



Binary Bargmann symmetry constraint associated with 3×3 discrete matrix spectral problem

Xin-Yue Li^{a,*}, Qiu-Lan Zhao^a, Yu-Xia Li^b, Huan-He Dong^a

^aCollege of Mathematics and Systems Science, Shandong University of Science and Technology, Qingdao 266590, P. R. China.

^bShandong Key Laboratory for Robot and Intelligent Technology, Qingdao 266590, P. R. China.

Communicated by B. G. Sidharth

Abstract

Based on the nonlinearization technique, a binary Bargmann symmetry constraint associated with a new discrete 3×3 matrix eigenvalue problem, which implies that there exist infinitely many common commuting symmetries and infinitely many common commuting conserved functionals, is proposed. A new symplectic map of the Bargmann type is obtained through binary nonlinearization of the discrete eigenvalue problem and its adjoint one. The generating function of integrals of motion is obtained, by which the symplectic map is further proved to be completely integrable in the Liouville sense. ©2015 All rights reserved.

Keywords: Discrete Hamiltonian structure, binary Bargmann symmetry constraint, finite-dimensional integrable system .

2010 MSC: 35Q51, 37J15.

1. Introduction

Recently in the past decade, an unusual way of using the nonlinearization technique arose in the theory of soliton equations. In general, one considers the complicated nonlinear problems to be solved in such a way to break nonlinear problems into several linear or smaller ones and then to solve these resulting problems. It is following this idea that one has introduced the method of Lax pair to study nonlinear soliton equations. The Lax pairs are always linear with respect to their eigenfunctions. Nevertheless, the nonlinearization technique puts this original object, the Lax pair, into a nonlinear and more complicated object, the nonlinearized Lax system. The main reason why the nonlinearization technique takes effect is that kind of specific symmetry constraints expressed through the variational derivative of the potential.

*Corresponding author

Email addresses: xinyueliqd@sina.com (Xin-Yue Li), ql_zhao@aliyun.com (Qiu-Lan Zhao)

The study of symmetry constraints itself is an important part of the kernel of the mathematical theory of nonlinearization, which can manipulate both mono-nonlinearization [3] and binary nonlinearization [12, 25].

However, all examples of application of the nonlinearization technique, discussed so far, are related to lower-order matrix spectral problems of soliton equations, most of which are only concerned with second-order traceless matrix spectral problems. On the other hand, there appears much difficulty in handling the Liouville integrability of the so-called constrained flows generated from spectral problems, in the case of the third and fourth-order matrix spectral problems [5, 10, 15, 16, 29, 34]. It is a challenging task to extend the theory of nonlinearization to the case of higher-order matrix spectral problems. In this article, we would like to establish a concrete example to apply the nonlinearization technique to the case of higher-order matrix spectral problems, by manipulating binary nonlinearization [1, 4, 7, 9, 11, 13, 14, 17, 18, 22, 23, 24, 30, 31, 32] for arbitrary-order matrix spectral problems associated with 3×3 discrete matrix eigenvalue problem. The resulting theory will show a direct way for generating sufficiently many integrals of motion for the Liouville integrability of the constrained flows resulting from higher-order matrix spectral problems.

This article is organized as follows. In Section 2, a discrete 3×3 matrix spectral problem is introduced, and a hierarchy of lattice soliton equations is derived by the method of discrete zero curvature representation. A lattice system is proposed, it is a typical lattice system in resulting hierarchy. Infinitely many commuting symmetries and infinitely many commuting conserved functionals for the obtained hierarchy are given. In Section 3, we consider the Bargmann symmetry constraint for the proposed new Lax pairs and adjoint Lax pairs of the discrete soliton hierarchy. Finally in Section 4, conclusions and remarks are given.

2. A family of lattice soliton equations and its Liouville integrability

Let us define the shift operator E , the inverse of E by

$$E f_n = f_{n+1}, E^{-1} f_n = f_{n-1}, \Delta = E - E^{-1}, n \in \mathbb{Z}, \\ (1 - E)^{-1} = -(1 + E^{-1})\Delta^{-1}, (1 - E^{-1})^{-1} = (1 + E)\Delta^{-1}.$$

We introduce the new discrete 3×3 matrix spectral problem

$$E \psi_n = U_n(u_n, \lambda) \psi_n = \begin{pmatrix} p_n & 1 & q_n - \lambda \\ 0 & 0 & 1 \\ s_n & 0 & 0 \end{pmatrix} \begin{pmatrix} \psi_n^1 \\ \psi_n^2 \\ \psi_n^3 \end{pmatrix}, \quad (2.1)$$

where the potential vector $U_n = (p_n, q_n, s_n)^T$, $\lambda_t = 0$, and solve the stationary discrete zero curvature equation

$$(E V_n) U_n - U_n V_n = 0, \quad V_n = (V_n^{ij})_{3 \times 3}, \quad (2.2)$$

where each entry $(V_n^{ij})_{3 \times 3} = V_n^{ij}(A_n(\lambda), B_n(\lambda), D_n(\lambda))$ of the 3×3 matrix V_n is a Laurent expansion of λ . When we choose $V_n^{12} = A_n(\lambda)$, $V_n^{32} = B_n(\lambda)$, $V_n^{22} = D_n(\lambda)$, we have

$$\begin{aligned} V_n^{11} &= E^{-1} p_n A_n(\lambda) - \lambda E^{-1} B_n(\lambda) + E^{-1} q_n B_n(\lambda) + E^{-1} D_n(\lambda), \\ V_n^{13} &= q_n A_n(\lambda) - \lambda A_n(\lambda) + \frac{1}{s_n} E B_n(\lambda), \\ V_n^{21} &= E^{-1} B_n(\lambda), \quad V_n^{23} = E^{-1} \frac{1}{s_n} E^{-1} s_n A_n(\lambda) - E^{-1} \frac{p_n}{s_n} B_n(\lambda), \\ V_n^{31} &= E^{-1} s_n A_n(\lambda), \quad V_n^{33} = -\lambda B_n(\lambda) + q_n B_n(\lambda) + E D_n(\lambda). \end{aligned} \quad (2.3)$$

