**Abstract**

We report an infinite class of discrete hierarchies which naturally generalize familiar discrete KP one.

1 Introduction

The interrelation between discrete and differential integrable hierarchies plays crucial role in obtaining solutions to the discrete multi-matrix models [1], [2], [3]. At a level of KP-type differential hierarchies the discrete structure of multi-matrix models is captured by the Darboux–Bäcklund (DB) transformations. In turn partition functions of multi-matrix models turns out to be τ-functions of differential hierarchies and are constructed as DB orbits of certain simple initial conditions [3]. The well known discrete KP (1-Toda lattice) hierarchy [4] together with its reductions can be viewed as a container for a set of KP-type differential hierarchies whose solutions are generated by DB transformations.

This paper is designed to exhibit certain class of discrete hierarchies which generalize discrete KP and show the relationship with general (unconstrained) differential KP. This relationship yields bi-infinite sequences of differential KP equipped with two compatible gauge transformations. We believe that these results would be of potential interest from the physical point of view.

2 *nth* discrete KP

Given the shift operator $\Lambda = (\delta_{i,j-1})_{i,j \in \mathbb{Z}}$ one considers the Lie algebra of pseudo-difference operators

$$\mathcal{D} = \left\{ \sum_{-\infty < k \leq \infty} \ell_k \Lambda^k \right\} = \mathcal{D}_- + \mathcal{D}_+$$

with usual splitting into “negative” and “positive” parts:

$$\mathcal{D}_- = \left\{ \sum_{-\infty < k \leq -1} \ell_k \Lambda^k \right\} \quad \text{and} \quad \mathcal{D}_+ = \left\{ \sum_{0 < k \leq \infty} \ell_k \Lambda^k \right\}.$$
We assume that entries of bi-infinite diagonal matrices \( \ell_k \equiv (\ell_k(i))_{i \in \mathbb{Z}} \) may depend on “spectral” parameter \( z \) and multi-time \( t \equiv (t_1 \equiv x, t_2, t_3, \ldots) \). In what follows \( \partial \equiv \partial / \partial x \) and \( \partial_p \equiv \partial / \partial t_p \).

Let us define
\[
Q = \Lambda + a_0 z^{n-1} \Lambda^{1-n} + a_1 z^{2(n-1)} \Lambda^{1-2n} + \ldots \in D, \quad n \in \mathbb{N} \tag{1}
\]
with \( a_k = (a_k(i))_{i \in \mathbb{Z}} \) being functions on \( t \) only.

**Proposition 1. Lax equations of \( Q \)-deformations**
\[
z^{p(n-1)} \partial_p Q = [Q^m_+, Q], \quad p = 1, 2, \ldots \tag{2}
\]
make sense.

**Proof.** One needs to use standard simple arguments to prove correctness of Eqs. \((2)\). It is enough to show that \([Q^m_+, Q] = -[Q_-^m, Q]\) is of the same form as l.h.s. of \((2)\). \( \Box \)

