Bi-hamiltonian property and related class of separation relations

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Bedlewo August 2008

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The first constructive theory of separated coordinates was made by Sklyanin. He adapted the method of Lax representation and r-matrix theory to derive separated coordinates. In that approach involutive functions appear as coefficients of characteristic equation (*spectral curve*) of Lax matrix.

Recently, a modern geometric theory of separability on bi-Poisson manifolds was constructed (Magri, Falqui, Pedroni), related to the so-called Gel'fand-Zakharevich (GZ) bi-Hamiltonian systems.

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Content:

- 1. Separation relations
- 2. Classification
- 3. Bi-hamiltonian extension
- 3. Generalized Stäckel transform
- 4. Multi-times reciprocal transformations

Let us consider Liouville integrable system on 2n dimensional phase space M, given in canonical representation:

 $M \ni u = (q_1, ..., q_n, p_1, ..., p_n)^T$ and *n* functions $H_i(q, p)$ in involution with respect to the canonical Poisson tensor π

 $\{H_i, H_j\}_{\pi} = \pi(dH_i, dH_j) = < dH_i, \pi \, dH_j > = 0, \quad i, j = 1, ..., n,$

where $\langle \cdot, \cdot \rangle$ is the duality map between TM and T^*M .

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Functions H_i generate n Hamiltonian dynamic systems

$$u_{t_i} = \pi \, dH_i = X_{H_i}, \quad i = 1, ..., n,$$

where X_{H_i} are called the *Hamiltonian vector fields*.

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 $(q,p) \to (b,a), \quad a_i = H_i, \quad i = 1, ..., n.$

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W(q, a) is a complete integral of related Hamilton-Jacobi equations (HJ)

$$H_i\left(q_1, \dots, q_n, \frac{\partial W}{\partial q_1}, \dots, \frac{\partial W}{\partial q_n}\right) = a_i, \qquad i = 1, \dots, n.$$

nd related class of separation relations – p. 5/34

In (b, a) representation the t_i -dynamic is trivial

$$(a_j)_{t_i} = 0, \quad (b_j)_{t_i} = \delta_{ij}$$

hence,

$$b_j(q,a) = \frac{\partial W}{\partial a_j} = t_j + const_j, \quad j = 1, ..., n.$$

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Where are the difficulties?

 (λ, μ) : distinguished canonical coordinates in which there exist *n* relations:

$$\varphi_i(\lambda_i, \mu_i; a_1, ..., a_n) = 0, \quad i = 1, ..., n, \ a_i \in \mathbb{R}, \ \det\left[\frac{\partial \varphi_i}{\partial a_j}\right] \neq 0,$$

each containing one pair of canonical coordinates.

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each containing one pair of canonical coordinates. If the functions $W_i(\lambda_i, a)$ are solutions of a system of n decuple ODE's

$$\varphi_i\left(\lambda_i, \mu_i = \frac{dW_i(\lambda_i, a)}{d\lambda_i}, a_1, \dots, a_n\right) = 0, \ i = 1, \dots, n,$$

then the function $W(\lambda, a) = \sum_{i=1}^{n} W_i(\lambda_i, a)$ is an additively separable solution of the above system and *simultaneously* it is a solution of all Hamilton-Jacobi equations.

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 $a_i = H_i(\lambda, \mu)$

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$$\sum_{k=1}^{n} S_i^k(\lambda_i, \mu_i) H_k = \psi_i(\lambda_i, \mu_i), \qquad i = 1, \dots, n,$$

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called generalized Stäckel separation relations, while $S = (S_i^k)$ is generalized Stäckel matrix. If additionally $S_i^k = S^k$ and $\psi_i = \psi$ then separation conditions can be represented by *n* copies of some curve:

$$\sum_{k=1}^{n} S^{k}(\lambda,\mu) H_{k} = \psi(\lambda,\mu)$$

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$$\sum_{k=1}^{n_1} f^{1,k}(\lambda,\mu) H_{1,k} = \psi_1(\lambda,\mu)$$

$$\sum_{k=1}^{n_2} f^{2,k}(\lambda,\mu) H_{2,k} = \psi_2(\lambda,\mu), \quad n_1 + n_2 = n.$$

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In order to get the bi-Hamiltonian extension we further restrict to:

 $\alpha'_k, \beta'_k \in \mathbb{N},$

$$\sum_{k=1}^{n} \mu^{\alpha'_k} \lambda^{\beta'_k} H_k = \psi(\lambda, \mu),$$

with the following normalization: $\alpha'_1 \ge \alpha'_2 \ge ... \ge \alpha'_n = 0, \beta'_n = 0.$

$$\sum_{k=1}^{n} \mu^{\alpha'_{k}} \lambda^{\beta'_{k}} H_{k} = \psi(\lambda, \mu), \qquad \alpha'_{k}, \beta'_{k} \in \mathbb{N},$$

with the following normalization:

 $\alpha_1' \ge \alpha_2' \ge \dots \ge \alpha_n' = 0, \beta_n' = 0.$

For further purpose let us collect terms from the l.h.s. in the following form

$$\sum_{k=1}^{m} \mu^{\alpha_k} \lambda^{\beta_k} H^{(k)}(\lambda) = \psi(\lambda, \mu), \qquad m \le n, \qquad \alpha_k, \beta_k \in \mathbb{N},$$

where

$$H^{(k)}(\lambda) = \sum_{i=1}^{n_k} \lambda^{n_k - i} H_i^{(k)},$$

$$n_1 + \ldots + n_m = n$$

Bi-hamiltonian property and related class of separation relations – p. 10/34



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For separation curves under consideration S is uniquelly determined by fixed sequences:

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and an appropriate type of admissible functions ψ . **Example 1.** m = 1 : (0), (0), (n) and functions ψ being quadratic in momenta (Benenti class):

$$\sum_{i=1}^{n} \lambda^{n-i} H_i = \frac{1}{2} f(\lambda) \mu^2 + \gamma(\lambda)$$

Example 2. m = 1 : (0), (0), (n) and functions ψ being exponential in momenta

 $\sum_{i=1}^{n} \lambda^{n-i} H_i = f_1(\lambda) \exp(a\mu) + f_2(\lambda) \exp(-b\mu) + \gamma(\lambda).$

(periodic Toda lattice, KdV dressing chain, Rujsenaar-Schneider system,...).

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(periodic Toda lattice, KdV dressing chain, Rujsenaar-Schneider system,...). **Example 3.** $m = 2 : (1,0), (0,0), (n_1, n_2)$ and functions ψ being qubic in momenta

$$\mu(\sum_{i=1}^{n_1} \lambda^{n-i} H_i^{(1)}) + \sum_{i=1}^{n_2} \lambda^{n-i} H_i^{(2)} = \mu^3 + \gamma_1(\lambda)\mu + \gamma_2(\lambda)$$

stationary Businesq hierarchy - $(n_1 = n - 2, n_2 = 2)$, dynamic on loop algebra $\mathfrak{sl}(3)$ - $(n_1 = 2, n_2 = 4)$.

Example 4. Systems from classes with $1 < m \le n$, $\alpha_i = 0$ and ψ quadratic in momenta

$$\sum_{i=1}^{n} \lambda^{\beta_i} H_i = \frac{1}{2} f(\lambda) \mu^2 + \gamma(\lambda).$$



Bi-hamiltonian representation

Stäckel Hamiltonians fulfil the following quasibi-Hamiltonian representation (Tondo, Falqui, Pedroni):

$$\pi_1 dH_i = \sum_{j=1}^n F_{ij} \,\pi_0 \, dH_j, \qquad i = 1, \dots, n,$$

where

$$\pi_0 = \begin{pmatrix} 0 & I_n \\ -I_n & 0 \end{pmatrix}, \ \pi_1 = \begin{pmatrix} 0 & \Lambda_n \\ -\Lambda_n & 0 \end{pmatrix}, \ \Lambda_n = diag(\lambda_1, ..., \lambda_n),$$

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$$F_{ij} = (S^{-1}\Lambda_n S)_{ij},$$

where $S_k^l = \mu_k^{\alpha_l'} \lambda_k^{\beta_l'}$.

Bi-hamiltonian property and related class of separation relations – p. 14/34

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$$F_{ij} = (J^{-1}\Lambda_n J)_{ij} = \frac{W_{ij}}{W},$$

where $W = \det S$, $W_{ki} = \det U_{ki}$ and U_{ki} is matrix S with the *k*-th column replaced by that $(\mu_1^{\alpha'_i} \lambda_1^{\beta'_i+1}, ..., \mu_n^{\alpha'_i} \lambda_n^{\beta'_i+1})^T$.