Substituting the following expressions

$$A_n(\lambda) = \sum_{m=-1}^{\infty} A_n^{(m)} \lambda^{-m}, \quad B_n(\lambda) = \sum_{m=-1}^{\infty} B_n^{(m)} \lambda^{-m}, \quad D_n(\lambda) = \sum_{m=-1}^{\infty} D_n^{(m)} \lambda^{-m}. \quad (2.4)$$

The stationary discrete zero-curvature equation (2.2) is equivalent to the recursion relation:

$$\begin{aligned}
 & (s_n E - E^{-1} s_n) A_n^{(j)}(\lambda) + p_n(1 - E^{-1}) B_n^{(j)}(\lambda) \\
 &= (p_n^2 - p_n E^{-1} p_n + s_n E q_n - q_n E^{-1} s_n) A_n^{(j-1)}(\lambda) \\
 &\quad + (p_n q_n - p_n E^{-1} q_n + s_n E \frac{1}{s_n} E - E^{-1}) B_n^{(j-1)}(\lambda) + p_n(1 - E^{-1}) D_n^{(j-1)}(\lambda), \\
 & (1 - E) D_n^j(\lambda) \\
 &= (E - E^{-1} \frac{1}{s_n} E^{-1} s_n) A_n^{(j-1)}(\lambda) + (E^{-1} \frac{p_n}{s_n} - \frac{p_n}{s_n} E) B_n^{(j-1)}(\lambda) + q_n(1 - E) D_n^{(j-1)}(\lambda), \\
 & s_n(E - E^{-1}) B_n^{(j)}(\lambda) \\
 &= s_n(1 - E^{-1}) p_n A_n^{(j-1)}(\lambda) + s_n(E - E^{-1}) q_n B_n^{(j-1)}(\lambda) + s_n(E^2 - E^{-1}) D_n^{(j-1)}(\lambda).
 \end{aligned} \tag{2.5}$$

From the above recursion equations, we obtain the initial data

$$A_n^{(-1)} = 0, B_n^{(-1)} = 1, D_n^{(-1)} = 0, A_n^{(0)} = \frac{1}{s_n}, B_n^{(0)} = q_n, D_n^{(0)} = \frac{p_{n-1}}{s_{n-1}}, \dots$$

To obtain Lax integrable equations, we define F_n^j by the following relation:

$$D_n^{(j)}(\lambda) = -p_n A_n^{(j)}(\lambda) - (1 + E^{-1}) s_n F_n^{(j)}(\lambda). \tag{2.6}$$

It is easy to see that

$$\begin{aligned}
 & (s_n E - E^{-1} s_n) A_n^{(j)}(\lambda) + p_n(1 - E^{-1}) B_n^{(j)}(\lambda) \\
 &= (s_n E q_n - q_n E^{-1} s_n) A_n^{(j-1)}(\lambda) + (p_n q_n - p_n E^{-1} q_n + s_n E \frac{1}{s_n} E - E^{-1}) B_n^{(j-1)}(\lambda) \\
 &\quad + p_n(E^{-2} - 1) s_n F_n^{(j-1)}(\lambda), \\
 & (E - 1) p_n A_n^{(j)}(\lambda) + \Delta s_n F_n^j(\lambda) \\
 &= (E - E^{-1} \frac{1}{s_n} E^{-1} s_n + q_n E p_n - p_n q_n) A_n^{(j-1)}(\lambda) + (E^{-1} \frac{p_n}{s_n} - \frac{p_n}{s_n} E) B_n^{(j-1)}(\lambda) \\
 &\quad + q_n \Delta s_n F_n^{(j-1)}(\lambda), \\
 & s_n \Delta B_n^{(j)}(\lambda) = s_n(1 - E^2) p_n A_n^{(j-1)}(\lambda) + s_n \Delta q_n B_n^{(j-1)}(\lambda) \\
 &\quad + s_n(E^{-2} - E^2 + E^{-1} - E) s_n F_n^{(j-1)}(\lambda).
 \end{aligned} \tag{2.7}$$

Using the matrix notation, the above expressions (2.3) can be written as

$$K G_n^{j-1} = J G_n^j, G_n^j = (A_n^{(j)}, B_n^{(j)}, F_n^{(j)})^T, j \geq 0, \tag{2.8}$$

where so-called Lenards operator pair J and K are two skew-symmetric operators

$$J = \begin{pmatrix} s_n E - E^{-1} s_n & p_n(1 - E^{-1}) & 0 \\ (E - 1) p_n & 0 & \Delta s_n \\ 0 & s_n \Delta & 0 \end{pmatrix}$$

and

$$K = \begin{pmatrix} s_n E q_n - q_n E^{-1} s_n & p_n q_n - p_n E^{-1} q_n + s_n E \frac{1}{s_n} E - E^{-1} & p_n(E^{-2} - 1) s_n \\ E - E^{-1} \frac{1}{s_n} E^{-1} s_n + q_n E p_n - p_n q_n & E^{-1} \frac{p_n}{s_n} - \frac{p_n}{s_n} E & q_n \Delta s_n \\ s_n(1 - E^2) p_n & s_n \Delta q_n & s_n(E^{-2} - E^2 + E^{-1} - E) s_n \end{pmatrix}.$$

From (2.8), we have

$$\begin{aligned}
 G_n^{-1} &= (A_n^{(-1)}, B_n^{(-1)}, F_n^{(-1)})^T = (0, 1, 0)^T, G_n^0 = (A_n^{(0)}, B_n^{(0)}, F_n^{(0)})^T = (\frac{1}{s_n}, q_n, 0)^T, \\
 G_n^1 &= (A_n^{(1)}, B_n^{(1)}, F_n^{(1)})^T = (\frac{q_n + q_{n+1}}{s_n}, q^2 + \frac{p_n}{s_n} + \frac{p_{n-1}}{s_{n-1}}, \frac{p_n(q_n + q_{n+1}) - 1}{s_n}), \dots
 \end{aligned}$$