We will refer to \((2)\) as \( n \)th discrete KP hierarchy. Let us represent \( Q \) as a dressing up of \( \Lambda \) by a “wave” operator
\[
W = I + w_1 z^{n-1} \Lambda^{-n} + w_2 z^{2(n-1)} \Lambda^{-2n} + w_3 z^{3(n-1)} \Lambda^{-3n} + \ldots \in I + D_-.
\]
Then \( Q \)-deformations are induced by \( W \)-deformations
\[
z^{p(n-1)} \partial_p W = Q^m_+ W - W \Lambda^m, \tag{3}
z^{p(n-1)} \partial_p (W^{-1})^T = (W^{-1})^T \Lambda^{-m} - (Q^m_+)^T (W^{-1})^T.
\]
Define \( \chi(t, z) = (z^i e^{\xi(t, z)})_{i \in \mathbb{Z}}, \; \chi^*(t, z) = (z^{-i} e^{-\xi(t, z)})_{i \in \mathbb{Z}} \) with \( \xi(t, z) \equiv \sum_{p=1}^{\infty} t_p z^p \) and wave vectors
\[
\Psi(t, z) = W \chi(t, z), \quad \Psi^*(t, z) = (W^{-1})^T \chi^*(t, z). \tag{4}
\]
Discrete linear system
\[
Q \Psi(t, z) = z \Psi(t, z), \quad Q^T \Psi^*(t, z) = z \Psi^*(t, z), \tag{5}
z^{p(n-1)} \partial_p \Psi = Q^m_+ \Psi, \quad z^{p(n-1)} \partial_p \Psi^* = -(Q^m_+)^T \Psi^*
\]
are evident consequence of \((3)\) and \((4)\). Making use of obvious relations \( z \chi = \Lambda \chi \) and \( \chi_i = \partial^{i-j} \chi_j \) with \( i \) and \( j \) being arbitrary integers, we deduce
\[
\Psi_i(t, z) = z^i (1 + w_1(i) z^{-1} + w_2(i) z^{-2} + \ldots) e^{\xi(t, z)}
\]
\[
= z^i (1 + w_1(i) \partial^{-1} + w_2(i) \partial^{-2} + \ldots) e^{\xi(t, z)} \equiv z^i \tilde{w}_1(\partial) e^{\xi(t, z)} \equiv z^i \psi_1(t, z).
\]
\(^1\)where \( z \) acts as component-wise multiplication.
What we are going to do next is to establish equivalence of \( n \)th discrete KP to bi-infinite sequence of differential KP copies “glued” together by two compatible gauge transformations one of which can be recognized as DB transformation mapping 
\[
Q_i \equiv \hat{\omega}_i \partial \hat{\omega}_i^{-1} \quad \text{to} \quad Q_{i+n} \equiv \hat{\omega}_{i+n} \partial \hat{\omega}_{i+n}^{-1}.
\]
By straightforward calculations one can prove

**Proposition 2.** The following three statements are equivalent

(i) The wave vector \( \Psi(t, z) \) satisfies discrete linear system

\[
Q \Psi(t, z) = z \Psi(t, z), \quad z^{n-1} \partial \Psi = Q^n \Psi; \tag{6}
\]

(ii) The components \( \psi_i \) of a vector \( \psi \equiv (\psi_i = z^{-i} \Psi_i)_{i \in \mathbb{Z}} \) satisfy

\[
G_i \psi_i(t, z) = z \psi_{i+n-1}(t, z), \quad H_i \psi_i(t, z) = z \psi_{i+n}(t, z) \tag{7}
\]

with \( H_i \equiv \partial - \sum_{s=1}^{n} a_0(i + s - 1) \) and

\[
G_i \equiv \partial - \sum_{s=1}^{n-1} a_0(i + s - 1) + a_1(i + n - 1) H_{i-n}^{-1} + a_2(i + n - 1) H_{i-2n}^{-1} H_{i-n}^{-1} + \ldots;
\]

(iii) For sequence of dressing operators \( \hat{\omega}_i \) following equations

\[
G_i \hat{\omega}_i = \hat{\omega}_{i+n-1} \partial, \quad H_i \hat{\omega}_i = \hat{\omega}_{i+n} \partial \tag{8}
\]

hold.

Consistency condition of (6) is given by Lax equation

\[
z^{n-1} \partial Q = [Q^n, Q] \tag{9}
\]

which in explicit form looks as

\[
\partial a_k(i) = a_{k+1}(i + n) - a_{k+1}(i) \\
+ a_k(i) \left( \sum_{s=1}^{n} a_0(i + s - 1) - \sum_{s=1}^{n} a_0(i + s - (k + 1)n) \right), \quad k \geq 0. \tag{10}
\]

**Remark.** One-field reductions of the systems (10) lead to Bogoyavlenskii lattices

\[
\partial r_i = r_i \left( \sum_{s=1}^{n-1} r_{i+s} - \sum_{s=1}^{n-1} r_{i-s} \right), \quad r_i \equiv a_0(i)
\]

including well known Volterra lattice \( \partial r_i = r_i (r_{i+1} - r_{i-1}) \) in the case \( n = 2 \).

Consistency condition of (8) is given by relations

\[
G_{i+n} H_i = H_{i+n-1} G_i, \quad i \in \mathbb{Z} \tag{11}
\]
where \( P \).

