Sigma Models and Minimal Surfaces

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November 21, 2018

Abstract

The correspondance is established between the sigma models, the minimal surfaces and the Monge-Ampère equation. The Lax-Pairs of the minimality condition of the minimal surfaces and the Monge-Ampère equations are given. Existance of infinitely many nonlocal conservation laws is shown and some Backlund transformations are also given.
In a recent paper [1], we have investigated the classical integrability of
the sigma models in a non-riemannian background and have given their one
soliton Backlund transformations. In particular, two dimensional sigma-
models with a Wess-Zumino term have been studied in detail.

Let $M$ be a 2-dimensional manifold with local coordinates $x^\mu = (t, x)$ and
$\Lambda^{\mu\nu}$ be the components of a tensor field in $M$. Let $P$ be an $2 \times 2$ matrix with
det$(P) = 1$. We assume that $P$ is a hermitian ($P^\dagger = P$) matrix. Then the
sigma-model we consider is given as follows

$$\frac{\partial}{\partial x^\alpha} \left( \Lambda^{\alpha\beta} P^{-1} \frac{\partial P}{\partial x^\beta} \right) = 0.$$  \hspace{1cm} (1)

The integrability of the above equation has been studied in [1]. The uniqueness
of the solutions of these equations under certain boundary conditions is
given in [2]. In these works the matrix function $P$ and the tensor $\Lambda^{\alpha\beta}$ were
considered independent. We have classified possible forms of the tensor $\Lambda^{\alpha\beta}$
under the condition of integrability.

In some cases these two quantities may be related. Such a relation may
provide some interesting equations. In this work we are interested in the
integrability property of such cases. As an example, let $P = g$ where $g$ is
matrix representing the metric $g_{\alpha\beta}$, symmetric with respect to the lower
indices. Letting also $\Lambda^{\alpha\beta} = g^{\alpha\beta}$, the inverse components of the metric $g_{\alpha\beta}$
, then (1) becomes

$$\frac{\partial}{\partial x^\alpha} \left( g^{\alpha\beta} g^{-1} \frac{\partial g}{\partial x^\beta} \right) = 0.$$ \hspace{1cm} (2)

In the theory of surfaces in $R^3$ there is a class, the minimal surfaces
which have special importance both in physics and mathematics [3], [4]. Let
\( S = \{ (t, x, z) \in \mathbb{R}^3 ; z = h(t, x) \} \) define a surface \( S \in \mathbb{R}^3 \) which is the graph of a
differentiable function \( h(t, x) \). This surface is called minimal if \( h \) satisfies the
condition
\[
(1 + h_{tt}^2) h_{tt} - 2h_{tx} h_{tt} h_{xt} + (1 + h_{tt}^2) h_{xx} = 0,
\]
(3)
The Gaussian curvature \( K \) of the surface \( S \) is given by
\[
K = \frac{h_{xx} h_{tt} - h_{xt}^2}{(1 + h_{tt}^2 + h_{tx}^2)^2}
\]
(4)
2. The sigma model equation (1) is integrable for certain choices of the tensor
field \( \Lambda^{\alpha \beta} \). In two dimensions the integrability conditions on this tensor are
given by
\[
\partial_\alpha \left( \frac{1}{\sigma} \Lambda^{\alpha \beta} \partial_\beta \sigma \right) = 0, \quad \partial_\alpha \left( \frac{1}{\sigma} \Lambda^{\beta \alpha} \partial_\beta \phi \right) = 0.
\]
(5)
where \( \sigma \) is the determinant and \( \phi \) is its antisymmetric part of the tensor
field \( \Lambda^{\alpha \beta} \). Hence by letting \( \Lambda^{\alpha \beta} = g^{\alpha \beta} \) the above conditions are trivially
satisfied because \( \sigma = 1 \) and \( \phi = 0 \). Then using the approach developed in
[1] it is straightforward to show that (2) is also integrable. This leads to the
following proposition.

**Proposition 1:** The Lax pair of (2) is
\[
\epsilon^{\alpha \beta} \frac{\partial}{\partial x^\beta} \Psi = \frac{1}{k^2 + 1} (k g^{\alpha \beta} - \epsilon^{\alpha \beta}) g^{-1} \frac{\partial g}{\partial x^\beta} \Psi
\]
(6)
provided \( \det(g) = 1 \) and \( g_{\alpha \beta} \) is symmetric. Here \( k \) is an arbitrary constant
(the spectral parameter), \( \epsilon^{\alpha \beta} \) is the Levi-Civita tensor with \( \epsilon^{12} = 1 \).
A standard parametrization of $g_{\alpha \beta}$ may be given as follows

$$ds^2 = g_{\alpha \beta} dx^\alpha dx^\beta = \frac{1}{w} [(1 + a^2) dt^2 + 2 a b dx dt + (1 + b^2) dx^2] \quad (7)$$

where $x^\alpha = (t, x)$, $a$ and $b$ are differentiable functions of $t$ and $x$ and

$$w^2 = 1 + a^2 + b^2. \quad (8)$$

Proposition 2: Let $h$ be a differentiable function of $t$ and $x$ and let $a = h, t$ and $b = h, x$, then the minimality condition (3) solves the sigma model equation (2).

