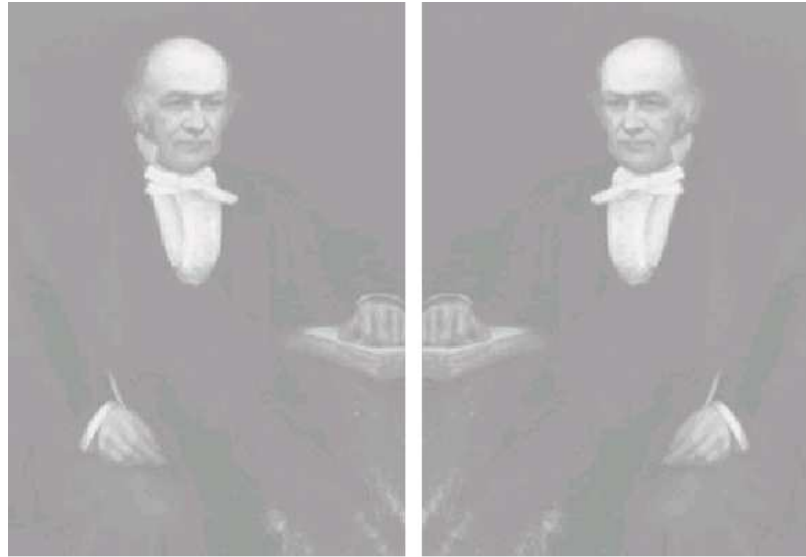


**30 years of bihamiltonian systems, Będlewo, August 3-8, 2008**



# Bihamiltonian structures from the point of view of symmetries

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# Introduction: the Gelfand–Zakharevich decomposition

**Theorem:** (Gelfand–Zakharevich, 1989) Let  $V$  be a linear space over  $\mathbb{C}$ ,  $\dim V < \infty$ . Then for each pair of 2-forms  $(b^{(1)}, b^{(2)})$ ,  $b^{(i)} \in \Lambda^2 V^*$ , there exists a decomposition (i.e.  $V = \bigoplus_{j=1}^k V_j$ ,  $b^{(i)} = \sum_{j=1}^k b_j^{(i)}$ ,  $b_j^{(i)} \in \Lambda^2 V_j^*$ ,  $i = 1, 2$ ) to "irreducible blocks"  $(V_j, (b_j^{(1)}, b_j^{(2)}))$  of the following types:

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1. ("**Jordan block**"):  $\dim V_j = 2n_j$  and in some basis of  $V_j$  the matrices of the pair  $(b_j^{(1)}, b_j^{(2)})$  are equal

$$\begin{pmatrix} 0 & \mathbf{I}_{n_j} \\ -\mathbf{I}_{n_j} & 0 \end{pmatrix}, \begin{pmatrix} 0 & \mathbf{J}_{n_j}(\lambda) \\ -(\mathbf{J}_{n_j}(\lambda))^T & 0 \end{pmatrix}$$

where  $\mathbf{J}_{n_j}(\lambda)$  is the standard  $n_j \times n_j$ -Jordan block with the eigenvalue  $\lambda$ .

# Introduction: the Gelfand–Zakharevich decomposition

2. ("Kronecker block"):  $\dim V_j = 2n_j + 1$  and in some basis of  $V_j$  the matrices of the pair  $(b_j^{(1)}, b_j^{(2)})$  are equal

$$\begin{pmatrix} 0 & K_1 \\ -K_1^T & 0 \end{pmatrix}, \begin{pmatrix} 0 & K_2 \\ -K_2^T & 0 \end{pmatrix},$$

where

$$K_1 = \begin{pmatrix} 1 & 0 & 0 & \dots & 0 & 0 \\ 0 & 1 & 0 & \dots & 0 & 0 \\ & & & \dots & & \\ 0 & 0 & 0 & \dots & 1 & 0 \end{pmatrix}, K_2 = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 \\ & & & \dots & & \\ 0 & 0 & 0 & \dots & 0 & 1 \end{pmatrix}$$

$(n_j \times (n_j + 1))$ -matrices).

## Introduction: bihamiltonian structures and integrable systems

**Def:** Let  $M$  be a smooth manifold and  $b^{(1)}, b^{(2)} \in \Gamma(\wedge^2 TM)$ . We say that  $(b^{(1)}, b^{(2)})$  is a *Poisson pair* if  $b^t := t^{(1)}b^{(1)} + t^{(2)}b^{(2)}$  is a Poisson bivector field for any  $t = (t^{(1)}, t^{(2)}) \in \mathbb{K}^2$ ,  $\mathbb{K} = \mathbb{R}, \mathbb{C}$ . The whole family

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is called a *bihamiltonian structure* (or a *Poisson pencil*).