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 $\mu_n^{\alpha'_i} \lambda_n^{\beta'_i+1})^T$. Now, the important question is: which $F_{ij} \neq 0$. In other words, for which i, j determinant W_{ij} has no repeating columns.

First, for the following separation curve

$$\sum_{k=1}^{m} \mu^{\alpha_k} \lambda^{\beta_k} H^{(k)}(\lambda) = \psi(\lambda, \mu), \qquad m \le n, \qquad \alpha_k, \beta_k \in \mathbb{N},$$

where

$$H^{(k)}(\lambda) = \sum_{i=1}^{n_k} \lambda^{n_k - i} H_i^{(k)}, \qquad n_1 + \dots + n_m = n$$

we rewrite the quasi-bi-Hamiltonian chain in the form

$$\pi_1 dH_i^{(k)} = \sum_{l=1}^m \sum_{j=1}^{n_l} F_{i,j}^{k,l} \pi_0 dH_j^{(l)}, \qquad k = 1, ..., m, \quad i = 1, ..., n_k$$

A simple inspection shows that

$$F_{i,i+1}^{k,k} = 1, \qquad F_{i,1}^{k,l} \neq 0.$$

Hence, a quasi-bi-Hamiltonian representation takes the form

$$\pi_1 dH_i^{(k)} = \pi_0 dH_{i+1}^{(k)} + \sum_{l=1}^m F_{i,1}^{k,l} \pi_0 dH_1^{(l)}.$$

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Bihamiltonian extension:

 $M \rightarrow \mathcal{M}, dim M = 2n, dim \mathcal{M} = 2n + m$, with additional coordinates $c_i, i = 1, ..., m$.

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Then we extend Hamiltonians:

 $H_i^{(k)}(\lambda,\mu) \to h_i^{(k)}(\lambda,\mu,c) = H_i^{(k)}(\lambda,\mu) - \sum_{l=1}^{k} F_{i,1}^{k,l}(\lambda,\mu) c_l.$

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separation relations for $h_i^{(k)}$ are given by

$$\sum_{k=1}^{m} \mu^{\alpha_k} \lambda^{\beta_k} h^{(k)}(\lambda) = \psi(\lambda, \mu), \qquad m \le n, \qquad \alpha_k, \beta_k \in \mathbb{N},$$

where

$$h^{(k)}(\lambda) = \sum_{i=0}^{n_k} \lambda^{n_k - i} h_i^{(k)}, \quad h_0^{(k)} = c_k, \quad n_1 + \dots + n_m = n.$$

On \mathcal{M} Poisson tensors π_0 and π_1 will be denoted by Π_0 and Π_{1D} , respectively. Both are degenerated with common Casimirs $c_i, i = 1, ..., m$

$$\Pi_0 = \begin{pmatrix} \pi_0 & 0 \\ \hline 0 & 0 \end{pmatrix}, \qquad \Pi_{1D} = \begin{pmatrix} \pi_1 & 0 \\ \hline 0 & 0 \end{pmatrix}.$$

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Quasi-bi-Hamiltonian representation on \mathcal{M} :

$$\Pi_{1D} dh_i^{(k)} = \Pi_0 dh_{i+1}^{(k)} + \sum_{l=1}^m F_{i,1}^{k,l} \Pi_0 dh_1^{(l)}, \qquad F_{0,1}^{k,l} = -\delta_{kl}.$$

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Let us introduce the following bivector

 $\Pi_1 := \Pi_{1D} + \sum_{k=1}^m X_1^{(k)} \wedge Z_k, \quad X_1^{(k)} = \Pi_0 dh_1^{(k)}, \quad Z_k := \frac{\partial}{\partial c_k}.$ Bi-hamiltonian property and related class of separation relations – p. 19/34

Theorem.

- 1. Bivector Π_1 is Poisson.
- **2**. Poisson bivectors Π_0 and Π_1 are compatible.
- 3. $h^{(k)}(\lambda)$ are Casimir functions of the Poisson pencil $\Pi_{\lambda} = \Pi_1 \lambda \Pi_0$: functions $h_i^{(k)}$ form bi-Hamiltonian

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Example. n = 2, Benenti class.

