

Soliton solutions for the non-autonomous discrete-time Toda lattice equation

Kajiwara, Kenji
Faculty of Mathematics, Kyushu University

Mukaihira, Atsushi
School of Mathematics and Statistics F07, University of Sydney

<https://hdl.handle.net/2324/11852>

出版情報 : Journal of Physics A : Mathematical and General. 38 (28), pp.6363-6370, 2005-07-15.
Institute of Physics
バージョン :
権利関係 :



MHF Preprint Series

Kyushu University
21st Century COE Program
Development of Dynamic Mathematics with
High Functionality

Soliton solutions for the non-autonomous discrete-time Toda lattice equation

K. Kajiwara & A. Mukaihira

MHF 2005-18

(Received May 16, 2005)

Faculty of Mathematics
Kyushu University
Fukuoka, JAPAN

Soliton Solutions for the Non-autonomous Discrete-time Toda Lattice Equation

Kenji Kajiwara^{†‡} and Atsushi Mukaihira[†]

[†] Graduate School of Mathematics, Kyushu University,
6-10-1 Hakozaki, Fukuoka 812-8581, Japan

[‡] School of Mathematics and Statistics F07, University of Sydney,
Sydney, NSW 2006, Australia

Abstract

We construct N -soliton solution for the non-autonomous discrete-time Toda lattice equation, which is a generalization of the discrete-time Toda equation such that the lattice interval with respect to time is an arbitrary function in time.

1 Introduction

In this article, we consider the nonlinear partial difference equation given by

$$\begin{aligned} A_n^{t+1} + B_n^{t+1} + \lambda_{t+1} &= A_n^t + B_{n+1}^t + \lambda_t, \\ A_{n-1}^{t+1} B_n^{t+1} &= A_n^t B_n^t, \end{aligned} \quad n \in \mathbb{Z}, \quad (1)$$

where n and t are the independent variables, A_n^t and B_n^t are the dependent variables and λ_t is an arbitrary function in t , respectively. In the physical context, the variables n , t , A_n^t and B_n^t correspond to the lattice site, the discrete-time and the fields, respectively. Equation (1) is equivalent to the following equation

$$\begin{aligned} J_n^{t+1} - \delta_{t+1} V_{n-1}^{t+1} &= J_n^t - \delta_t V_n^t, \\ V_n^{t+1} (1 - \delta_{t+1} J_n^{t+1}) &= V_n^t (1 - \delta_t J_{n+1}^t), \end{aligned} \quad n \in \mathbb{Z}, \quad (2)$$

where the variables are related as

$$A_n^t = -\lambda_t + J_n^t, \quad B_n^t = -\lambda_t^{-1} V_{n-1}^t, \quad \delta_t = \lambda_t^{-1}, \quad (3)$$

respectively. When λ_t or δ_t is a constant, equation (1) or (2) reduces to the discrete-time Toda equation proposed by Hirota [2, 4]. Moreover, equation (2) yields the celebrated Toda lattice equation

$$\begin{aligned} \frac{dJ_n}{dt} &= V_{n-1} - V_n, \\ \frac{dV_n}{dt} &= V_n (J_n - J_{n+1}), \end{aligned} \quad n \in \mathbb{Z}, \quad (4)$$

in the continuous limit $\delta_t = \delta \rightarrow 0$.

Equation (1) was proposed by Spiridonov and Zhedanov in [17], where the equation is called as just “the discrete-time Toda lattice”. On the other hand, equation (2) was proposed by Hirota[5], and called as “the random-time Toda equation”. However, it appears that those names are not appropriate for equations (1) and (2), since the former name usually refers the case where λ_t and δ_t are constants, and the latter is somewhat misleading. In this article, we call equations (1) and (2) as “the non-autonomous discrete-time Toda lattice equation”. The non-autonomous discrete-time Toda lattice equation is written in the Lax form

$$L_{t+1} R_{t+1} + \lambda_{t+1} = R_t L_t + \lambda_t, \quad (5)$$

where L_t and R_t are difference operators defined by

$$L_t = A_n^t + e^{-\partial_n}, \quad R_t = B_{n+1}^t e^{\partial_n} + 1, \quad (6)$$

respectively. The Lax equation (5) is the compatibility condition of the spectral problem equation

$$\begin{aligned}\Psi_n^{t+1} &= R_t \Psi_n^t = B_{n+1}^t \Psi_{n+1}^t + \Psi_n^t, \\ (x - \lambda_t) \Psi_n^t &= L_t \Psi_n^{t+1} = A_n^t \Psi_n^{t+1} + \Psi_{n-1}^{t+1},\end{aligned}\tag{7}$$

where x is a spectral parameter and Ψ_n^t a wave function.