Let $\psi_n(\lambda)$ satisfy (2.1) and its auxiliary problem

$$\frac{\partial \psi_n(\lambda)}{\partial t_n} = V_n^{(m)} \psi_n(\lambda), \tag{2.9}$$

where

$$V_n^{(m)} = (V_n^{(ijm)})_{3 \times 3}, \quad V_n^{(ijm)} = V_n^{(ij)}(A_n^{(m)}(\lambda), B_n^{(m)}(\lambda), D_n^{(m)}(\lambda))$$

and

$$A_n^{(m)}(\lambda) = \sum_{i=-1}^{\infty} A_n^{(m)} \lambda^{m-i}, \quad B_n^{(m)}(\lambda) = \sum_{i=-1}^{\infty} B_n^{(m)} \lambda^{m-i}, \quad D_n^{(m)}(\lambda) = \sum_{i=-1}^{\infty} D_n^{(m)} \lambda^{m-i}.$$

Then the compatibility conditions of (2.1) and (2.9) are

$$\frac{\partial U_n}{\partial t_{n_m}} = (E V_n^{(m)}) U_n - U_n V_n^{(m)}, \quad m \geq -1, \tag{2.10}$$

which implies the lattice soliton equations

$$\frac{\partial U_n}{\partial t_{n_m}} = X_n^{m+1}, \quad U_n = (p_n, q_n, s_n)^T, \quad m \geq -1,$$

and

$$X_n^j = J G_n^j = K G_n^{j-1}, \quad j \geq 0$$

which give rise to the following hierarchy of lattice soliton equations

$$\begin{cases} \frac{\partial p_n}{\partial t_{n_m}} = (s_n E - E^{-1} s_n) A_n^{(j)}(\lambda) + p_n (1 - E^{-1}) B_n^{(j)}(\lambda), \\ \frac{\partial q_n}{\partial t_{n_m}} = (E - 1) p_n A_n^{(j)}(\lambda) + \Delta s_n F_n^j(\lambda), \\ \frac{\partial s_n}{\partial t_{n_m}} = s_n \Delta B_n^{(j)}(\lambda). \end{cases} \quad j \geq -1. \tag{2.11}$$

So the (2.10) are discrete zero curvature representation of (2.11), the discrete spectral problem (2.3) and (2.9) constitute the Lax pair of (2.11), and (2.11) is a hierarchy of Lax integrable nonlinear lattice equations. It is easy to verify that the new first Liouville integrable differential-difference equation in (2.11), when $m = 0$, is

$$\begin{cases} \frac{\partial}{\partial t_n} p_n = p_n (q_n - q_{n-1}) + \frac{s_n - s_{n+1}}{s_{n+1}}, \\ \frac{\partial}{\partial t_n} q_n = \frac{p_{n+1}}{s_{n+1}} - \frac{p_n}{s_n}, \\ \frac{\partial}{\partial t_n} s_n = s_n (q_{n+1} - q_{n-1}). \end{cases} \tag{2.12}$$

The variational derivative, the Gateaux derivative and the inner product are defined, respectively, by

$$\frac{\delta H_n}{\delta u_n} = \sum_{m \in \mathbb{Z}} E^{-m} \left(\frac{\partial H_n}{\partial u_{n+m}} \right), \quad J'(u_n)[v_n] = \frac{\partial}{\partial \varepsilon} J(u_n + \varepsilon v_n)|_{\varepsilon=0}, \quad \langle f_n, g_n \rangle = \sum_{n \in \mathbb{Z}} (f_n, g_n)_{R^2}, \tag{2.13}$$

where f_n, g_n are required to be rapidly vanished at the infinity, and $(f_n, g_n)_{R^2}$ denotes the standard inner product of f_n and g_n in the Euclidean space R_2 . Operator J^* is defined by $\langle f, J^* g \rangle = \langle J f, g \rangle$; it is called adjoint operator of J with respect to (2.8). If an operator J has the property $J^* = -J$, then J is called to be a skew-symmetric. A linear operator J is called a Hamiltonian operator, if J is a skew-symmetric operator and satisfies the Jacobi identity, i.e., it satisfies that

$$\langle f, Jg \rangle = -\langle Jf, g \rangle, \quad \langle J'(u_n)[Jf]g, h \rangle + Cycle(f, g, h) = 0 \tag{2.14}$$

based on a given Hamiltonian operator J , we can define a corresponding Poisson bracket

$$\{f, g\}_J = \left\langle \frac{\delta f}{\delta u_n}, J \frac{\delta g}{\delta u_n} \right\rangle = \sum_{n \in Z} \left(\frac{\delta f}{\delta u_n}, J \frac{\delta g}{\delta u_n} \right). \tag{2.15}$$

To establish the Hamiltonian structures for (2.11), we define

$$R_n = V_n U_n^{-1} = \begin{pmatrix} V_n^{12} & (\lambda - q_n)V_n^{12} + V_n^{13} & \frac{V_n^{11} - p_n V_n^{12}}{s_n} \\ V_n^{22} & (\lambda - q_n)V_n^{22} + V_n^{23} & \frac{V_n^{21} - p_n V_n^{22}}{s_n} \\ V_n^{32} & (\lambda - q_n)V_n^{32} + V_n^{33} & \frac{V_n^{31} - p_n V_n^{32}}{s_n} \end{pmatrix}$$

and $\langle A, B \rangle = Tr(AB)$, where A and B are the some order square matrices. We have

$$\frac{\partial U_n}{\partial \lambda} = \begin{pmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \frac{\partial U_n}{\partial p_n} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \frac{\partial U_n}{\partial q_n} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \frac{\partial U_n}{\partial s_n} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}.$$