**Def:** Let  $B := \{b^t\}$  be a bihamiltonian structure. Put

$$E_B(x) = \{t \in \mathbb{C}^2 \mid \text{rank } b_x^t < \max_{t \in \mathbb{C}^2} \text{rank } b_x^t\}, x \in M$$

(this set is called *exceptional* for  $B$  at  $x$ ). It is clear that either

$$E_B(x) = \{0\} \text{ or } E_B(x) = \text{Span}\{t_1\} \cup \dots \cup \text{Span}\{t_n\},$$

where  $t_i$  are pairwise nonproportional. We put also

$$Z_x^B := \text{Span}\left(\bigcup_{t \notin E_B(x)} \ker b_x^t\right).$$

# Introduction: bihamiltonian structures and integrable systems

**Main Lemma of the theory of bihamiltonian structures** Let  $\{b^t\}$  be a bihamiltonian structure on  $M$ . Fix  $x \in M$ . Assume  $E_B(x) = \text{Span}\{t_1\} \cup \dots \cup \text{Span}\{t_n\}$ . Then

1. for any  $t \in \mathbb{C}^2$  and any linearly independent elements  $t', t'' \in \mathbb{C}^2$  we have  $b_x^t(\ker b_x^{t'}, \ker b_x^{t''}) = 0$ ;
2. for any  $t \in \mathbb{C}^2$  and any  $t' \in \mathbb{C}^2 \setminus E_B(x)$  we have  $b_x^t(\ker b_x^{t'}, \ker b_x^{t'}) = 0$ ; in particular  $b_x^t(Z_x^B, Z_x^B) = 0$ .

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**Corollary:** Let  $I_x^i \subset \ker b_x^{t_i}$ ,  $i = 1, \dots, n$ , be an isotropic subspace with respect to the restriction of  $b_x^t$ ,  $t \notin E_B(x)$ , to  $\ker b_x^{t_i}$ . Then

$$Z_x^B + I_x^1 + \dots + I_x^n$$

is also isotropic.



# Introduction: bihamiltonian structures and integrable systems

## Classical ways of constructing functions in involution

**First way** (Uses only  $I^1 + \dots + I^n$ .) Corresponds to the situation when only Jordan blocks are present in the G–Z decomposition and, moreover, they are of dimension 2 ( $n_j = 1, \mathbf{J}_{n_j}(\lambda)$  semisimple). Classically it exploits the eigenfunctions of the so-called recursion operator  $b^{(1)} \circ (b^{(2)})^{-1}$ .

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**Third way (less classical one)** (Uses the whole space  $Z^B + I^1 + \dots + I^n$ .) Was developed by Bolsinov in the context of Lie pencils, i.e. pencils of Lie algebras on a vector space. Bolsinov (1995) gives conditions on a Lie pencil sufficient for the maximality of the isotropic subspace  $Z^B + I^1 + \dots + I^n$ . However, these conditions are not necessary and imply that only semisimple-type Jordan blocks appear in the G–Z decomposition.

## The main result

Our main result gives necessary and sufficient conditions for *maximality* of the isotropic subspace  $Z^B + I^1 + \dots + I^n$ .

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Fix an element  $t_0 \in \mathbb{C}^2 \setminus E_B$  and introduce the subspaces

$$Z^{0,i} := \{z \in Z^i \mid \exists w \in V^* : b^{t_0}(z) = b^{t_i}(w)\}, i = 1, \dots, n,$$

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and the 2-forms

$$\gamma^i : \bigwedge^2 Z^{0,i} \rightarrow \mathbb{C}, \quad \gamma^i(z_1, z_2) := b^{t_i}(w_1, w_2),$$

where  $w_j \in V^*$  are any elements such that  $b^{t_0}(z_j) = b^{t_i}(w_j)$ ,  $j = 1, 2$ . Note that these forms are correctly defined. Indeed, if  $w'_j$  are another elements with  $b^{t_0}(z_j) = b^{t_i}(w'_j)$ , we have  $v_j := w_j - w'_j \in Z^{t_i}$  and  $b^{t_i}(w'_1, w'_2) = b^{t_i}(w_1 + v_1, w_2 + v_2) = b^{t_i}(w_1, w_2)$ .