An important feature of soliton equations, including the Toda lattice and the discrete-time Toda equations is that they admit wide class of exact solutions, such as soliton solutions. Moreover, these solutions are expressed by determinants or Pfaffians[6], which are regarded as characteristic property of integrable systems according to the Sato theory[11]. It is known that the discrete-time Toda equation (when λ_t is a constant) admits two kinds of determinant solutions. One is the Hankel type determinant solution, in which the lattice site n appears as the determinant size[3, 7]. Another one is the Casorati determinant solution which describes soliton type solutions[4]. In this solution, the determinant size corresponds to the number of solitons. The Hankel type determinant solution for the non-autonomous discrete-time Toda lattice equation on the semi-infinite lattice was constructed in [12, 13]. The purpose of this article is to present explicit N -soliton solutions for the non-autonomous discrete-time Toda lattice equation in the form of Casorati determinant.

2 Soliton solution for the non-autonomous discrete-time Toda lattice equation

For any $N \in \mathbb{Z}_{>0}$, we first define $N \times N$ Casorati determinants τ_n^t and σ_n^t as

$$\tau_n^t = \begin{vmatrix} \varphi_1^t(n) & \varphi_1^t(n+1) & \cdots & \varphi_1^t(n+N-1) \\ \varphi_2^t(n) & \varphi_2^t(n+1) & \cdots & \varphi_2^t(n+N-1) \\ \vdots & \vdots & & \vdots \\ \varphi_N^t(n) & \varphi_N^t(n+1) & \cdots & \varphi_N^t(n+N-1) \end{vmatrix},\tag{8}$$

$$\sigma_n^t = \begin{vmatrix} \psi_1^t(n) & \psi_1^t(n+1) & \cdots & \psi_1^t(n+N-1) \\ \psi_2^t(n) & \psi_2^t(n+1) & \cdots & \psi_2^t(n+N-1) \\ \vdots & \vdots & & \vdots \\ \psi_N^t(n) & \psi_N^t(n+1) & \cdots & \psi_N^t(n+N-1) \end{vmatrix},\tag{9}$$

where the entries $\varphi_i^t(n)$ and $\psi_i^t(n)$ ($i = 1, \dots, N$) satisfy linear relations

$$\varphi_i^{t+1}(n) = \varphi_i^t(n) - \mu_t \varphi_i^t(n+1),\tag{10}$$

$$\psi_i^t(n) = \varphi_i^{t-1}(n) - \mu_t \varphi_i^{t-1}(n+1),\tag{11}$$

$$P_i^t \varphi_i^{t-1}(n) = \psi_i^t(n) - \mu_t \psi_i^t(n-1),\tag{12}$$

with μ_t being an arbitrary function of t , and P_i^t given by

$$P_i^t = (1 - p_i \mu_t)(1 - p_i^{-1} \mu_t), \quad i = 1, \dots, N.\tag{13}$$

For $N = 0$, we put $\tau_n^t = \sigma_n^t = 1$. Then the main result of this article is given as follows:

Theorem 1 For τ_n^t defined above, the functions

$$A_n^t = -\mu_t^{-1} \frac{\tau_n^t \tau_{n+1}^{t+1}}{\tau_n^{t+1} \tau_{n+1}^t}, \quad B_n^t = -\mu_t \frac{\tau_{n-1}^{t+1} \tau_{n+1}^t}{\tau_n^t \tau_{n+1}^{t+1}}, \quad \lambda_t = \mu_t + \mu_t^{-1}.\tag{14}$$

satisfy the non-autonomous discrete-time Toda lattice equation (1).

As was pointed out in [12, 13], the auxiliary τ function σ_n^t plays an essential role although it does not appear in the final result.

Proposition 2 τ_n^t and σ_n^t satisfy the following bilinear difference equations:

$$\tau_n^{t-1} \tau_n^{t+1} - \tau_n^t \sigma_n^t = \mu_{t-1} \mu_t (\tau_{n-1}^{t+1} \tau_{n+1}^{t-1} - \tau_n^t \sigma_n^t),\tag{15}$$

$$\mu_t \sigma_n^t \tau_{n+1}^t - \mu_{t-1} \tau_n^t \sigma_{n+1}^t = (\mu_t - \mu_{t-1}) \tau_n^{t+1} \tau_{n+1}^{t-1}.\tag{16}$$

Theorem 1 is a direct consequence of Proposition 2. Actually, multiplying $1 - (\mu_t \mu_{t-1})^{-1}$ to equation (16), we have

$$(\mu_t - \mu_{t-1}^{-1})\sigma_n^t \tau_{n+1}^t - (\mu_{t-1} - \mu_t^{-1})\tau_n^t \sigma_{n+1}^t = (\lambda_t - \lambda_{t-1})\tau_n^{t+1} \tau_{n+1}^{t-1}. \quad (17)$$

Multiplying equation (17) by $\tau_n^t \tau_{n+1}^t$ and using equation (15), we have

$$\begin{aligned} & (\tau_{n+1}^t)^2 (\mu_t \tau_{n-1}^{t+1} \tau_{n+1}^{t-1} - \mu_{t-1}^{-1} \tau_n^{t-1} \tau_n^{t+1}) - (\tau_n^t)^2 (\mu_{t-1} \tau_{n-1}^{t+1} \tau_{n+1}^{t-1} - \mu_t^{-1} \tau_n^{t-1} \tau_n^{t+1}) \\ &= (\lambda_t - \lambda_{t-1}) \tau_n^t \tau_{n+1}^{t+1} \tau_{n+1}^{t-1} \tau_n^t. \end{aligned} \quad (18)$$

Dividing equation (18) by $\tau_n^t \tau_{n+1}^{t+1} \tau_{n+1}^{t-1} \tau_n^t$, we obtain the first equation of equation (1). The second equation is an identity under the variable transformation (14).