Hence

$$\begin{aligned} \langle R_n, \frac{\partial U_n}{\partial \lambda} \rangle &= -V_n^{32} = -B_n(\lambda), \quad \langle R_n, \frac{\partial U_n}{\partial p_n} \rangle = V_n^{12} = A_n(\lambda), \quad \langle R_n, \frac{\partial U_n}{\partial q_n} \rangle = V_n^{32} = B_n(\lambda), \\ \langle R_n, \frac{\partial U_n}{\partial s_n} \rangle &= \frac{V_n^{11} - p_n V_n^{12}}{s_n} = \frac{1}{s_n} [(E^{-1} - 1)p_n A_n(\lambda) - E^{-1}(\lambda - q_n)B_n(\lambda) + E^{-1}D_n(\lambda)]. \end{aligned} \tag{2.16}$$

By virtue of the discrete trace identity

$$\frac{\delta}{\delta u} \sum_{n \in Z} \langle R_n, \frac{\partial U_n}{\partial \lambda} \rangle = \left(\lambda^{-\varepsilon} \left(\frac{\partial}{\partial \lambda} \right) \lambda^\varepsilon \right) \langle R_n, \frac{\partial U_n}{\partial u^i} \rangle, \quad i = 1, 2, 3. \tag{2.17}$$

The substitution of (2.4) into (2.17), and comparing the coefficients of λ^{-m-1} in (2.17), we get

$$\left(\frac{\delta}{\delta p_n}, \frac{\delta}{\delta q_n}, \frac{\delta}{\delta s_n} \right) \left(B_n^{(m+1)} \right) = (\varepsilon - m) \begin{pmatrix} A_n^{(m)} \\ B_n^{(m)} \\ \frac{1}{s_n} (E^{-1} - 1)A_n^{(m)} - E^{-1}B_n^{(m+1)} + E^{-1}(q_n B_n^{(m)} + D_n^{(m)}) \end{pmatrix}. \tag{2.18}$$

When $m = 0$ in the (2.18), through a direct calculation, we find that $\varepsilon = 0$. So we have

$$\left(\frac{\delta}{\delta s_n}, \frac{\delta}{\delta w_n}, \frac{\delta}{\delta p_n} \right) \left(-\frac{B_n^{(m+1)}}{m+1} \right) = \begin{pmatrix} A_n^{(m)} \\ B_n^{(m)} \\ \frac{1}{s_n} (E^{-1} - 1)A_n^{(m)} - E^{-1}B_n^{(m+1)} + E^{-1}(q_n B_n^{(m)} + D_n^{(m)}) \end{pmatrix}, \quad m \geq -1.$$

Now we can rewrite the (2.11) in the following Hamiltonian forms

$$\frac{\partial U_n}{\partial t_{nm}} = X_n^{m+1} = J \left(\frac{\delta}{\delta p_n}, \frac{\delta}{\delta q_n}, \frac{\delta}{\delta s_n} \right) H_n^{m+1} = JL \left(\frac{\delta}{\delta p_n}, \frac{\delta}{\delta q_n}, \frac{\delta}{\delta s_n} \right) H_n^m, \quad m \geq -1. \tag{2.19}$$

Let

$$L = \begin{pmatrix} L_{11} & \frac{1}{s_n} \Delta^{-1} & L_{13} \\ \Delta^{-1} \frac{1}{s_n} & 0 & 0 \\ L_{31} & 0 & (E s_n - s_n E^{-1})^{-1} \end{pmatrix}, \tag{2.20}$$

where

$$\begin{aligned} L_{11} &= -\frac{1}{s_n} \Delta^{-1} p_n (E s_n - s_n E^{-1})^{-1} p_n (E - 1) \Delta^{-1} \frac{1}{s_n}, \\ L_{13} &= -\frac{1}{s_n} \Delta^{-1} (1 - E^{-1}) p_n (E s_n - s_n E^{-1})^{-1}, \\ L_{31} &= -(E s_n - s_n E^{-1})^{-1} p_n (E - 1) \Delta^{-1} \frac{1}{s_n}. \end{aligned}$$

It is easy to verify that K is a skew-symmetric operator in this way and the positive hierarchy (2.10) is derived. It is easy to verify that the positive hierarchy has the discrete zero-curvature representation (2.9). And, every soliton equation in (2.11) or the discrete Hamiltonian system (2.19) is a discrete Liouville integrable system.

3. A binary Symmetry constraint by binary nonlinearization

In order to impose the Bargmann symmetry constraint by binary nonlinearization, we consider the adjoint spectral problem of spectral problem (2.1)

$$E^{-1} \psi_n = (E^{-1} \tilde{U}_n^T(u_n, \lambda) \psi_n), \quad \psi_n = (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j})^T \tag{3.1}$$

and temporal spectral problem

$$\psi_{nt_m} = -(\tilde{V}_n^m(u_n, \lambda))^T \psi_n. \tag{3.2}$$

From the compatibility condition $(E^{-1} \psi_n)_{t_m} = E^{-1} \psi_{nt_m}$, we know that

$$E^{-1} \tilde{U}_{nt_m}^T = (E^{-1} \tilde{U}_n^T) (\tilde{V}_n^m)^T - (E^{-1} (\tilde{V}_n^m)^T) (E^{-1} \tilde{U}_n^T) \tag{3.3}$$

Let $\lambda_1, \lambda_2, \dots, \lambda_N$ be N distinct eigenvalues of spectral problem (1) and $\lambda_j \neq 0, j = 1, 2, \dots, N$, we have

$$\begin{cases} (E \varphi_n^{1j}, E \varphi_n^{2j}, E \varphi_n^{3j}) = (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j}) U_n^T(u_n, \lambda), \\ (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j})_{t_m} = (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j}) V_n^T(u_n, \lambda), \\ (E \psi_n^{1j}, E \psi_n^{2j}, E \psi_n^{3j}) = (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j}) (U_n(u_n, \lambda))^{-1}, \\ (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j})_{t_m} = (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j}) (-V_n(u_n, \lambda)). \end{cases} \tag{3.4}$$

We can compute the variational derivative of the spectral parameter λ with respect to the potential u

$$\frac{\delta \lambda_j}{\delta u_n} = \alpha_j (E \psi_n^{1j}, E \psi_n^{2j}, E \psi_n^{3j}) \frac{\partial U_n(u_n, \lambda_j)}{\partial u_n} (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j})^T. \tag{3.5}$$

