Lax Pairs and Double Bracket Flows

1 Definition of a Lax Pair

Two operator A and B are said to form a lax pair if they satisfy the equation

$$\frac{\mathrm{d}A(t)}{\mathrm{d}t} = [B(t), A(t)] \tag{1}$$

2 Unitary Nature of the Flow

It can be shown that this defines a unitary time evolution on A(t), in the following manner. Let $U(t,t_0)$ be the unitary operator that carries this evolution through. We then need to construct a $U(t,t_0)$.

$$A(t) = U(t, t_0)A(t_0)U^{\dagger}(t, t_0)$$
(2)

where $A(t_0)$ is the operator A at a particular time t_0 . The time change of A can then be written as

$$\frac{\mathrm{d}A(t)}{\mathrm{d}t} = \frac{\mathrm{d}U(t,t_0)}{\mathrm{d}t} A(t_0) U^{\dagger}(t,t_0) + U(t,t_0) A(t_0) \frac{\mathrm{d}U^{\dagger}(t,t_0)}{\mathrm{d}t}
= \frac{\mathrm{d}U(t,t_0)}{\mathrm{d}t} U^{\dagger}(t,t_0) A(t) + A(t) U(t,t_0) \frac{\mathrm{d}U^{\dagger}(t,t_0)}{\mathrm{d}t} \qquad [A(t) = UAU^{\dagger}]
= \frac{\mathrm{d}U(t,t_0)}{\mathrm{d}t} U^{\dagger}(t,t_0) A(t) - A(t) \frac{\mathrm{d}U(t,t_0)}{\mathrm{d}t} U^{\dagger}(t,t_0) \qquad [UU^{\dagger} = 1]
= \left[\frac{\mathrm{d}U(t,t_0)}{\mathrm{d}t} U^{\dagger}(t,t_0), A(t)\right]$$
(3)

Looking at the definition of a lax pair, we can now make the connection

$$B(t) = \frac{\mathrm{d}U(t, t_0)}{\mathrm{d}t} U^{\dagger}(t, t_0) \tag{4}$$

The equation of motion characterised by the lax pair eq. 1 can thus be said to generate a family of unitarily connected operators A(t), related by the unitaries defined by eq. 4. A direct corrolary is that the spectrum of A(t) is preserved during this evolution.

3 Double Bracket Flow

The double bracket flows correspond to a special choice of the operator B(t): $B(t) \equiv [A(t), C]$. A consequence of this choice is that the lax pair evolution then serves to minimize the commutator [A(t), C]. To see how, we first write down a function

$$\chi \equiv \operatorname{Tr}\left(\left[A(t) - C\right]^2\right) = \operatorname{Tr}\left[A(t)^2 + C^2 - A(t)C - CA(t)\right] \tag{5}$$

Since $A^2(t) = UA^2U^{\dagger}$, we get $\text{Tr}(A^2(t)) = \text{Tr}(A)$. Also, from the cyclic nature of trace, we can write Tr(A(t)C) = Tr(CA(t)). These considerations (and the fact that C does not depend on t) allows us to write

$$\frac{\mathrm{d}\chi}{\mathrm{d}t} = -2\mathrm{Tr}\left(\frac{\mathrm{d}A(t)}{\mathrm{d}t}C\right) = -2\mathrm{Tr}\left(\left[B(t), A(t)\right]C\right) \tag{6}$$

Using the cyclic property of trace, this becomes

$$\operatorname{Tr}([B(t), A(t)] C) = \operatorname{Tr}(B(t)A(t)C - A(t)B(t)C)$$

$$= \operatorname{Tr}(B(t)A(t)C - B(t)A(t)C)$$

$$= \operatorname{Tr}(B(t)[A(t), C])$$
(7)

If we now substitute the choice of B(t) we made above, we get

$$\frac{\mathrm{d}\chi}{\mathrm{d}t} = -2\mathrm{Tr}\left([A(t), C]^2\right) \le 0 \tag{8}$$

Since χ , the way it is defined, must necessarily be positive semi-definite for all t, the derivative $\frac{\mathrm{d}\chi}{\mathrm{d}t}$ must vanish in the limit $t\to\infty$, otherwise $\chi(t)$ will become negative. This gives the result

$$\lim_{t \to \infty} \frac{\mathrm{d}\chi}{\mathrm{d}t} = -2\lim_{t \to \infty} \mathrm{Tr}\left(\left[A(t), C \right]^2 \right) = 0 \implies \lim_{t \to \infty} \left[A(t), C \right] = 0 \tag{9}$$

In other words, the lax pair evolution of A(t) against [A(t), C] leads to the diagonalization of A(t) with respect to C. This can be used as an iterative algorithm to diagonalize a general matrix with respect to another matrix:

- Define matrices A and B, A being the one we want to diagonalize w.r.t B
- Iteratively run the next two steps until a desired accuracy is reached
- Compute a new matrix C = A*B B*A
- Change A as follows: A = A + C*A A*c