This result is interesting and also very important. We shall give the Lax-pair (3) in a more detailed way, but before that we write the minimality condition in a covariant way. The metric on this minimal two dimensional surface $S$ is

$$\left( ds \right)_m^2 = g_{(m) \mu \nu} dx^\mu dx^\nu \quad (9)$$

$$= (1 + h, t^2 ) dt^2 + 2 h, t h, x dx dt + (1 + h, x^2 ) dx^2 \quad (10)$$

Then the minimality condition (3) may be written covariantly as

$$g_{(m) \alpha \beta} \partial_\alpha \partial_\beta h = 0. \quad (11)$$

Since $g_{(n) \mu \nu} = \delta_{\mu \nu} + h, \mu h, \nu$, where $\delta_{\mu \nu}$ is the Kronecker delta symbol, (11) is also equivalent to

$$\partial_\alpha (\sqrt{g_{(m)}} g_{(m) \alpha \beta}) = 0. \quad (12)$$
where $g_{(m)}$ is the determinant of the metric $g_{(m)}{}^{\alpha\beta}$ on $S$. $S$ is embedded in a flat three dimensional Euclidean space $R^3$ with metric $ds^2 = dt^2 + dx^2 + dz^2$. The minimality conditions (11) and (12) are equivalent to the harmonicity of the function $h(t, x)$ with respect to the metric of $S$

$$\partial_\alpha (\sqrt{g_{(m)}} g_{(m)}{}^{\alpha\beta} \partial_\beta h) = 0. \quad (13)$$

In the language of harmonic mappings of riemannian manifolds [5] Eqns (11), (12), and (13) imply that the mapping $x^\alpha : S \rightarrow S$ is harmonic. Here we would like remark that the nonlinear partial differential equation (3) describing the minimality condition of a two dimensional surface $S$ is a special case of the sigma model equation (2). Hence it straightforward to conclude that the Eq. (3) is integrable and its Lax-pair is given in (6). We shall now give this Lax-pair more explicitly. Let $A = g^{-1} \partial_t g$ and $B = g^{-1} \partial_x g$ be two $2 \times 2$ matrices with components

$$A_1^{\alpha} = \frac{1}{w^2} \left[ p(1 + q^2)r - q(1 + p^2)s \right] \quad (14)$$

$$A_2^{\alpha} = \frac{1}{w^2} \left[ q(1 + q^2)r + p(1 - q^2)s \right] \quad (15)$$

$$A_1^2 = \frac{1}{w^2} \left[ q(1 - p^2)r + p(1 + p^2)s \right] \quad (16)$$

$$A_2^2 = -\frac{1}{w^2} \left[ p(1 + q^2)r - q(1 + p^2)s \right] \quad (17)$$

$$B_1^{\alpha} = \frac{1}{w^2} \left[ p(1 + q^2)s - q(1 + p^2)t \right] \quad (18)$$

$$B_2^{\alpha} = \frac{1}{w^2} \left[ q(1 + q^2)s + p(1 - q^2)t \right] \quad (19)$$

$$\partial_\alpha (\sqrt{g_{(m)}} g_{(m)}{}^{\alpha\beta} \partial_\beta h) = 0. \quad (13)$$
\[ B_1^2 = \frac{1}{w^2} [q(1 - p^2)s + p(1 + p^2)t] \]  
(20)

\[ B_2^2 = -\frac{1}{w^2} [p(1 + q^2)s - q(1 + p^2)t] \]  
(21)

where we have used the same notation used in [4].

\[ p = h_t , \ q = h_x , \ r = h_{tt} , \ s = h_{tx} , \ t = h_{xx} \]  
(22)

\[ w^2 = 1 + p^2 + q^2 \]  
(23)

Then the Lax-pair becomes

\[ \Psi_{,x} = -\frac{1}{k^2 + 1} [k(-q' A + q' B) + B] \Psi \]  
(24)

\[ \Psi_{,t} = -\frac{1}{k^2 + 1} [k(-q' A + p' B) + A] \Psi \]  
(25)

where \( k \) is the spectral parameter \( p' \), \( q' \) and \( r' \) are given by

\[ p' = \frac{1 + p^2}{w} , \ q' = \frac{pq}{w} , \ r' = \frac{1 + q^2}{w} \]  
(26)