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**Theorem:** Let a pencil  $B$  of bivectors on  $V$  be given such that  $E_B = \text{Span}\{t_1\} \cup \dots \cup \text{Span}\{t_n\}$ ,  $t_i$  being pairwise nonproportional. Let  $Z^i \subset \ker b^{t_i}$  be any subspace,  $\mathcal{J}^i : Z^i \hookrightarrow V^*$  the natural embedding and  $J^i : V \rightarrow (Z^i)^*$  the dual map. Fix  $t_0 \in \mathbb{C}^2 \setminus E_B$ , and assume that  $I^i \subset Z^i$ ,  $i = 1, \dots, n$ , is a maximal isotropic subspace with respect to  $((Z^i)^*, J_*^i b^{t_0})$ . Then the subspace

$$Z^B + I^1 + \dots + I^n \subset V^*$$

is maximal isotropic with respect to  $(V, b^{t_0})$  if and only if the following condition holds for any  $i \in \{1, \dots, n\}$ :

$$\begin{aligned} \text{corank } J_*^i b^{t_0} + \text{corank } b^{t_0} &= \\ 2 \dim Z^{0,i} &- \dim Z^i - \text{rank } \gamma^i + \text{corank } b^{t_i}. \end{aligned}$$



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**Remark:** If  $Z^i = \ker b^{t_i}$  the above conditions reduce to

$$\text{corank } J_*^i b^{t_0} + \text{corank } b^{t_0} = 2 \dim Z^{0,i} - \text{rank } \gamma^i$$

and are equivalent to the absence of the Jordan blocks of dimension  $> 4$  in the  $G$ - $Z$  decomposition.

## Illustration: a single Jordan block

$$V := \mathbb{C}^{2m}, [b^{(1)}] := \begin{bmatrix} 0 & \mathbf{I}_m \\ -\mathbf{I}_m & 0 \end{bmatrix}, [b^{(2)}] := \begin{bmatrix} 0 & \mathbf{J}_m(\lambda) \\ -(\mathbf{J}_m(\lambda))^T & 0 \end{bmatrix},$$

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$$E_B = \text{Span}\{t_1\}, t_1 = (-\lambda, 1), [b^{t_1}] = \begin{bmatrix} 0 & \mathbf{N}_m \\ -\mathbf{N}_m^T & 0 \end{bmatrix},$$

$$[b^{t_0}] = \begin{bmatrix} 0 & r\mathbf{I}_m + s\mathbf{N}_m \\ -(r\mathbf{I}_m + s\mathbf{N}_m)^T & 0 \end{bmatrix},$$

$$\mathbf{N}_m := \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ & & & \cdots & \\ 0 & 0 & 0 & \cdots & 1 \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix}, r \neq 0$$

## Illustration: a single Jordan block

Put  $Z^1 := Z^{t_1} = \ker b^{t_1} = \{[0, \dots, x_1, x_2, \dots, 0]^T\}$ . We have

$$\begin{aligned} [b^{t_0}][0, \dots, 0, x_1, x_2, 0, \dots, 0]^T &= [rx_2, \dots, 0, 0, \dots, -rx_1]^T \\ [b^{t_1}][0, \dots, rx_1, 0, 0, rx_2, \dots, 0]^T &= [rx_2, \dots, 0, 0, \dots, -rx_1]^T \\ \implies Z^{0,1} &= \begin{cases} 0, & m = 1 \\ Z^1, & m > 1 \end{cases} \end{aligned}$$

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For the 2-form  $\gamma^1 : \wedge^2 Z^{0,1} \rightarrow \mathbb{C}$  we have  $\gamma^1([x_1, x_2], [y_1, y_2]) =$

$$\begin{aligned} [0, \dots, rx_1, 0, 0, rx_2, \dots, 0][b^{t_1}][0, \dots, ry_1, 0, 0, ry_2, \dots, 0]^T &= \\ [0, \dots, rx_1, 0, 0, rx_2, \dots, 0][ry_2, \dots, 0, 0, \dots, -ry_1]^T &= \\ = \begin{cases} r^2(x_1y_2 - x_2y_1), & m = 2 \\ 0, & m > 2 \end{cases} \end{aligned}$$

## Corollaries

**Corollary:** In the hypotheses of the above theorem, the subspace

$$Z^B + I^1 + \dots + I^n \subset V^*$$

is maximal isotropic with respect to  $(V, b^{t_0})$  if one of the following condition holds:

1.  $\text{corank } b^{t_0} = \dim Z^{0,i} - \dim Z^i - \text{rank } \gamma^i + \text{corank } b^{t_i}, i \in \{1, \dots, n\}$ ;
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**Remark:** The last condition is the above mentioned condition of Bolsinov (1995).