Remark 3 (1) If we choose the functions $\varphi_i^t(n)$ and $\psi_i^t(n)$ as exponential type functions

$$\varphi_i^t(n) = \alpha_i p_i^n \prod_{j=l_0}^{t-1} (1 - p_i \mu_j) + \beta_i p_i^{-n} \prod_{j=l_0}^{t-1} (1 - p_i^{-1} \mu_j), \quad (19)$$

$$\psi_i^t(n) = \alpha_i p_i^n (1 - p_i \mu_t) \prod_{j=l_0}^{t-2} (1 - p_i \mu_j) + \beta_i p_i^{-n} (1 - p_i^{-1} \mu_t) \prod_{j=l_0}^{t-2} (1 - p_i^{-1} \mu_j), \quad (20)$$

respectively, where α_i, β_i, p_i ($i = 1, \dots, N$) are parameters, we have the N -soliton solution. As is shown in [6, 14], τ functions for soliton solutions are expressed as Casorati determinants whose entries are given by exponential type functions.

(2) In the case where μ_t is a constant, the bilinear equations (15) and (16) reduce to

$$\tau_n^{t-1} \tau_n^{t+1} - (\tau_n^t)^2 = \mu^2 [\tau_{n-1}^{t+1} \tau_{n+1}^{t-1} - (\tau_n^t)^2], \quad (21)$$

which is the bilinear equation of the discrete-time Toda equation[2]. Indeed, the N -soliton solution also reduces to that for the discrete-time Toda equation.

(3) The functions $\varphi_i^t(n)$ ($i = 1, \dots, N$) satisfy the spectral problem equation

$$\begin{aligned} \varphi_i^{t+1}(n) &= -\mu_t \varphi_i^t(n+1) + \varphi_i^t(n), \\ (x_i - \lambda_t) \varphi_i^t(n) &= -\mu_t^{-1} \varphi_i^{t+1}(n) + \varphi_i^{t+1}(n-1), \quad x_i = p_i + p_i^{-1}. \end{aligned} \quad (22)$$

Equation (22) is the spectral problem equation (7) with $A_n^t = -\mu_t^{-1}$, $B_n^t = -\mu_t$ and $\lambda_t = \mu_t + \mu_t^{-1}$, which is the simplest solution for the non-autonomous discrete-time Toda lattice equation (1).

3 Proof of Proposition 2

In this section we prove Proposition 2 by using the technique developed in [14, 15]. The bilinear equations (15) and (16) reduce to the Plücker relations, which are quadratic identities among the determinants whose columns are properly shifted. Therefore, we first prepare such difference formulae that express shifted determinants in terms of τ_n^t or σ_n^t . For simplicity, we introduce notation

$$\tau_n^t = \begin{vmatrix} 0_t & 1_t & \cdots & (N-1)_t \end{vmatrix}, \quad \sigma_n^t = \begin{vmatrix} \hat{0}_t & \hat{1}_t & \cdots & \widehat{(N-1)}_t \end{vmatrix}, \quad (23)$$

where the symbols k_t and \hat{k}_t are column vectors given by

$$k_t = \begin{pmatrix} \varphi_1^t(n+k) \\ \varphi_2^t(n+k) \\ \vdots \\ \varphi_N^t(n+k) \end{pmatrix}, \quad \hat{k}_t = \begin{pmatrix} \psi_1^t(n+k) \\ \psi_2^t(n+k) \\ \vdots \\ \psi_N^t(n+k) \end{pmatrix}, \quad (24)$$

respectively.

Lemma 4 *The following formulae hold:*

$$\tau_n^t = \begin{bmatrix} 0_t & 1_t & \cdots & (N-2)_t & (N-1)_t \end{bmatrix}, \quad (25)$$

$$\tau_n^{t-1} = \begin{bmatrix} 0_t & 1_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{bmatrix}, \quad (26)$$

$$\mu_{t-1}\tau_n^{t-1} = \begin{bmatrix} 0_t & 1_t & \cdots & (N-2)_t & (N-2)_{t-1} \end{bmatrix}, \quad (27)$$

$$\left(\prod_{i=1}^N P_i^t\right)^{-1}\tau_n^{t+1} = \begin{bmatrix} \tilde{0}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_t \end{bmatrix}, \quad (28)$$

$$\left(\prod_{i=1}^N P_i^t\right)^{-1}\mu_t\tau_n^{t+1} = \begin{bmatrix} \tilde{1}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_t \end{bmatrix}, \quad (29)$$

$$(1 - \mu_{t-1}\mu_t)\left(\prod_{i=1}^N P_i^t\right)^{-1}\sigma_n^t = \begin{bmatrix} \tilde{0}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{bmatrix}, \quad (30)$$

where the symbol \tilde{k}_t is the column vector given by

$$\tilde{k}_t = \begin{pmatrix} (P_1^t)^{-1}\varphi_1^t(n+k) \\ (P_2^t)^{-1}\varphi_2^t(n+k) \\ \vdots \\ (P_N^t)^{-1}\varphi_N^t(n+k) \end{pmatrix}. \quad (31)$$