Integrability of the equations (24) and (25) give

\[ (r' A - q' B)_{,t} + (p' B - q' A)_{,x} = 0 \]  
(27)

\[ A_{,x} - B_{,t} = [A, B] \]  
(28)

The first of the above equation is identical with the minimality condition (3) and the second one is a trivial identity.
3. From the Lie symmetries of the minimality condition it may be possible to find some conservation laws. Some of these are given by

\[
\frac{q}{w},x + \frac{p}{w},t = 0 \quad (29)
\]

\[
\left( \frac{pq}{w} \right),x + \left( -\frac{1 + q^2}{w} \right),t = 0 \quad (30)
\]

\[
\left( \frac{(1 + p^2)}{w} \right),x + \left( -\frac{pq}{w} \right),t = 0 \quad (31)
\]

These conservation laws are local in the following sense. In general any conservation law can be written as \( X,x = T,t \), where \( X \) and \( T \) are functions of \( h, p, q, r, s, t, \) and higher derivatives of these functions with respect \( x \) and \( t \). Such conservation laws are the local ones. In the case of nonlocal conservation laws the functions \( X \) and \( T \) depend, in addition to \( h, p, q, r, s, t, \) and higher derivatives of these functions with respect \( x \) and \( t \), upon the integrals of these variables with respect to \( x \) and \( t \). One can find such conservation laws in this case as well. Let us assume that the function \( \Psi \) in (24)-(25) is analytic in the parameter \( k \) and can be expanded as

\[
\Psi = \Psi_0 + k \Psi_1 + k^2 \Psi_2 + \ldots \quad (32)
\]

then equations (24)-(25) imply

\[
\Psi_0 = g^{-1} \quad (33)
\]

\[
(g \Psi_1),x = -g M g^{-1} \quad (34)
\]

\[
(g \Psi_1),t = -g N g^{-1} \quad (35)
\]
\[(g \Psi_2)_x = g_x g^{-1} - gM g^{-1} D_x^{-1} gM g^{-1} \quad (36)\]
\[(g \Psi_2)_t = g_t g^{-1} - gN g^{-1} D_t^{-1} gN g^{-1} \quad (37)\]

where \(D_x^{-1}\) and \(D_t^{-1}\) are respectively the inverse operators of the total derivatives with respect to \(x\) and \(t\) and

\[M = -r'g^{-1}g_t + q'g^{-1}g_x \quad , \quad N = -q'g^{-1}g_t + p'g^{-1}g_x \quad (38)\]

Hence we have now infinitely many conservation laws with functions \(X_n\) and \(T_n\) for all \(n = 0, 1, 2...\) First two members may be given from the above equations

\[X_0 = M \quad , \quad T_0 = N \quad (39)\]
\[X_1 = g^{-1}g_x + (D_x^{-1}M)M \quad , \quad T_1 = g^{-1}g_t + (D_t^{-1}N)N \quad (40)\]

In this way one can find infinitely many nonlocal conservation laws.

4. The Backlund transformation obtainable from the Lax pair (24)-(25) is not suitable because the correspondence between the new and old solutions will be of the same degree of the degree of the minimality condition. Hence one has to solve a second order differential equation which is as hard as the original equation. Instead we shall mention two interesting nonauto Backlund transformations

The solution of (3) can be expressed in terms of two harmonic functions.
**Proposition 3.** Let $x$ and $t$ be harmonic functions of $u$ and $v$ and let a differentiable function $h(t, x)$ be defined by

\[
[1 + p^2] t_{,u} = -wx_{,v} - q px_{,u} \\
[1 + p^2] t_{,v} = -wx_{,u} - q px_{,v}
\]

Then the function $h(t, x)$ is a harmonic function of $u$ and $v$ if and only if it satisfies the minimality condition (3).