**Def:** Let  $B = \{b^t\}$  be a bihamiltonian structure on  $M$ . If there exists an open dense set  $U \subset M$  such that the exceptional set  $E_B(x) =: E_B$  is independent of  $x \in U$  we call  $B$  *admissible*.



## Corollaries

Let  $B = \{b^t\}$  be admissible,  $E_B = \text{Span}\{t_1\} \cup \dots \cup \text{Span}\{t_n\}$ . Put

$$\mathcal{Z}^t := \{\text{Casimir functions of } b^t\}, \quad \mathcal{Z}^B := \text{Span}\left(\bigcup_{t \notin E_B} \mathcal{Z}^t\right).$$

**Lemma:** Fix  $t_0 \in \mathbb{C}^2 \setminus E_B$ . Then  $\mathcal{Z}^{t_0}$  is a Lie algebra with respect to the Poisson bracket  $\{, \}^{t_0}$  related to  $b^{t_0}$ .

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**Def:** Let  $\mathfrak{z}^i \subset \mathcal{Z}^{t_0}$ ,  $i = 1, \dots, n$ , be a finite-dimensional subalgebra. Define the **action**  $\rho^i : \mathfrak{z}^i \rightarrow \text{Vect}(M)$  of  $\mathfrak{z}^i$  on  $M$  by

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**Remark:** The action  $\rho^i$  is hamiltonian with respect to any Poisson structure  $b^t, t \notin E_B$ . The functions from  $\mathfrak{z}^i$  can be interpreted as the Noether integrals related to this symmetry. But  $\rho^i$  in general is not

hamiltonian with respect to the exceptional Poisson structures

$b^{t_i}, i = 1, \dots, n$ . The two-forms  $\gamma^i$  are related to the nonequivariance cocycles.

## Corollaries

**Theorem:** Assume that  $\mathcal{I}^i \subset \mathcal{F}un((\mathfrak{z}^i)^*)$ ,  $i = 1, \dots, n$ , is a maximal involutive set of functions with respect to  $((\mathfrak{z}^i)^*, J_*^i b^{t_0})$ , where  $J^i : M \rightarrow (\mathfrak{z}^i)^*$  is the momentum map of the action  $\rho^i$ . Then the set of functions

$$\mathcal{Z}^B + (J^1)^* \mathcal{I}^1 + \dots + (J^n)^* \mathcal{I}^n \subset \mathcal{F}un(M)$$

is maximal involutive with respect to the Poisson bracket  $\{, \}^{t_0}$  if and only if there exists a point  $x \in M$  such that for any  $i \in \{1, \dots, n\}$ :

$$\begin{aligned} \text{corank } [J_*^i b^{t_0}]_{J^i(x)} + \text{corank } b_x^{t_0} &= \\ &= 2 \dim \mathfrak{z}_x^{0,i} - \dim \mathfrak{z}_x^i - \text{rank } \gamma_x^i + \text{corank } b_x^{t_i}, \end{aligned}$$

where

$$\mathfrak{z}_x^i := \{d_x f \mid f \in \mathfrak{z}^i\}, \quad \mathfrak{z}_x^{0,i} := \{z \in \mathfrak{z}_x^i \mid \exists y \in T_x^* M : b_x^{t_0} z = b_x^{t_i} y\},$$

and  $\gamma_x^i$  is a 2-form on  $\mathfrak{z}_x^{0,i}$  defined similarly to the 2-form  $\gamma^i$  on  $Z^{0,i}$ .

# Lie pencils

**Def:** Let  $[\cdot, \cdot]^{(1)}, [\cdot, \cdot]^{(2)} : \wedge^2 \mathfrak{g} \rightarrow \mathbb{C}$ , where  $\mathfrak{g}$  is a vector space. Assume that for any  $t = (t_1, t_2) \in \mathbb{C}^2$  the bracket  $[\cdot, \cdot]^t := t_1[\cdot, \cdot]^{(1)} + t_2[\cdot, \cdot]^{(2)}$  is a Lie bracket on  $\mathfrak{g}$ . Then we say that the family of Lie algebras  $\{\mathfrak{g}^t\}_{t \in \mathbb{C}^2}$ ,  $\mathfrak{g}^t := (\mathfrak{g}, [\cdot, \cdot]^t)$  is a *Lie pencil*.