Namely

$$\nabla \lambda_j = \begin{pmatrix} \frac{\delta \lambda_j}{\delta p_n} \\ \frac{\delta \lambda_j}{\delta q_n} \\ \frac{\delta \lambda_j}{\delta s_n} \end{pmatrix} = \alpha_j \begin{pmatrix} \varphi_n^{2j} \psi_n^{3j} \\ \varphi_n^{2j} \psi_n^{1j} \\ s_n^{-1} \varphi_n^{4j} \psi_n^{4j} \end{pmatrix}, \tag{3.6}$$

where $\frac{\delta \lambda_j}{\delta u_n}$ is a variational derivative for eigenvalue λ_j , α_j is a constant and $\varphi_n^i, \psi_n^i, i = 1, 2, 3, 4$ are required to be rapidly vanishing at the infinity, and we denote the inner product in R^N by $\langle \cdot, \cdot \rangle$ and use the following notations

$$\Phi_n^i = (\varphi_n^{i1}, \varphi_n^{i2}, \dots, \varphi_n^{iN}), \quad \Psi_n^i = (\psi_n^{i1}, \psi_n^{i2}, \dots, \psi_n^{iN}), \quad i = 1, 2, 3, \quad \wedge = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_N).$$

Such a gradient satisfies the following equation

$$K \nabla \lambda_j = \lambda_j J \nabla \lambda_j. \tag{3.7}$$

Consider the discrete symmetry constraint

$$G_{-1} = \sum_{j=1}^N \nabla \lambda_j. \tag{3.8}$$

That is

$$\frac{\delta H_n^{(0)}}{\delta u_n} = \begin{pmatrix} \frac{1}{s_n} \\ q_n \\ 0 \end{pmatrix} = \begin{pmatrix} \varphi_n^{1j} \psi_n^{2j} \\ \varphi_n^{3j} \psi_n^{2j} \\ s_n^{-1}(\varphi_n^{1j} \psi_n^{1j} - p_n \varphi_n^{1j} \psi_n^{2j}) \end{pmatrix}. \tag{3.9}$$

Note that the explicit constraints of potential functions and eigenvalue functions can not be obtained with the express above. Under the constraint (3.8), we obtain a discrete binary constrained flows

$$\begin{aligned} E\varphi_n^{1j} &= p_n \varphi_n^{1j} + \varphi_n^{2j} + (q_n - \lambda) \varphi_n^{3j}, & 1 \leq j \leq N, \\ E\varphi_n^{2j} &= \varphi_n^{3j}, & 1 \leq j \leq N, \\ E\varphi_n^{3j} &= s_n \varphi_n^{1j}, & 1 \leq j \leq N, \\ E\psi_n^{1j} &= \psi_n^{2j}, & 1 \leq j \leq N, \\ E\psi_n^{2j} &= (\lambda - q_n) \psi_n^{2j} + \psi_n^{3j}, & 1 \leq j \leq N, \\ E\psi_n^{3j} &= s_n^{-1}(\psi_n^{1j} - p_n \psi_n^{2j}), & 1 \leq j \leq N, \end{aligned} \tag{3.10}$$

Here, $\langle \dots \rangle$ is the standard inner product of R^N . The symmetry constraint (3.8) yields explicit expressions from (3.9):

$$\begin{cases} p_n = \langle \Phi_n^1, \Psi_n^1 \rangle \langle \Phi_n^1, \Psi_n^2 \rangle^{-1}, \\ q_n = \langle \Phi_n^3, \Psi_n^2 \rangle, \\ s_n = \langle \Phi_n^1, \Psi_n^2 \rangle^{-1}. \end{cases} \tag{3.11}$$

So the discrete symmetry constraint (3.8) is a Bargmann constraint. Setting

$$P_n = (\varphi_n^{11}, \varphi_n^{12}, \dots, \varphi_n^{1N}, \dots, \varphi_n^{31}, \varphi_n^{32}, \dots, \varphi_n^{3N})^T, Q_n = (\psi_n^{11}, \psi_n^{12}, \dots, \psi_n^{1N}, \dots, \psi_n^{31}, \psi_n^{32}, \dots, \psi_n^{3N})^T$$

and

$$\begin{aligned} \frac{\partial}{\partial P_n} &= \left(\frac{\partial}{\partial \varphi_n^{11}}, \frac{\partial}{\partial \varphi_n^{12}}, \dots, \frac{\partial}{\partial \varphi_n^{1N}}, \dots, \frac{\partial}{\partial \varphi_n^{31}}, \frac{\partial}{\partial \varphi_n^{32}}, \dots, \frac{\partial}{\partial \varphi_n^{3N}} \right)^T, \\ \frac{\partial}{\partial Q_n} &= \left(\frac{\partial}{\partial \psi_n^{11}}, \frac{\partial}{\partial \psi_n^{12}}, \dots, \frac{\partial}{\partial \psi_n^{1N}}, \dots, \frac{\partial}{\partial \psi_n^{31}}, \frac{\partial}{\partial \psi_n^{32}}, \dots, \frac{\partial}{\partial \psi_n^{3N}} \right)^T, \end{aligned}$$

the Poisson bracket of between two arbitrary function of α, β in symplectic apace R^{6N} is defined by

$$\{\alpha, \beta\} = \left\langle \frac{\partial \alpha}{\partial P}, \frac{\partial \beta}{\partial Q} \right\rangle - \left\langle \frac{\partial \beta}{\partial P}, \frac{\partial \alpha}{\partial Q} \right\rangle = \left(\frac{\partial \alpha}{\partial P} \right)^T \left(\frac{\partial \beta}{\partial Q} \right) - \left(\frac{\partial \beta}{\partial P} \right)^T \left(\frac{\partial \alpha}{\partial Q} \right).$$

This is skew-symmetric, bilinear, and satisfies the Jacobi identity. In particular, any two of α, β is called involutive if $\{\alpha, \beta\} = 0$.