This proposition implies that the function $h(t, x)$ can be constructed from (41) in terms of two harmonic functions $t(u, v)$ and $x(u, v)$. The function $h(t, x)$ obtained this way satisfies the minimality condition (3) automatically. In this case the metric (10) on the two dimensional surface $S$ takes the conformally flat form

\[
ds_{(m)}^2 = w^2 \left( \frac{x_{,u}^2 + x_{,v}^2}{1 + p^2} \right) (du^2 + dv^2)
\]

Here we understand that the minimality condition (3) arises from a sigma model so that the target and base space metrics are the same. Such a sigma model has a Lax pair defined in the linear equation (3) in proposition 1 (or in (24 - 25)). This Lax equation may be used to construct Backlund transformation for the equation (3) (the minimality condition). Instead of following such a direction we find the Backlund transformation by defining a new $2 \times 2$ matrix function $Q$,

\[
g^{\alpha \beta} g^{-1} \partial_\beta g = \epsilon^{\alpha \beta} \partial_\beta Q
\]
Proposition 4: (a). Equation corresponding to the matrix $Q$ is

$$\partial_\alpha (g^{\alpha\beta} \partial_\beta Q) - \epsilon^{\alpha\beta} \partial_\alpha Q \partial_\beta Q = 0.$$  \hspace{1cm} (43)

(b). The corresponding linear equation is

$$\epsilon^{\alpha\beta} \partial_\beta \Psi = \frac{1}{k^2 + 1} (k \epsilon^{\alpha\beta} + \tilde{g}^{\alpha\beta}) \partial_\beta Q \Psi.$$  \hspace{1cm} (44)

There is a second Backlund transformation for the Eq.(3) obtainable simply by using either (3) or (44).

Proposition 5: Let $z = h(t,x)$ define a minimal surface embedded in the three dimensional Euclidean space $R^3$. The following transformation

$$\frac{h_x}{w} = \psi_x, \hspace{0.5cm} \frac{h_t}{w} = -\psi_t$$  \hspace{1cm} (45)

maps the minimality condition (3) to the equation

$$(1 - \psi_x^2) \psi_{tt} + 2 \psi_x \psi_{xt} \psi_{xt} + (1 - \psi_x^2) \psi_{xx} = 0,$$  \hspace{1cm} (46)

This equation defines a minimal surface $S' = ((t,x,w') : w' = \psi(t,x))$. $S'$ is embedded in a three dimensional Minkowski space $M_3$ with the metric $ds^2 = dt^2 + dx^2 - dw'^2$. The metric on $S'$ is given by

$$ds'^2 = g'_{(m)\alpha\beta} dx^\alpha dx^\beta = (1 - \psi_t^2) dt^2 - 2 \psi_t \psi_x dt dx + (1 - \psi_x^2) dx^2.$$  \hspace{1cm} (47)

The minimality condition (46) for the surface $S'$ may be written as
\[ g^{\alpha \beta}_{(m)} \psi_{, \alpha \beta} = 0. \] 

As an illustration to the above transformation (45) we can give the following nontrivial examples. The following minimal surfaces

\[ \psi = \frac{1}{\lambda} \left[ \ln \cosh(\lambda t) - \ln \cosh(\lambda x) \right] \]

\[ h = \frac{1}{\lambda} \cos^{-1} \left[ \sinh(\lambda t) \sinh(\lambda x) \right] \]

are transformable to each other. Here \( \lambda \) is a nonvanishing constant.

Finally we would like to mention another Backlund transformation which maps solutions of the minimality condition to the solutions of the Monge-Ampere equation. This is given by the following proposition

**Proposition 6:** Let the function \( h(t, x) \) with enough differentiability satisfy the minimality condition (3) then the metric \( g_{\mu \nu} = \frac{1}{w} g_{(m) \mu \nu} \) satisfies the condition

\[ \partial_{\alpha} g_{\mu \nu} = \partial_{\nu} g_{\mu \alpha}, \]  

which also implies that

\[ g_{\mu \nu} = \partial_{\mu} \partial_{\nu} u, \]  

where \( u(t, x) \) is enough differentiable function of \( t, x \) satisfying the equation

\[ \text{Det}(\partial_{\mu} \partial_{\nu} u) = u_{,tt} u_{,xx} - u_{,tx}^2 = 1. \]
This is the equation known as the Monge-Ampère equation. This equation is also integrable and its Lax-Pair can be easily obtained by using (50) in (8) or in (24-25). Hyperbolic minimal surfaces have also similar correspondence with the Monge-Ampère equation. Using (46) and (47) we have

\[ g'_{\mu \nu} = \partial_\mu \partial_\nu u, \quad (52) \]

with

\[ \text{Det}(\partial_\mu \partial_\nu u) = u_{,tt} u_{,xx} - u_{,tx}^2 = 1. \quad (53) \]

which does not give the hyperbolic Monge-Ampère equation as expected. The correspondence between the minimal surfaces in \( R^3 \) and the Monge-Ampère equation is mentioned in [6]-[7]. The correspondence between the Born-infeld and the hyperbolic Monge-Ampère equation is mentioned in [8].
This work is partially supported by the Scientific and Technical Research Council of Turkey (TUBITAK) and Turkish Academy of Sciences (TUBA).

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