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- **Example.** n = 2, Benenti class. Separation curve for the Henon-Heiles system:

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- **Example.** n = 2, Benenti class. Separation curve for the Henon-Heiles system:

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The transformation to cartesian coordinates (q, p) takes the form:

$$q^{1} = \lambda^{1} + \lambda^{2}, \quad q^{2} = 2\sqrt{-\lambda^{1}\lambda^{2}},$$
$$p_{1} = \frac{\lambda^{1}\mu_{1}}{\lambda^{1} - \lambda^{2}} + \frac{\lambda^{2}\mu_{2}}{\lambda^{2} - \lambda^{1}}, \quad p_{2} = \sqrt{-\lambda^{1}\lambda^{2}} \left(\frac{\mu_{1}}{\lambda^{1} - \lambda^{2}} + \frac{\mu_{2}}{\lambda^{2} - \lambda^{1}}\right)$$

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$$H_{1} = \frac{1}{2}p_{1}^{2} + \frac{1}{2}p_{2}^{2} + (q^{1})^{3} + \frac{1}{2}q^{1}(q^{2})^{2},$$

$$H_{2} = \frac{1}{2}q^{2}p_{1}p_{2} - \frac{1}{2}q^{1}p_{2}^{2} + \frac{1}{16}(q^{2})^{4} + \frac{1}{4}(q^{1})^{2}(q^{2})^{2},$$

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The quasi-bi-Hamiltonian chain is

$$\pi_1 dH_r = \pi_0 dH_{r+1} - \rho_r \pi_0 dH_1, \qquad r = 1, 2,$$

where $\rho_1 = -\lambda_1 - \lambda_2 = -q^1$, $\rho_2 = \lambda_1 \lambda_2 = -\frac{1}{4} (q^2)^2$ and

$$\pi_{1} = \begin{pmatrix} 0 & 0 & \lambda_{1} & 0 \\ 0 & 0 & 0 & \lambda_{2} \\ -\lambda_{1} & 0 & 0 & 0 \\ 0 & -\lambda_{2} & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & q^{1} & \frac{1}{2}q^{2} \\ 0 & 0 & \frac{1}{2}q^{2} & 0 \\ -q^{1} & -\frac{1}{2}q^{2} & 0 & \frac{1}{2}p_{2} \\ -\frac{1}{2}q^{2} & 0 & \frac{1}{2}p_{2} & 0 \end{pmatrix}$$

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In $\mathcal{M} \ni (q^1, q^2, p_1, p_2, c)$ the extended Hamiltonians

$$h_0 = c, \quad h_1 = H_1 - cq^1, \quad h_2 = H_2 - \frac{1}{4}c(q^2)^2$$

form one bi-Hamiltonian chain

$$\begin{split} \Pi_0 dh_0 &= 0 \\ \Pi_0 dh_1 &= X_1 = \Pi_1 dh_0 \\ \Pi_0 dh_2 &= X_2 = \Pi_1 dh_1 \\ 0 &= \prod_1 dh_2 \\ \text{Bi-hamitonian property and related class of separation relations - p. 22/34} \end{split}$$

where

$$\Pi_0 = \begin{pmatrix} \pi_0 & 0 \\ \hline 0 & 0 \end{pmatrix} , \ \Pi_1 = \begin{pmatrix} \pi_1 & \pi_0 dh_1 \\ \hline -(\pi_0 dh_1)^T & 0 \end{pmatrix}$$

and separation curve takes the form

$$c\lambda^2 + h_1\lambda + h_2 = \frac{1}{2}\lambda\mu^2 + \lambda^4.$$

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Example. n = 2, non-Benenti class.