**Proposition 3.** By virtue of (3) and its consistency condition, Lax operators \( Q_i \) are connected with each other by two invertible compatible gauge transformations

\[
Q_{i+n-1} = G_i Q_i G_i^{-1}, \quad Q_{i+n} = H_i Q_i H_i^{-1}.
\]

**Proof.** By virtue of (5), we have

\[
Q_{i+n-1} = \hat{w}_{i+n-1} \partial \hat{w}_{i+n-1}^{-1} = (G_i \hat{w}_i \partial^{-1}) \partial (\hat{w}_i^{-1} G_i^{-1})
\]

\[
= G_i \hat{w}_i \partial \hat{w}_i^{-1} G_i^{-1} = G_i Q_i G_i^{-1}.
\]

The similar arguments are applied to show second relation in (12). The mapping \( Q_i \to \hat{Q}_i = Q_{i+n-1} \) we denote as \( s_1 \), while \( s_2 \) stands for transformation \( Q_i \to \tilde{Q}_i = Q_{i+n} \). As for compatibility of \( s_1 \) and \( s_2 \), by virtue of (11), we have

\[
Q_{i+2n-1} = G_{i+n} Q_{i+n} G_{i+n+1}^{-1} = G_{i+n} H_i Q_i H_i^{-1} G_{i+n+1}^{-1}
\]

\[
= H_{i+n-1} G_i Q_i G_i^{-1} H_{i+n-1}^{-1} = H_{i+n-1} Q_{i+n-1} H_{i+n-1}^{-1}.
\]

So we can write \( s_1 \circ s_2 = s_2 \circ s_1 \). The inverse maps \( s_1^{-1} \) and \( s_2^{-1} \) are well defined by the formulas \( Q_{i+n+1} = G_{i-n+1} Q_i G_{i+n+1} \) and \( Q_{i-n} = H_{i-n} Q_i H_{i-n} \). □

It is obvious that relation \( s_1^n = s_2^{-n} \) holds. Indeed the l.h.s. and r.h.s. of this relation correspond to the same mapping \( Q_i \to Q_{i+n(n-1)} \). The abelian group generated by \( s_1 \) and \( s_2 \) we denote by symbol \( \mathcal{G} \).

Rewrite second equation in (7) as \( z^{-1} H_i \Psi_i(t, z) = \Psi_{i+n}(t, z) = (\Lambda^n \Psi)_i \). From this we derive

\[
z^{k(1-n)} (\Lambda^{kn} \Psi)_i = H_{i+(k-1)n} H_{i+n} H_i \Psi_i,
\]

\[
z^{(k-1)n} (\Lambda^{-kn} \Psi)_i = H_{i-kn}^{-1} H_{i-2n}^{-1} H_{i-n}^{-1} \Psi_i.
\]

These relations make connection between matrices of the form

\[
P = \sum_{k \in \mathbb{Z}} z^{k(1-n)} p_k(t) \Lambda^{kn}
\]

and sequences of pseudo-differential operators \( \{ P_i \}, \ i \in \mathbb{Z} \) mapping the upper triangular part of given matrix (including main diagonal) into the differential parts of \( P_i \)'s and the lower triangular part of the matrix to the purely pseudo-differential parts. More exactly, we have \( (P \Psi)_i = P_i \Psi_i, \ (P_- \Psi)_i = (P_i)_- \Psi_i \) and \( (P_+ \Psi)_i = (P_i)_+ \Psi_i \), where

\[
P_i = \sum_{k>0} p_k(i, t) H_{i-kn}^{-1} H_{i-2n}^{-1} H_{i-n}^{-1} + \sum_{k \geq 0} p_k(i, t) H_{i+(k-1)n} H_i = (P_i)_- + (P_i)_+.
\]
Hence we proved that evolution equations (13) are consistent.

\[ \partial T \]

Taking into consideration second equation in (13), we have

\[ \begin{align*}
\frac{\partial}{\partial z} (Q_{i+1}^m \Psi) & = \frac{\partial}{\partial z} (Q_i^m \Psi) = z^{i+p} \hat{w}_i \xi^{(t,z)} = z^i \hat{w}_i \partial_p \xi^{(t,z)} \\
& = z^i \hat{w}_i \partial_p \hat{w}_i^{-1} \psi_i = z^i Q_i^p \psi_i = Q_i^p \psi_i.
\end{align*} \]