The map H defined as

$$H(\varphi_n^1, \varphi_n^2, \varphi_n^3, \psi_n^1, \psi_n^2, \psi_n^3) = (E\varphi_n^1, E\varphi_n^2, E\varphi_n^3, E\psi_n^1, E\psi_n^2, E\psi_n^3) \tag{3.12}$$

is a symplectic map. Through laborious but direct computation, we get

$$\{\alpha_i, \alpha_j\} = \{\beta_i, \beta_j\} = 0, \{\alpha_i, \beta_j\} = \delta_{ij}, 1 \leq i, j \leq N$$

and the γ_i, δ_j are of the same forms. Furthmore, we can deduce

$$d(EP_n) \wedge d(EQ_n) = dP_n \wedge dQ_n.$$

Therefore, (3.12) determine a symplectic map.

Now, we will solve recursion equations (2.7). When $m > 1$, we have

$$\begin{aligned}
 U_{nt_m} &= \begin{pmatrix} p_n \\ q_n \\ s_n \end{pmatrix}_{t_m} = \begin{pmatrix} (s_n E - E^{-1} s_n) A_n^{(j)}(\lambda) + p_n(1 - E^{-1}) B_n^{(j)}(\lambda) \\ (E - 1) p_n A_n^{(j)}(\lambda) + \Delta s_n F_n^j(\lambda) \\ s_n \Delta B_n^{(j)}(\lambda) \end{pmatrix} \\
 &= J \frac{\delta H_n^m}{\delta u_n} = J \Phi_n^{m-1} \frac{\delta H_n^1}{\delta u_n} = J \sum_{j=1}^N \lambda_j^{m-1} \frac{\delta \lambda_j}{\delta u_n}.
 \end{aligned} \tag{3.13}$$

Using (3.8) and (3.10) and the constraint (3.11), we take the following restriction:

$$G_{j-1} = \sum_{k=1}^N \lambda_k^j \nabla \lambda_k. \tag{3.14}$$

That is to say,

$$\begin{pmatrix} (s_n E - E^{-1} s_n) A_n^{(j)}(\lambda) + p_n(1 - E^{-1}) B_n^{(j)}(\lambda) \\ (E - 1) p_n A_n^{(j)}(\lambda) + \Delta s_n F_n^j(\lambda) \\ s_n \Delta B_n^{(j)}(\lambda) \end{pmatrix} = J \sum_{j=1}^N \lambda_j^m \begin{pmatrix} \varphi_n^{1j} \psi_n^{2j} \\ \varphi_n^{3j} \psi_n^{2j} \\ \frac{1}{s_n} (\varphi_n^{1j} \psi_n^{1j} - p_n \varphi_n^{1j} \psi_n^{2j}) \end{pmatrix}. \tag{3.15}$$

From (3.15), we can conclude

$$\begin{aligned}
 A_n^j &= \langle \wedge^j \Phi_n^1, \Psi_n^2 \rangle, \quad B_n^j = \langle \wedge^j \Phi_n^3, \Psi_n^2 \rangle, \\
 F_n^j &= s_n^{-1} (\langle \wedge^j \Phi_n^1, \Psi_n^1 \rangle - p_n \langle \wedge^j \Phi_n^1, \Psi_n^2 \rangle).
 \end{aligned} \tag{3.16}$$

Substituting (3.16) into the relation (2.6), we obtain a solution of D_n^j , that is

$$D_n^j = \langle \wedge^j \Phi_n^2, \Psi_n^2 \rangle. \tag{3.17}$$

By using (3.16), (3.17) and (2.7), we have

$$\begin{aligned}
 E^{-1} s_n A_n(\lambda) &= \langle \wedge^j \Phi_n^3, \Psi_n^1 \rangle, \quad E^{-1} B_n(\lambda) = \langle \wedge^j \Phi_n^2, \Psi_n^1 \rangle, \\
 E^{-1} \frac{1}{s_n} E^{-1} s_n A_n(\lambda) - E^{-1} \frac{p_n}{s_n} B_n(\lambda) &= \langle \wedge^j \Phi_n^2, \Psi_n^3 \rangle, \\
 E^{-1} p_n A_n(\lambda) - \lambda E^{-1} B_n(\lambda) + E^{-1} q_n B_n(\lambda) + E^{-1} D_n(\lambda) &= \langle \wedge^j \Phi_n^1, \Psi_n^1 \rangle, \\
 q_n A_n(\lambda) - \lambda A_n(\lambda) + \frac{1}{s_n} E B_n(\lambda) &= \langle \wedge^j \Phi_n^1, \Psi_n^3 \rangle, \\
 -\lambda B_n(\lambda) + q_n B_n(\lambda) + E D_n(\lambda) &= \langle \wedge^j \Phi_n^3, \Psi_n^3 \rangle.
 \end{aligned} \tag{3.18}$$

In the following, we would like to discuss the Louville integrability on the nonlinearized temporal parts of the Lax pairs and adjoint Lax pairs.

Under the control of (3.11), the temporal parts of the Lax pairs and the adjoint Lax pairs by substituting (3.18) into (3.4) become

$$\begin{aligned}
 \frac{\partial}{\partial t} (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j})^T &= V|_B (\varphi_n^{1j}, \varphi_n^{2j}, \varphi_n^{3j})^T, \quad j = 1, 2, \dots, N, \\
 \frac{\partial}{\partial t} (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j})^T &= -V^T|_B (\psi_n^{1j}, \psi_n^{2j}, \psi_n^{3j})^T, \quad j = 1, 2, \dots, N.
 \end{aligned} \tag{3.19}$$

We arrive at the finite-dimensional Hamiltonian systems. Here, the subscript B means substitution of (3.18) into the expression.