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Example. n = 2, non-Benenti class. Separation curve:

$$H_1^{(1)}\lambda^2 + H_1^{(2)} = \frac{1}{2}\lambda\mu^2 + \lambda^4.$$

The quasi-bi-Hamiltonian chain takes the form

$$\pi_1 dH_1^{(k)} = F_{1,1}^{k,1} \pi_0 dH_1^1 + F_{1,1}^{k,2} \pi_0 dH_1^{(2)}, \ k = 1, 2, 2$$

and

$$F_{1,1}^{k,1} = -\rho_k + \rho_{k-1}\rho_2\rho_1^{-1}, \quad F_{1,1}^{k,2} = -\rho_{k-1}\rho_1^{-1}.$$

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In extended phase space $\mathcal{M} \ni (q^1, q^2, p_1, p_2, c_1, c_2)$

 $\begin{aligned} h_0^{(1)} &= c_1, \\ h_1^{(1)} &= \frac{1}{2} \frac{1}{q^1} p_1^2 + \frac{1}{2} \frac{1}{q^1} p_2^2 + (q^1)^2 + \frac{1}{2} (q^2)^2 - c_1 [q_1 + \frac{1}{4} \frac{1}{q^1} (q^2)^2] - c_2 \frac{1}{q^1} \\ h_1^{(2)} &= c_2, \\ h_1^{(2)} &= -\frac{q_2^2}{8q^1} p_1^2 + \frac{1}{2} q^2 p_1 p_2 - \frac{1}{2} q^1 p_2^2 - \frac{q_2^2}{8q^1} p_2^2 - \frac{(q^2)^4}{16} + c_1 \frac{(q^2)^4}{16q^1} + c_2 \frac{(q^2)^4}{4q^2} \\ &= \frac{1}{2} \frac{q^2}{4q^2} \\ &= \frac{1}{2} \frac{q^2}{8q^1} p_1^2 + \frac{1}{2} q^2 p_1 p_2 - \frac{1}{2} q^1 p_2^2 - \frac{q_2^2}{8q^1} p_2^2 - \frac{(q^2)^4}{16} + c_1 \frac{(q^2)^4}{16q^1} + c_2 \frac{(q^2)^4}{4q^2} \end{aligned}$

$$\Pi_{0} = \begin{pmatrix} \pi_{0} & 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}, \quad \Pi_{1} = \begin{pmatrix} \pi_{1} & \pi_{0}dh_{1}^{(1)} & \pi_{0}dh_{1}^{(2)} \\ -(\pi_{0}dh_{1}^{(1)})^{T} & 0 \\ -(\pi_{0}dh_{1}^{(2)})^{T} & 0 \end{pmatrix}$$

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Two bi-Hamiltonian sub-chains are
$$\Pi_{0}dh_{0}^{(1)} = 0 \qquad \Pi_{0}dh_{0}^{(2)} = 0 \\ \Pi_{0}dh_{1}^{(1)} = \Pi_{1}dh_{0}^{(1)} \qquad \Pi_{0}dh_{1}^{(2)} = \Pi_{1}dh_{1}^{(2)} \\ 0 = \Pi_{1}dh_{1}^{(1)} \qquad 0 = \Pi_{1}dh_{3},$$

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Two bi-Hamiltonian sub-chains are
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Separation curve for extended system is

$$\lambda^2 (c_1 \lambda + h_1^{(1)}) + c_2 \lambda + h_1^{(2)} = \frac{1}{2} \lambda \mu^2 + \lambda^4.$$



Consider Liouville integrable system with *n* involutive Hamiltonians H_i which depend linearly on $k \le n$ parameters $\alpha_1, ..., \alpha_k$:

$$H_i = H_{i,0} + \sum_{j=1}^{n} \alpha_j H_{i,j}, \quad i = 1, \dots, n.$$

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Let us define n new Hamiltonians \tilde{H}_i in the following way:

from (1, 2, ..., n) fix a k-tuple $(s_1, ..., s_k)$, then

$$H_{s_i,0} + \sum_{j=1}^k \tilde{H}_{s_j} H_{s_i,j} = \tilde{\alpha}_i, \quad i = 1, \dots, k,$$

 $\tilde{H}_i = H_{i,0} + \sum_{j=1}^k \tilde{H}_{s_j} H_{i,j}, \quad i \neq s_j \quad \text{for} \quad j = 1, \dots, k.$ Bi-hamiltonian property and related class of separation relations - p. 26/34

Notice that new Hamiltonians are of the form:

$$\tilde{H}_i = \tilde{H}_{i,0} + \sum_{j=1}^k \tilde{\alpha}_j \tilde{H}_{i,j}, \quad i = 1, \dots, n.$$

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$$\tilde{H}_i = \tilde{H}_{i,0} + \sum_{j=1}^k \tilde{\alpha}_j \tilde{H}_{i,j}, \quad i = 1, \dots, n.$$

We shall refer to the above transformation from H_i , to \tilde{H}_i , as to the *k*-parameter *generalized Stäckel transform* generated by $H_{s_1}, .., H_{s_k}$ (Błaszak,Sergeyev). One-parameter case was considered by Hieterinta, Grammaticos, Dorizi, Ramani and by Boyer, Kalnins, Miller.