Proof of Lemma 4: We first note that $\varphi_i^t(n)$ and $\psi_i^t(n)$ also satisfy the linear relations

$$\varphi_i^{t+1}(n) = \psi_i^t(n) - \mu_{t-1}\psi_i^t(n+1), \quad (32)$$

$$P_i^t\varphi_i^t(n) = \varphi_i^{t+1}(n) - \mu_t\varphi_i^{t+1}(n-1). \quad (33)$$

which follow from equations (10)–(12). Equation (25) is nothing but the definition. Equation (26) is derived as follows: Subtracting $(j+1)$ -th column multiplied by μ_{t-1} from j -th column of τ_n^{t-1} for $j = 0, 1, \dots, N-1$, and using equation (10), we have

$$\begin{aligned} \tau_n^{t-1} &= \begin{bmatrix} 0_{t-1} & 1_{t-1} & \cdots & (N-1)_{t-1} \end{bmatrix} \\ &= \begin{bmatrix} 0_{t-1} - \mu_{t-1} \times 1_{t-1} & 1_{t-1} & \cdots & (N-1)_{t-1} \end{bmatrix} \\ &= \begin{bmatrix} 0_t & 1_{t-1} & \cdots & (N-1)_{t-1} \end{bmatrix} \\ &= \cdots = \begin{bmatrix} 0_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{bmatrix}, \end{aligned}$$

which is equation (26). Moreover, multiplying μ_{t-1} to the N -th column of right hand side of equation (26) and using equation (10), we have

$$\begin{aligned} \mu_{t-1}\tau_n^{t-1} &= \begin{bmatrix} 1_t & \cdots & (N-2)_t & \mu_{t-1} \times (N-1)_{t-1} \end{bmatrix} \\ &= \begin{bmatrix} 1_t & \cdots & (N-2)_t & (N-2)_t + \mu_{t-1} \times (N-1)_{t-1} \end{bmatrix} \\ &= \begin{bmatrix} 1_t & \cdots & (N-2)_t & (N-2)_{t-1} \end{bmatrix}, \end{aligned}$$

which is nothing but equation (27). Equations (28) and (29) can be proved in similar manner by using equation (33). Equation (30) can be proved as follows: first notice that σ_n^t is rewritten as

$$\sigma_n^t = \begin{bmatrix} 0_{t+1} & \cdots & (N-1)_{t+1} & (\widehat{N-1})_t \end{bmatrix}, \quad (34)$$

which is shown in similar manner by using equation (32). We also note that $\varphi_i^t(n)$ and $\psi_i^t(n)$ satisfy the relation,

$$(1 - \mu_t\mu_{t-1})\psi_i^t(n) = P_i^t\varphi_i^{t-1}(n) + \mu_t\varphi_i^{t+1}(n-1), \quad (35)$$

which can be derived by eliminating $\varphi_i^t(n-1)$ from equation (32) with n being replaced by $n-1$ and equation (12). Then multiplying $(1 - \mu_t\mu_{t-1})$ to the N -th column of the right hand side of equation (34) and using equation (35), we obtain

$$(1 - \mu_t\mu_{t-1})\sigma_n^t = \begin{bmatrix} 0_{t+1} & \cdots & (N-2)_{t+1} & (1 - \mu_t\mu_{t-1}) \times (\widehat{N-1})_t \end{bmatrix}$$

$$\begin{aligned}
&= \begin{vmatrix} \varphi_1^{t+1}(n) & \cdots & \varphi_1^{t+1}(n+N-2) & P_1^t \varphi_1^{t-1}(n+N-1) \\ \varphi_2^{t+1}(n) & \cdots & \varphi_2^{t+1}(n+N-2) & P_2^t \varphi_2^{t-1}(n+N-1) \\ \vdots & & \vdots & \vdots \\ \varphi_N^{t+1}(n) & \cdots & \varphi_N^{t+1}(n+N-2) & P_N^t \varphi_N^{t-1}(n+N-1) \end{vmatrix} \\
&= \cdots = \begin{vmatrix} \varphi_1^{t+1}(n) & P_1^t \varphi_1^t(n+1) & \cdots & P_N^t \varphi_1^{t-1}(n+N-2) & P_1^t \varphi_1^{t-1}(n+N-1) \\ \varphi_2^{t+1}(n) & P_2^t \varphi_2^t(n+1) & \cdots & P_N^t \varphi_2^{t-1}(n+N-2) & P_2^t \varphi_2^{t-1}(n+N-1) \\ \vdots & \vdots & \cdots & \vdots & \vdots \\ \varphi_N^{t+1}(n) & P_N^t \varphi_N^t(n+1) & \cdots & P_N^t \varphi_N^{t-1}(n+N-2) & P_N^t \varphi_N^{t-1}(n+N-1) \end{vmatrix} \\
&= \prod_{i=1}^N P_i^t \begin{vmatrix} \tilde{0}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{vmatrix},
\end{aligned}$$

