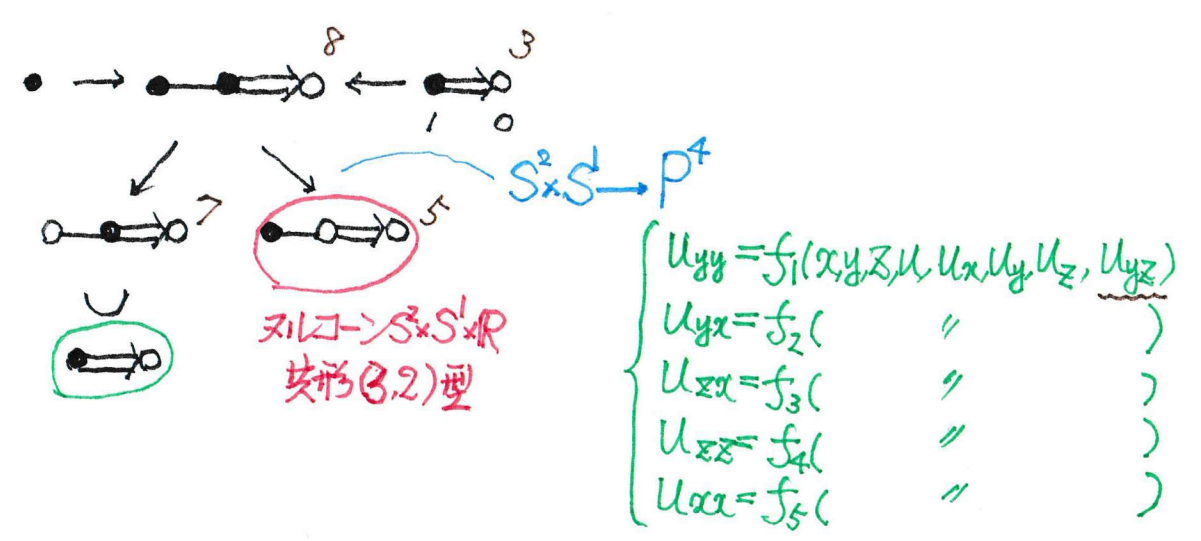
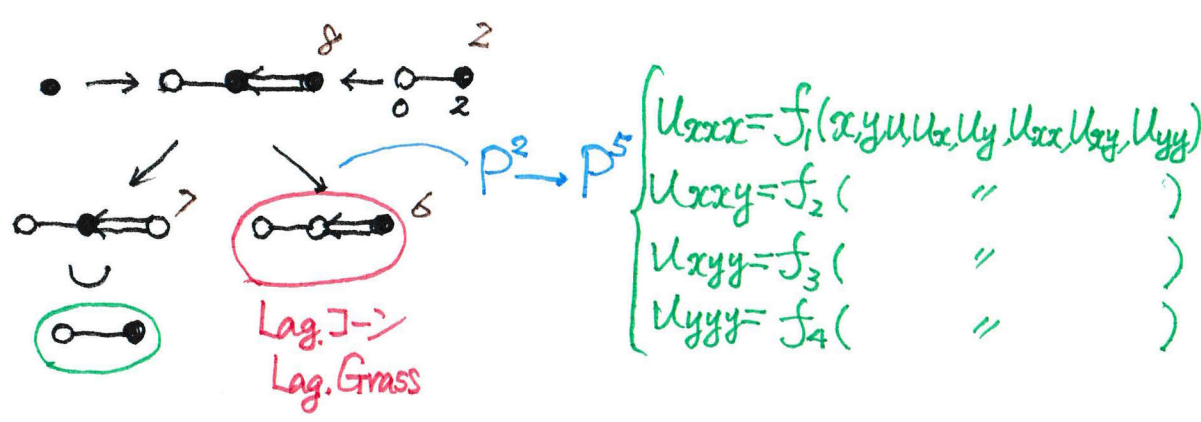
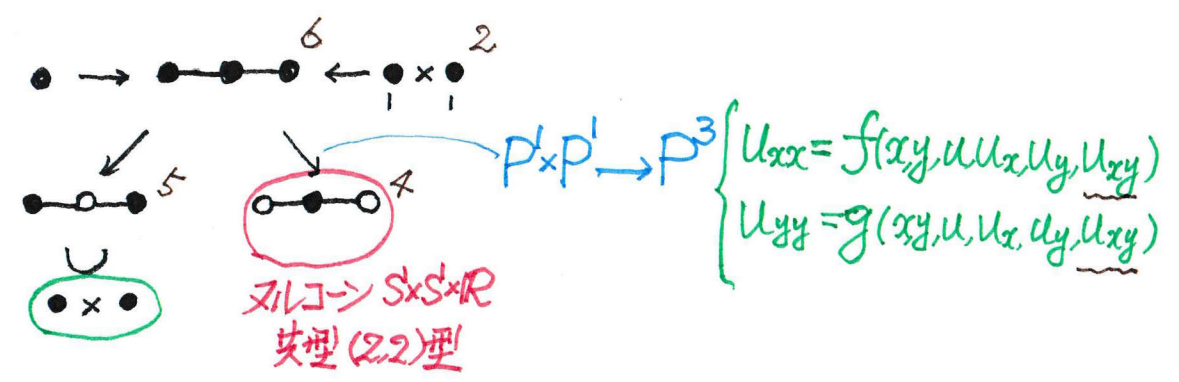
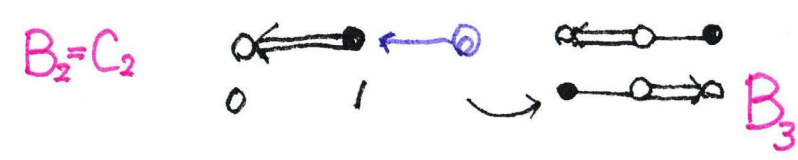
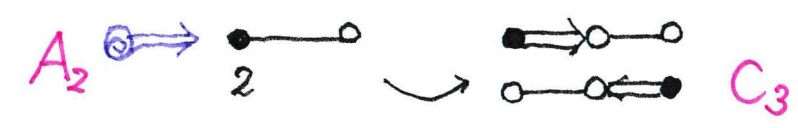