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Theorem. Hamiltonians \tilde{H}_i , i = 1, ..., n form Liouville integrable systems.

Multi-times reciprocal transformations



Multi-times reciprocal transformations

Assume that \tilde{H}_i , i = 1, ..., n, are related to H_i , i = 1, ..., n, through the *k*-parameter Stäckel transform generated by $H_{s_1}, ..., H_{s_k}$.
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$$dx^{b}/dt_{s_{i}} = (X_{H_{s_{i}}})^{b}, \quad b = 1, \dots, \dim M, \quad i = 1, \dots, k,$$

 $dx^{b}/d\tilde{t}_{s_{i}} = (X_{\tilde{H}_{s_{i}}})^{b}, \quad b = 1, \dots, \dim M, \quad i = 1, \dots, k.$

where x^b are local coordinates on M

Multi-times reciprocal transformations

Theorem.(Błaszak,Sergeyev) Consider the equations of motion for H_{s_i} , i = 1, ..., k, restricted onto the common level surface $N_{\tilde{\alpha}}$ of H_{s_i} : $N_{\tilde{\alpha}} = \{x \in M | H_{s_i}(x, \alpha_1, ..., \alpha_k) = \tilde{\alpha}_i, \quad i = 1, ..., k\}.$

Then the reciprocal transformation

$$d\tilde{t}_{s_i} = -\sum_{j=1}^k H_{s_j,i} dt_{s_j}, \quad i = 1, \dots, k$$

is well defined on these restricted equations of motion and sends them into the equations of motion for \tilde{H}_{s_i} , $i = 1, \ldots, k$, restricted onto the common level surface \tilde{N}_{α} of \tilde{H}_{s_i} , where

 $\tilde{N}_{\alpha} = \{ x \in M | \tilde{H}_{s_i}(x, \tilde{\alpha}_1, \dots, \tilde{\alpha}_k) = \alpha_i, \quad i = 1, \dots, k \},$ **moreover** $\tilde{N}_{\alpha} = N_{\tilde{\alpha}}.$ Bi-hamiltonian property and related class of separation relations - p. 29/34



Separation relations under consideration are as follows

$$\sum_{k=1}^{m} \mu^{\alpha_k} \lambda^{\beta_k} H^{(k)}(\lambda) = \psi(\lambda, \mu), \qquad m \le n, \qquad \alpha_k, \beta_k \in \mathbb{N},$$

where

m

$$H^{(k)}(\lambda) = \sum_{i=1}^{n_k} \lambda^{n_k - i} H_i^{(k)}, \qquad n_1 + \dots + n_m = n$$

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The classes for which $\alpha_1 > \alpha_2 > ... > \alpha_m$ will be called seed classes.

Theorem. Any separable system under consideration belongs either to some seed class or is Stäckel equivalent to an appropriate system from some seed class.

Consider classical Stäckel systems and related classes of separation relations:

$$\sum_{i=1}^{n} \lambda^{\beta_i} H_i = \frac{1}{2} f(\lambda) \mu^2 + \gamma(\lambda).$$

Benenti class, where $(\beta_1, ..., \beta_n) = (n - 1, n - 2, ..., 0)$, is the only seed class. All other classes are Stäckel related to the Benenti one.

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Consider a seed class of separation curves qubic in momenta:

$$\mu(\sum_{i=1}^{n_1} \lambda^{n-i} H_i^{(1)}) + \sum_{i=1}^{n_2} \lambda^{n-i} H_i^{(2)} = \mu^3 + \gamma_1(\lambda)\mu + \gamma_2(\lambda).$$

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All other classes of the form

$$\left(\sum_{i=1}^{n_1} \lambda^{\alpha_i} H_i^{(1)}\right) \mu + \sum_{i=1}^{n_2} \lambda^{\beta_i} H_i^{(2)} = \mu^3 + \gamma_1(\lambda) \mu + \gamma_2(\lambda)$$

are Stäckel related to the seed one.

THE END