The temporal parts of the nonlinearized Lax pairs and the adjoint Lax pairs (3.19) may be rewritten as

$$\frac{\partial}{\partial t} \Phi_n^i = \frac{\partial F_n^m}{\partial \Psi_n^i}, \quad \frac{\partial}{\partial t} \Psi_n^i = -\frac{\partial F_n^m}{\partial \Phi_n^i}, \tag{3.20}$$

which is the finite-dimensional Hamiltonian systems:

$$\begin{aligned} \left(\frac{\partial F_n^{-1}}{\partial \Psi_n^1}, \frac{\partial F_n^{-1}}{\partial \Psi_n^2}, \frac{\partial F_n^{-1}}{\partial \Psi_n^3}\right) &= (\Phi_n^1, \Phi_n^2, \Phi_n^3)V_{-1}^T, \\ \left(\frac{\partial F_n^{-1}}{\partial \Phi_n^1}, \frac{\partial F_n^{-1}}{\partial \Phi_n^2}, \frac{\partial F_n^{-1}}{\partial \Phi_n^3}\right) &= -(\Psi_n^1, \Psi_n^2, \Psi_n^3)V_{-1}, \end{aligned} \tag{3.21}$$

where

$$V_{-1} = \begin{pmatrix} \langle \Phi_n^2, \Psi_n^1 \rangle - \Lambda & 0 & \langle \Phi_n^1, \Psi_n^2 \rangle \\ 1 & 0 & 0 \\ 0 & 1 & \langle \Phi_n^3, \Psi_n^2 \rangle - \Lambda \end{pmatrix}. \tag{3.22}$$

The associated Hamiltonian functions are given as follows

$$\begin{aligned} F_n^{-1} &= \langle \Phi_n^1, \Psi_n^2 \rangle + \langle \Phi_n^2, \Psi_n^3 \rangle - \langle \Lambda \Phi_n^1, \Psi_n^1 \rangle - \langle \Lambda \Phi_n^3, \Psi_n^3 \rangle \\ &+ \langle \Phi_n^1, \Psi_n^1 \rangle + \langle \Phi_n^2, \Psi_n^1 \rangle + \langle \Phi_n^1, \Psi_n^2 \rangle + \langle \Phi_n^3, \Psi_n^1 \rangle + \langle \Phi_n^3, \Psi_n^2 \rangle + \langle \Phi_n^3, \Psi_n^3 \rangle, \end{aligned} \tag{3.23}$$

and

$$\begin{aligned} \left(\frac{\partial F_n^m}{\partial \Psi_n^1}, \frac{\partial F_n^m}{\partial \Psi_n^2}, \frac{\partial F_n^m}{\partial \Psi_n^3}\right) &= (\Phi_n^1, \Phi_n^2, \Phi_n^3)V_n^{(m)}(u, \Lambda)^T, \quad m \geq 0, \\ \left(\frac{\partial F_n^m}{\partial \Phi_n^1}, \frac{\partial F_n^m}{\partial \Phi_n^2}, \frac{\partial F_n^m}{\partial \Phi_n^3}\right) &= -(\Psi_n^1, \Psi_n^2, \Psi_n^3)V_n^{(m)}(u, \Lambda)^{-1}, \quad m \geq 0. \end{aligned} \tag{3.24}$$

Let $\Phi_i(n, t_m), \Psi_i(n, t_m), i = 1, 2, 3$ be a solution of the finite-dimensional completely integrable systems (3.24). Then, the solution of the discrete nonlinear equation (2.12)

$$\begin{cases} p(n, t_0) = \langle \Phi_1(n, t_0), \Psi_1(n, t_0) \rangle \langle \Phi_1(n, t_0), \Psi_2(n, t_0) \rangle^{-1}, \\ q(n, t_0) = \langle \Phi_3(n, t_0), \Psi_2(n, t_0) \rangle, \\ s(n, t_0) = \langle \Phi_1(n, t_0), \Psi_2(n, t_0) \rangle^{-1} \end{cases} \tag{3.25}$$

is a Bäcklund transformation between the integrable symplectic map (3.12) and the finite-dimensional completely integrable systems (3.24).

4. Conclusions and Remarks

In this paper, we have proposed an interesting and meaningful hierarchy of differential-difference equations associated with a new s-order discrete matrix isospectral problem through the discrete zero curvature equation and then the Liouville integrability of the obtained family of differential-difference equations is proved. Furthermore, under the binary Bargmann symmetry constraint between the potentials and the eigenfunctions, the binary nonlinearization of the Lax pairs and the adjoint Lax pairs of the obtained family is presented. This will provide us with a large number of examples of the related fields.

As we know that the r-matrix formula [2], Lax representation and separation of variables [25, 26] have a direct link between the classical integrable problem and the finite-dimensional integrable problem. In addition, bilinear Bäcklund transformation [8, 19], Darboux transformation [28, 33], Bell polynomials [6, 20], Hirota bilinear solution [21, 27] are all the key areas for solitons which will motivate us to do further research to improve the classical binary nonlinearization.

Acknowledgements:

The work was supported by the Nature Science Foundation of China (No. 61473177), the Nature Science Foundation of Shandong Province of China (No. ZR2012AQ015; No. ZR2014AM001) and the Science and Technology plan project of the Educational Department of Shandong Province of China (No. J12LI03).