# Lie pencils

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**Remark:** Given a Lie pencil  $\Lambda = \{\mathfrak{g}^t\}$ , we obtain a Poisson pencil  $B_\Lambda$  on  $\mathfrak{g}^*$  consisting of the corresponding Lie-Poisson structures. If  $\Lambda$  is such that  $H^2(\mathfrak{g}^t, \mathfrak{g}^t) = 0$  (eg.  $\mathfrak{g}^t$  semisimple) for some  $t$ , then  $B_\Lambda$  is admissible. Moreover, there exist natural finite-dimensional subalgebras  $\mathfrak{z}^i \subset \mathfrak{Z}^{t_i}$ ,  $i = 1, \dots, n$ , equal to the centres of the "exceptional" Lie algebras  $\mathfrak{g}^{t_i}$ .

## Examples

**Example 1** Let  $D = \text{diag}(\lambda_1, \dots, \lambda_m)$ , where  $\lambda_1 = \dots = \lambda_k = \alpha$ ,  $\lambda_{k+1} = \dots = \lambda_m = \beta$ , a  $[x, y]_D = xDy - yDx$ . Consider the Lie pencil  $\mathfrak{g}^t := (\mathfrak{so}(m), [\cdot, \cdot]^t)$ ,  $[\cdot, \cdot]^t := t^{(1)}[\cdot, \cdot] + t^{(2)}[\cdot, \cdot]_D$ . The exceptional algebras are  $\mathfrak{g}^{t_1}, \mathfrak{g}^{t_2}$ , where  $t_1 = (-\alpha, 1), t_2 = (-\beta, 1)$ . The Lie algebra  $\mathfrak{g}^{t_1}$  is the semidirect product of  $\mathfrak{so}(k)$  and the solvable ideal " $\mathfrak{so}(m - k) \times \mathfrak{m}$ ", similarly  $\mathfrak{g}^{t_2}$ . We have  $\mathfrak{z}^{t_1} = \mathfrak{so}(k)$ ,  $\mathfrak{z}^{t_2} = \mathfrak{so}(m - k)$ .

$\mathfrak{so}(k)$	$\mathfrak{m}$
$\mathfrak{m}$	$\mathfrak{so}(m - k)$

For this pencil the Bolsinov conditions are satisfied. The corresponding hamiltonian system is the "n-dimensional free rigid body system" on  $\mathfrak{so}(n) \cong \mathfrak{so}(n)^*$ . The  $\mathcal{I}^i$ -families of functions in involution correspond to the Noetherian integrals of the system coming from the symmetries of the body whose "inertia matrix"  $D$  has the spectrum with multiplicities.

## Examples

**Example 2** Let  $\mathfrak{g} = \mathfrak{gl}(m, \mathbb{C})$  and let

$$N := \mathbf{N}_m := \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ & & & \cdots & \\ 0 & 0 & 0 & \cdots & 1 \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix}$$

be the standard nilpotent matrix. Then for any  $k = 1, \dots, m - 1$  we have the Lie pencil

$$(\mathfrak{g}, [\cdot, \cdot]^t), [\cdot, \cdot]^t := t^{(1)}[\cdot, \cdot] + t^{(2)}[\cdot, \cdot]_{N^k}, [X, Y]_{N^k} := XN^kY - YN^kX.$$

The only exceptional algebra is  $\mathfrak{g}^{t_1} = (\mathfrak{g}, [\cdot, \cdot]_{N^k})$ . For  $1 < k \leq n/2$  this pencil does not satisfy the Bolsinov condition but satisfies our more general condition (the corresponding 2-form  $\gamma^1$  is nontrivial).



## Further applications

### *The argument translation method*

Let  $\mathfrak{g}$  be a Lie algebra. Put:  $b^{(1)} := b_{\mathfrak{g}}$ , the Lie-Poisson structure on  $\mathfrak{g}^*$ ;  $b^{(2)} := b_{\mathfrak{g}}(a)$ , where  $a \in \mathfrak{g}^*$ . Then  $(b^{(1)}, b^{(2)})$  is a Poisson pair and the Poisson pencil  $B = \{b^t := t^{(1)}b^{(1)} + t^{(2)}b^{(2)}\}$  is admissible.

$\mathcal{Z}^B$  is generated by  $f_1(x + \lambda a), \dots, f_m(x + \lambda a)$ ,  $\lambda \in \mathbb{K}$ , where  $f_1, \dots, f_m$  are invariants of the coadjoint action. The families of functions  $\mathcal{I}_i$  come into consideration when  $a$  is a singular element.

*Nonadmissible Poisson pencils...*

**Many thanks for your attention!**