which is equation (30). This completes the proof of Lemma 4. \square

Now consider the following identity of $2N \times 2N$ determinant:

$$\begin{vmatrix} \tilde{0}_{t+1} & 0_t & \cdots & (N-2)_t & \emptyset & (N-1)_t & (N-1)_{t-1} \\ \tilde{0}_{t+1} & \emptyset & & & 1_t & \cdots & (N-2)_t & (N-1)_t & (N-1)_{t-1} \end{vmatrix} = 0, \quad (36)$$

Applying the Laplace expansion to left hand side of equation (36) and using Lemma 4, we obtain

$$\begin{aligned}
0 &= \begin{vmatrix} \tilde{0}_{t+1} & 0_t & 1_t & \cdots & (N-2)_t \end{vmatrix} \times \begin{vmatrix} 1_t & \cdots & (N-2)_t & (N-1)_t & (N-1)_{t-1} \end{vmatrix} \\
&\quad + \begin{vmatrix} 0_t & 1_t & \cdots & (N-2)_t & (N-1)_t \end{vmatrix} \times \begin{vmatrix} \tilde{0}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{vmatrix} \\
&\quad - \begin{vmatrix} 0_t & 1_t & \cdots & (N-2)_t & (N-1)_{t-1} \end{vmatrix} \times \begin{vmatrix} \tilde{0}_{t+1} & 1_t & \cdots & (N-2)_t & (N-1)_t \end{vmatrix} \\
&= \mu_t \left(\prod_{i=1}^N P_i^t \tau_{n-1}^{t+1} \times \mu_t \tau_{n+1}^{t-1} + \tau_n^t \times (1 - \mu_t \mu_{t-1}) \left(\prod_{i=1}^N P_i^t \sigma_n^t - \tau_n^{t-1} \times \left(\prod_{i=1}^N P_i^t \tau_n^{t+1} \right) \right) \right),
\end{aligned}$$

which is the bilinear equation (15).

The bilinear equation (16) can be proved by the similar technique. We prepare the following difference formulae:

Lemma 5 *The following formulae hold.*

$$\tau_n^t = \begin{vmatrix} 0_{t+1} & 1_{t+1} & \cdots & (N-2)_{t+1} & (N-1)_t \end{vmatrix}, \quad (37)$$

$$\mu_t \tau_{n+1}^t = \begin{vmatrix} 1_{t+1} & 2_{t+1} & \cdots & (N-1)_{t+1} & (N-1)_t \end{vmatrix}, \quad (38)$$

$$\sigma_n^t = \begin{vmatrix} 0_{t+1} & 1_{t+1} & \cdots & (N-2)_{t+1} & (\widehat{N-1})_t \end{vmatrix}, \quad (39)$$

$$\mu_{t-1} \sigma_{n+1}^t = \begin{vmatrix} 1_{t+1} & \cdots & (N-2)_{t+1} & (N-1)_{t+1} & (\widehat{N-1})_t \end{vmatrix}, \quad (40)$$

$$(\mu_{t-1} - \mu_t) \tau_{n+1}^{t-1} = \begin{vmatrix} 1_{t+1} & \cdots & (N-2)_{t+1} & (N-1)_t & (\widehat{N-1})_t \end{vmatrix}. \quad (41)$$

Proof. of Lemma 5: Equations (37) and (38) are equivalent to equations (26) and (27), respectively. Equation (39) is the same as equation (34). Equation (40) can be derived by using equation (32) after multiplying μ_{t-1} to the N -th column of the right hand side of equation (37). In order to prove equation (41), we note the following relation between $\varphi_i^t(n)$ and $\psi_i^t(n)$,

$$(\mu_{t-1} - \mu_t) \varphi_i^{t-1}(n) = \psi_i^t(n-1) - \varphi_i^t(n-1), \quad (42)$$

which can be obtained by eliminating $\varphi_i^{t-1}(n)$ from equation (10) with t being replaced by $t-1$ and equation (11). Multiplying $\mu_{t-1} - \mu_t$ on the N -th column of τ_{n+1}^{t-1} and using equation (42), we obtain equation (41). This completes the proof of Lemma 5. \square

The bilinear equation (16) is derived by applying the Laplace expansion to left hand side of the following identity

$$\begin{vmatrix} 0_{t+1} & \cdots & (N-2)_{t+1} & \emptyset & (N-1)_{t+1} & (N-1)_t & (\widehat{N-1})_t \\ \emptyset & & & 1_{t+1} & \cdots & (N-2)_{t+1} & (N-1)_{t+1} & (N-1)_t & (\widehat{N-1})_t \end{vmatrix} = 0,$$

and using Lemma 5. This completes the proof of Proposition 2 and thus Theorem 1.