References

- [1] M. Antonowicz, S. Wojciechowski, *How to construct finite-dimensional bi-Hamiltonian systems from soliton equations: Jacobi integrable potentials*, J. Math. Phys., **33** (1992), 2115–2125. 1
- [2] M. Blaszak, K. Marciniak, *R-matrix approach to lattice integrable systems*, J. Math. Phys., **35** (1994), 4661–4682. 4
- [3] C. W. Cao, *Nonlinearization of the Lax system for AKNS hierarchy*, Sci. China Ser. A, **33** (1990), 528–536. 1
- [4] H. H. Dong, J. Su, F. J. Yi, T. Q. Zhang, *New Lax pairs of the Toda lattice and the nonlinearization under a higher-order Bargmann constraint*, J. Math. Phys., **53** (2012), 18 pages. 1
- [5] A. S. Fokas, R. L. Anderson, *On the use of isospectral eigenvalue problems for obtaining hereditary symmetries for Hamiltonian systems*, J. Math. Phys., **23** (1982), 1066–1073. 1
- [6] E. G. Fan, Y. C. Hon, *Super extension of Bell polynomials with applications to supersymmetric equations*, J. Math. Phys., **53** (2012), 13503–13520. 4
- [7] X. G. Geng, *Finite-dimensional discrete systems and integrable systems through nonlinearization of the discrete eigenvalue problem*, J. Math. Phys., **34** (1993), 805–817. 1
- [8] X. B. Hu, D. L. Wang, Hon-Wah Tan, *Lax pairs and Bäcklund transformations for a coupled Ramani equation and its related system*, Appl. Math. Lett., **13** (2000), 45–48. 4
- [9] Y. S. Li, W. X. Ma, *Binary nonlinearization of AKNS spectral problem under higher-order symmetry constraints*, Chaos Solitons Fractals, **11** (2000), 697–710. 1
- [10] X. Y. Li, X. J. Li, Y. X. Li, *The Liouville integrable lattice equations associated with a discrete three-by-three matrix spectral problem*, Internat. J. Modern Phys. B, **25** (2011), 1251–1261. 1
- [11] X. Y. Li, Q. L. Zhao, Y. X. Li, *A new integrable symplectic map for 4-field Blaszak-Marciniak lattice equations*, Commun. Nonlinear Sci. Numer. Simul., **19** (2014), 2324–2333. 1
- [12] W. X. Ma, *Symmetry constraint of MKdV equations by binary nonlinearization*, Physica A, **219** (1995), 467–481. 3 1
- [13] W. X. Ma, X. G. Geng, *Bäcklund transformations of soliton systems from symmetry constraints*, CRM Proc. Lecture Notes, **29** (2001), 313–323. 1
- [14] W. X. Ma, W. Strampp, *An explicit symmetry constraint for the Lax pairs and the adjoint Lax pairs of AKNS systems*, Phys. Lett. A, **185** (1994), 277–286. 1
- [15] W. X. Ma, B. Fuchssteiner, W. Oevel, *A three-by-three matrix spectral problem for AKNS hierarchy and its binary nonlinearization*, Physica A, **233** (1996), 331–354. 1
- [16] W. X. Ma, *Binary Bargmann symmetry constraints of soliton equations*, Nonlinear Anal., **47** (2001), 5199–5211. 1
- [17] W. X. Ma, R. G. Zhou, *Binary nonlinearization of spectral problems of the perturbation AKNS systems*, Chaos Solitons Fractals, **13** (2002), 1451–1463. 1
- [18] W. X. Ma, Z. X. Zhou, *Binary symmetry constraints of N-wave interaction equations in 1+1 and 2+1 dimensions*, J. Math. Phys., **42** (2001), 4345–4382. 1
- [19] W. X. Ma, A. Abdeljabbar, *A bilinear Bäcklund transformation of a (3+1)-dimensional generalized KP equation*, Appl. Math. Lett., **25** (2012), 1500–1504. 4
- [20] W. X. Ma, *Bilinear equations and resonant solutions characterized by Bell polynomials*, Rep. Math. Phys., **72** (2013), 41–56. 4
- [21] W. X. Ma, Y. Zhang, Y. N. Tang, J. Y. Tu, *Hirota bilinear equations with linear subspaces of solutions*, Appl. Math. Comput., **218** (2012), 7174–7183. 4
- [22] Z. J. Qiao, *Integrable Hierarchy, 3×3 Constrained Systems, and Parametric Solutions*, Acta Appl. Math., **83** (2004), 199–220. 1
- [23] Y. T. Wu and X. G. Geng, *A new integrable symplectic map associated with lattice equations*, J. Math. Phys., **37** (1996), 2338–2345. 1
- [24] X. X. Xu, *Factorization of a hierarchy of the lattice soliton equations from a binary Bargmann symmetry constraint*, Nonlinear Anal., **61** (2005), 1225–1233. 1
- [25] Y. Xu, R. G. Zhou, *Integrable decompositions of a symmetric matrix Kaup-Newell equation and a symmetric matrix derivative nonlinear Schrödinger equation*, Appl. Math. Comput., **219** (2013), 4551–4559. 1, 4
- [26] R. G. Zhou, *Integrable Rosochatius deformations of the restricted soliton flows*, J. Math. Phys., **48** (2007), 17 pages. 4
- [27] Y. Zhang, *Positons, negatons and complexitons of the mKdV equation with non-uniformity terms*, Appl. Math. Comput., **217** (2010), 1463–1469. 4
- [28] Y. F. Zhang, Z. Han, Hon-Wah Tam, *An integrable hierarchy and Darboux transformations, bilinear Bäcklund transformations of a reduced equation*, Appl. Math. Comput., **219** (2013), 5837–5848. 4
- [29] Z. N. Zhu, Z. M. Zhu, X. N. Wu, W. M. Xue, *New Matrix Lax Representation for a Blaszak-Marciniak Four-Field Lattice Hierarchy and Its Infinitely Many Conservation Laws*, J. Phys. Soc. Japan, **71** (2002), 1864–1869. 1
- [30] Y. B. Zeng, X. Cao, *Separation of variables for higher-order binary constrained flows of the Tu hierarchy*, Adv. Math. (China), **31** (2002), 135–147. 1

-
- [31] Q. L. Zhao, Y. X. Li, X. Y. Li, Y. P. Sun, *The finite-dimensional super integrable system of a super NLS-mKdV equation*, Commun. Nonlinear Sci. Numer. Simul. , **17** (2012), 4044–4052. 1
 - [32] Q. L. Zhao, Y. X. Li, *The binary nonlinearization of generalized Toda hierarchy by a special choice of parameters*, Commun. Nonlinear Sci. Numer. Simul., **16** (2011), 3257–3268. 1
 - [33] Q. L. Zhao, X. Y. Li, F. S. Liu, *Two integrable lattice hierarchies and their respective Darboux transformations*, Appl. Math. Comput., **219** (2013), 5693–5705. 4
 - [34] Q. L. Zhao, X. Z. Wang, *The integrable coupling system of a 3×3 discrete matrix spectral problem*, Appl. Math. Comput., **216** (2010), 730–743. 1