Thus

\[ \begin{align*}
\frac{\partial}{\partial z} p(n-1) \psi_i & = z^{i+p(n-1)} \partial_p \psi_i = (Q_{i+1}^m \psi) = \frac{\partial}{\partial z} p(n-1) (Q_i^m \psi) = z^{i+p(n-1)} (Q_i^m \psi).
\end{align*} \]

The latter proves proposition. ∎

Let us establish equations managing \( G_i \)- and \( H_i \)-evolutions with respect to KP flows. Differentiating l.h.s. and r.h.s. of (8) by virtue of Sato–Wilson equations \( \partial_p \hat{w}_i = (Q_i^p) \hat{w}_i - \hat{w}_i \partial_p \) formally leads to evolution equations

\[ \begin{align*}
\partial_p G_i & = (Q_{i+1}^p \psi)_{i+1} - G_i (Q_i^p) +, \\
\partial_p H_i & = (Q_{i+1}^p \psi)_{i+1} - H_i (Q_i^p) +.
\end{align*} \] (13)

Standard arguments can be used to show that Eqs. (13) are properly defined individually. Let us show that permutation relations (11) are invariant under the flows given by equations (13). We have

\[ \begin{align*}
\partial_p (H_{i+n-1} G_i) \\
= \{(Q_{i+2n-1}^p + H_{i+n-1} (Q_{i+1}^p) + \} G_i + H_{i+n-1} ((Q_i^p)_{i+1} + G_i - G_i (Q_i^p) + \}
= (Q_{i+2n-1}^p)_{i+1} + H_{i+n-1} G_i (Q_i^p) + = (Q_{i+1}^p)_{i+1} + G_i H_i - G_i (Q_i^p) + \}
= \{(Q_{i+2n-1}^p)_{i+1} + G_{i+n} - G_{i+n} (Q_{i+1}^p) + \} H_i + G_{i+n} ((Q_i^p)_{i+1} + H_i (Q_i^p) + \} = \partial_p (G_{i+n} H_i).
\end{align*} \]

Hence we proved that evolution equations (13) are consistent.

Define \( \Phi_i = \Phi_i(t) \) via \( H_i \Phi_i = 0 \) or equivalently through equation

\[ \partial \Phi_i = \Phi_i \sum_{s=1}^{n} a_0 (i + s - 1). \]

Taking into consideration second equation in (13), we have

\[ \partial_p (H_i \Phi_i) = (Q_{i+1}^p)_{i+1} + H_i \Phi_i - H_i (Q_i^p) + \Phi_i + H_i \partial_p \Phi_i = 0. \]

From this we derive \( \partial_p \Phi_i = (Q_i^p)_{i+1} + \Phi_i + \alpha_i \Phi_i \) where \( \alpha_i \)'s are some constants. Commutativity condition \( \partial_p \partial_q \Phi_i = \partial_q \partial_p \Phi_i \) leads to evolution equations for KP eigenfunctions \( \partial_p \Phi_i = (Q_i^p)_{i+1} \Phi_i \), i.e. \( \alpha_i = 0 \). Thus the relations \( Q_{i+n} = H_i Q_i H_i^{-1} \) defines
DB transformations with eigenfunctions $\Phi_i = \tau_{i+n}/\tau_i$. It should perhaps to recall that arbitrary eigenfunction of Lax operator $Q$ contains information about DB transformation $\tau \to \tau = \Phi_\tau$ while the identity

$$\{\tau(t-[z^{-1}]), \tau(t)\} + z(\tau(t-[z^{-1}])\tau(t) - \tau(t-[z^{-1}])\tau(t)) = 0$$

holds.

So, we have shown that $n$th discrete KP is equivalent to sequence of differential KP linked with each other by two compatible gauge transformations one of which, namely, $s_2: Q_i \to Q_{i+n}$ are nothing but Darboux–Bäcklund transformation. The problem which can be addressed is to describe $n$th discrete KP in the language of bilinear identities by analogy as was done for ordinary discrete KP.

Acknowledgments

Many thanks to the organizers for the invitation to participate Fourth Conference “Symmetry in Nonlinear Mathematical Physics”.

This research has been partially supported by INTAS grant 2000-15.

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$^2$here conventional notations $\{f, g\} = \partial f \cdot g - \partial g \cdot f$ and $[z^{-1}] = (1/z, 1/(2z^2), ...)$ are used.