4 Concluding remarks

In this article we have presented the N -soliton solution for the non-autonomous discrete-time Toda lattice equation (1), which can be regarded as a generalization of the discrete-time Toda equation such that the lattice interval with respect to time is an arbitrary function in time.

Discrete soliton equations commonly arise as Bäcklund or Darboux type transformations for corresponding continuous soliton equations. In this context, a number of iterations of a Bäcklund transformation can be regarded as the discrete independent variable. The Bäcklund transformation admits one parameter, playing a role of the lattice interval, which can be arbitrary function in corresponding independent variable. In this sense, discrete soliton equations can be naturally extended to be non-autonomous (see, for example, [1, 16]). Also, such non-autonomous generalization can be mapped to autonomous case (the lattice intervals are constants) by certain gauge transformation [19]. However, it should be noted that such transformation does not map the soliton solutions to soliton solutions directly. It was recognized in [8, 9] that the discrete two-dimensional Toda lattice equation (or equivalently, the discrete KP equation) admits non-autonomous generalization keeping the determinantal structure of exact solutions.

It is known that various discrete soliton equations are derived from the discrete KP equation and its Bäcklund transformations. Therefore it is expected that solutions of non-autonomous discrete soliton equations are discussed from this point of view. For example, the solutions of non-autonomous discrete-time relativistic Toda equation have been constructed in this manner in [10].

However, direct reduction process from the non-autonomous discrete KP equation might not be sufficient. As we have shown in this article, in the case of equation (2), clever introduction of auxiliary τ function (σ_n^t in this article) is critical, which does not appear in the autonomous or continuous cases. Careful investigation of this machinery may lead to various generalizations of discrete soliton equations and their solutions. This problem will be discussed in forthcoming articles.

Acknowledgement The authors would like to thank Dr. Satoshi Tsujimoto and Dr. Ken-ichi Maruno for valuable discussions. They also appreciate valuable comments from anonymous referees which contributed to improve quality of this article. One of the author (K.K) thanks Prof. Nalini Joshi for hospitality during his stay in University of Sydney. This work was partly supported by the Grant-in-Aid for JSPS Fellows, The Ministry of Education, Culture, Sports, Science and Technology, Japan.

References

- [1] Bobenko A I and Seiler R (eds.) 1999 Discrete integrable geometry and physics *Oxford Lecture Series in Mathematics and its Applications* **16**, Oxford University Press, New York
- [2] Hirota R 1977 Nonlinear partial difference equations. II. Discrete-time Toda equation *J. Phys. Soc. Japan* **43** 2074–2078
- [3] Hirota R 1987 Discrete two-dimensional Toda molecule equation *J. Phys. Soc. Japan* **56** 4285–4288
- [4] Hirota R, Ito M and Kako F 1988 Two-dimensional Toda lattice equations *Prog. Theor. Phys. Suppl.* **94** 42–58
- [5] Hirota R 1997 Conserved quantities of “random-time Toda equation” *J. Phys. Soc. Japan* **66** 283–284
- [6] Hirota R 2004 The Direct Method in Soliton Theory *Cambridge Tracts in Mathematics* **155**, Cambridge University Press, New York, 2004
- [7] Kajiwara K, Masuda T, Noumi M, Ohta Y and Yamada Y 2001 Determinant formulas for the Toda and discrete Toda equations *Funkcial. Ekvac.* **44** 291–307
- [8] Kajiwara K and Satsuma J 1991 q -difference version of the two-dimensional Toda lattice equation *J. Phys. Soc. Japan* **60** 3986–3989
- [9] Kajiwara K, Ohta Y and Satsuma J 1993 q -discrete Toda molecule equation *Phys. Lett. A* **180** 249–256
- [10] Maruno K, Kajiwara K and Oikawa M 2000 A note on integrable systems related to discrete time Toda lattice *SIDE III—symmetries and integrability of difference equations (Sabaudia, 1998), CRM Proc. Lecture Notes* **25**, Amer. Math. Soc. Providence, 303–314.

- [11] Miwa T, Jimbo T and Date E 1999 Solitons: Differential equations, symmetries and infinite dimensional algebras *Cambridge Tracts in Mathematics* **135**, Cambridge University Press, New York, 1999.
- [12] Mukaihira A and Tsujimoto S 2004 Determinant structure of R_I type discrete integrable system *J. Phys. A: Math. Gen.* **37** 4557–4565
- [13] Mukaihira A and Tsujimoto S 2004 Determinant structure of spectral transformation chain associated with biorthogonal rational functions *submitted to J. Phys. A: Math. Gen.*
- [14] Ohta Y, Hirota R, Tsujimoto S and Imai T 1993 Casorati and discrete Gram type determinant representations of solutions to the discrete KP hierarchy *J. Phys. Soc. Japan* **62** 1872–1886
- [15] Ohta Y, Kajiwara K, Matsukidaira J and Satsuma J 1993 Casorati determinant solution for the relativistic Toda lattice equations *J. Math. Phys.* **34** 5190–5204
- [16] Schief W K 2001 Isothermic surfaces in spaces of arbitrary dimension: integrability, discretization, and Bäcklund transformations—a discrete Calapso equation *Stud. Appl. Math.* **106** 85–137
- [17] Spiridonov V and Zhedanov A 1995 Discrete Darboux transformations, the discrete-time Toda lattice, and the Askey-Wilson polynomials *Methods. Appl. Anal.* **2** 369–398
- [18] Vinet L and Zhedanov A 1998 An integrable chain and bi-orthogonal polynomials *Lett. Math. Phys.* **46** 233–245
- [19] Willox R, Tokihiro T and Satsuma J 2000 Nonautonomous discrete integrable systems *Chaos, Solitons and Fractals* **11** 121–135