$$y'' = f(x, y, y')$$

$$y''' = f(x, y, y', y'')$$

$$\begin{cases} v = (y'')^2 \\ y^{(4)} = f(x, y, y', y'', y''') \end{cases}$$

(ii)



Bäcklund変換

cf. 線形DEのBäcklund変換

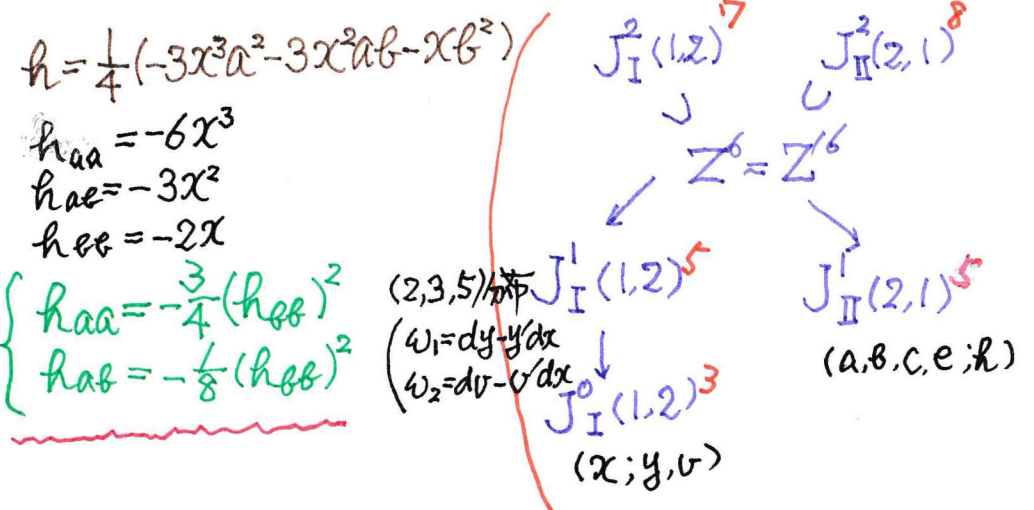
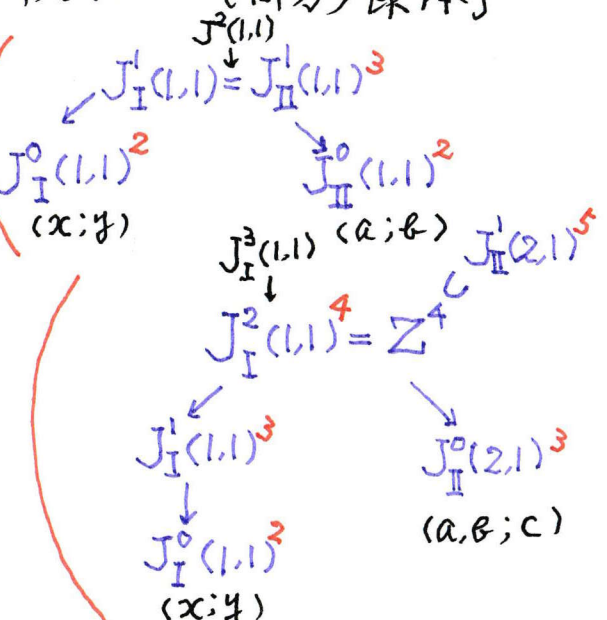
cf. 線形DE \leftrightarrow {関数}