List of MHF Preprint Series, Kyushu University

21st Century COE Program

Development of Dynamic Mathematics with High Functionality

- MHF2003-1 Mitsuhiro T. NAKAO, Kouji HASHIMOTO & Yoshitaka WATANABE
A numerical method to verify the invertibility of linear elliptic operators with applications to nonlinear problems
- MHF2003-2 Masahisa TABATA & Daisuke TAGAMI
Error estimates of finite element methods for nonstationary thermal convection problems with temperature-dependent coefficients
- MHF2003-3 Tomohiro ANDO, Sadanori KONISHI & Seiya IMOTO
Adaptive learning machines for nonlinear classification and Bayesian information criteria
- MHF2003-4 Kazuhiro YOKOYAMA
On systems of algebraic equations with parametric exponents
- MHF2003-5 Masao ISHIKAWA & Masato WAKAYAMA
Applications of Minor Summation Formulas III, Plücker relations, Lattice paths and Pfaffian identities
- MHF2003-6 Atsushi SUZUKI & Masahisa TABATA
Finite element matrices in congruent subdomains and their effective use for large-scale computations
- MHF2003-7 Setsuo TANIGUCHI
Stochastic oscillatory integrals - asymptotic and exact expressions for quadratic phase functions -
- MHF2003-8 Shoki MIYAMOTO & Atsushi YOSHIKAWA
Computable sequences in the Sobolev spaces
- MHF2003-9 Toru FUJII & Takashi YANAGAWA
Wavelet based estimate for non-linear and non-stationary auto-regressive model
- MHF2003-10 Atsushi YOSHIKAWA
Maple and wave-front tracking — an experiment
- MHF2003-11 Masanobu KANEKO
On the local factor of the zeta function of quadratic orders
- MHF2003-12 Hidefumi KAWASAKI
Conjugate-set game for a nonlinear programming problem

- MHF2004-1 Koji YONEMOTO & Takashi YANAGAWA
Estimating the Lyapunov exponent from chaotic time series with dynamic noise
- MHF2004-2 Rui YAMAGUCHI, Eiko TSUCHIYA & Tomoyuki HIGUCHI
State space modeling approach to decompose daily sales of a restaurant into time-dependent multi-factors
- MHF2004-3 Kenji KAJIWARA, Tetsu MASUDA, Masatoshi NOUMI, Yasuhiro OHTA & Yasuhiko YAMADA
Cubic pencils and Painlevé Hamiltonians
- MHF2004-4 Atsushi KAWAGUCHI, Koji YONEMOTO & Takashi YANAGAWA
Estimating the correlation dimension from a chaotic system with dynamic noise
- MHF2004-5 Atsushi KAWAGUCHI, Kentarou KITAMURA, Koji YONEMOTO, Takashi YANAGAWA & Kiyofumi YUMOTO
Detection of auroral breakups using the correlation dimension
- MHF2004-6 Ryo IKOTA, Masayasu MIMURA & Tatsuyuki NAKAKI
A methodology for numerical simulations to a singular limit
- MHF2004-7 Ryo IKOTA & Eiji YANAGIDA
Stability of stationary interfaces of binary-tree type
- MHF2004-8 Yuko ARAKI, Sadanori KONISHI & Seiya IMOTO
Functional discriminant analysis for gene expression data via radial basis expansion
- MHF2004-9 Kenji KAJIWARA, Tetsu MASUDA, Masatoshi NOUMI, Yasuhiro OHTA & Yasuhiko YAMADA
Hypergeometric solutions to the q -Painlevé equations
- MHF2004-10 Raimundas VIDŪNAS
Expressions for values of the gamma function
- MHF2004-11 Raimundas VIDŪNAS
Transformations of Gauss hypergeometric functions
- MHF2004-12 Koji NAKAGAWA & Masakazu SUZUKI
Mathematical knowledge browser
- MHF2004-13 Ken-ichi MARUNO, Wen-Xiu MA & Masayuki OIKAWA
Generalized Casorati determinant and Positon-Negaton-Type solutions of the Toda lattice equation
- MHF2004-14 Nalini JOSHI, Kenji KAJIWARA & Marta MAZZOCCO
Generating function associated with the determinant formula for the solutions of the Painlevé II equation

- MHF2004-15 Kouji HASHIMOTO, Ryohei ABE, Mitsuhiro T. NAKAO & Yoshitaka WATANABE
Numerical verification methods of solutions for nonlinear singularly perturbed problem
- MHF2004-16 Ken-ichi MARUNO & Gino BIONDINI
Resonance and web structure in discrete soliton systems: the two-dimensional Toda lattice and its fully discrete and ultra-discrete versions
- MHF2004-17 Ryuei NISHII & Shinto EGUCHI
Supervised image classification in Markov random field models with Jeffreys divergence
- MHF2004-18 Kouji HASHIMOTO, Kenta KOBAYASHI & Mitsuhiro T. NAKAO
Numerical verification methods of solutions for the free boundary problem
- MHF2004-19 Hiroki MASUDA
Ergodicity and exponential β -mixing bounds for a strong solution of Lévy-driven stochastic differential equations
- MHF2004-20 Setsuo TANIGUCHI
The Brownian sheet and the reflectionless potentials
- MHF2004-21 Ryuei NISHII & Shinto EGUCHI
Supervised image classification based on AdaBoost with contextual weak classifiers
- MHF2004-22 Hideki KOSAKI
On intersections of domains of unbounded positive operators
- MHF2004-23 Masahisa TABATA & Shoichi FUJIMA
Robustness of a characteristic finite element scheme of second order in time increment
- MHF2004-24 Ken-ichi MARUNO, Adrian ANKIEWICZ & Nail AKHMEDIEV
Dissipative solitons of the discrete complex cubic-quintic Ginzburg-Landau equation
- MHF2004-25 Raimundas VIDŪNAS
Degenerate Gauss hypergeometric functions
- MHF2004-26 Ryo IKOTA
The boundedness of propagation speeds of disturbances for reaction-diffusion systems
- MHF2004-27 Ryusuke KON
Convex dominates concave: an exclusion principle in discrete-time Kolmogorov systems

- MHF2004-28 Ryusuke KON
Multiple attractors in host-parasitoid interactions: coexistence and extinction
- MHF2004-29 Kentaro IHARA, Masanobu KANEKO & Don ZAGIER
Derivation and double shuffle relations for multiple zeta values
- MHF2004-30 Shuichi INOKUCHI & Yoshihiro MIZOGUCHI
Generalized partitioned quantum cellular automata and quantization of classical CA
- MHF2005-1 Hideki KOSAKI
Matrix trace inequalities related to uncertainty principle
- MHF2005-2 Masahisa TABATA
Discrepancy between theory and real computation on the stability of some finite element schemes
- MHF2005-3 Yuko ARAKI & Sadanori KONISHI
Functional regression modeling via regularized basis expansions and model selection
- MHF2005-4 Yuko ARAKI & Sadanori KONISHI
Functional discriminant analysis via regularized basis expansions
- MHF2005-5 Kenji KAJIWARA, Tetsu MASUDA, Masatoshi NOUMI, Yasuhiro OHTA & Yasuhiko YAMADA
Point configurations, Cremona transformations and the elliptic difference Painlevé equations
- MHF2005-6 Kenji KAJIWARA, Tetsu MASUDA, Masatoshi NOUMI, Yasuhiro OHTA & Yasuhiko YAMADA
Construction of hypergeometric solutions to the q -Painlevé equations
- MHF2005-7 Hiroki MASUDA
Simple estimators for non-linear Markovian trend from sampled data:
I. ergodic cases
- MHF2005-8 Hiroki MASUDA & Nakahiro YOSHIDA
Edgeworth expansion for a class of Ornstein-Uhlenbeck-based models
- MHF2005-9 Masayuki UCHIDA
Approximate martingale estimating functions under small perturbations of dynamical systems
- MHF2005-10 Ryo MATSUZAKI & Masayuki UCHIDA
One-step estimators for diffusion processes with small dispersion parameters from discrete observations
- MHF2005-11 Junichi MATSUKUBO, Ryo MATSUZAKI & Masayuki UCHIDA
Estimation for a discretely observed small diffusion process with a linear drift

- MHF2005-12 Masayuki UCHIDA & Nakahiro YOSHIDA
AIC for ergodic diffusion processes from discrete observations
- MHF2005-13 Hiromichi GOTO & Kenji KAJIWARA
Generating function related to the Okamoto polynomials for the Painlevé IV equation
- MHF2005-14 Masato KIMURA & Shin-ichi NAGATA
Precise asymptotic behaviour of the first eigenvalue of Sturm-Liouville problems with large drift
- MHF2005-15 Daisuke TAGAMI & Masahisa TABATA
Numerical computations of a melting glass convection in the furnace
- MHF2005-16 Raimundas VIDŪNAS
Normalized Leonard pairs and Askey-Wilson relations
- MHF2005-17 Raimundas VIDŪNAS
Askey-Wilson relations and Leonard pairs
- MHF2005-18 Kenji KAJIWARA & Atsushi MUKAIHIRA
Soliton solutions for the non-autonomous discrete-time Toda lattice equation