非線形DE \leftrightarrow {部分多様体}

• $y''=0$ $y=ax+b \rightarrow b=-xa+y$
 $b'=-x$
 $b''=0$
 Sol $\left(\begin{matrix} (a;b) \\ J_{II}^0(1,1) \end{matrix} \right)$

• $y'''=0$ $y=ax^2+bx+c \rightarrow c=-x^2a-xb+y$
 $C_a=-x^2$
 $C_b=-x$
 $C_a+(C_b)^2=0$
 Sol $\left(\begin{matrix} (a;b;c) \\ J_{II}^0(2,1) \end{matrix} \right)$

• $\begin{cases} v=(y'')^2 \\ y^{(4)}=0 \end{cases}$ $y=ax^3+bx^2+c$
 $v=4(3a^2x^3+3abx^2+b^2x+h)$
 Sol $\left(\begin{matrix} (a,b,c,e;h) \\ J_{II}^1(2,1) \end{matrix} \right)$



(i)''

(ii)

$$\begin{cases} U_{xx} = 0 \\ U_{yy} = 0 \end{cases}$$

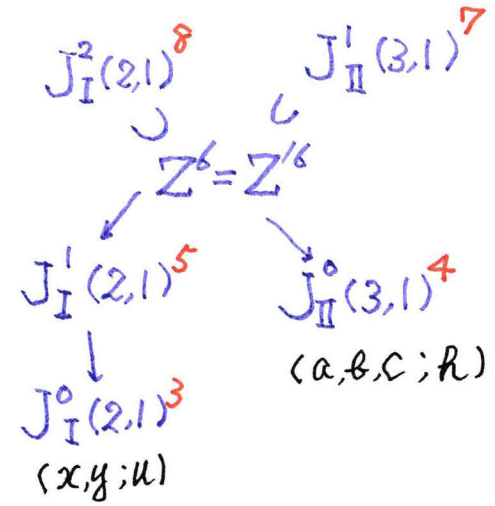
$U = axy + bx + cy + h$

Sol $(a, b, c; h)$
 $J_{II}^0(3,1)$

$h = -xya - xb - yc + u$

$h_a = -xy$
 $h_b = -x$
 $h_c = -y$

$h_a + h_b \cdot h_c = 0$



$$\begin{cases} U_{xxxx} = 0 \\ U_{xxxy} = 0 \\ U_{xyyy} = 0 \\ U_{yyy} = 0 \end{cases}$$

$U = ax^2 + bxy + cy^2 + ex + fy + h$

Sol $(a, b, c, e, f; h)$
 $J_{II}^0(5,1)$

$h = -x^2a - xyb - y^2c - xe - yf + u$

$h_a = -x^2$
 $h_b = -xy$
 $h_c = -y^2$
 $h_e = -x$
 $h_f = -y$

$h_a + (h_c)^2 = 0$
 $h_b + h_e \cdot h_f = 0$
 $h_c + (h_f)^2 = 0$

