AMATH 573 Homework 4

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1 Problem 1

Consider the Modified Vector Derivative NLS equation

$$B_t + (\|B\|^2 B)_x + \gamma (e_1 \times B_0) (e_1 \cdot (B_x \times B_0)) + e_1 \times B_{xx} = 0.$$

where $\mathbf{B}=(0,u,v),\ \mathbf{e}_1=(1,0,0),\ \mathbf{B}_0=(0,B_0,0),\ \gamma$ is a constant, and the boundary conditions are $\mathbf{B}\to\mathbf{B}_0,\ \mathbf{B}_x\to0$ as $|x|\to\infty$.

1.1 Part a

We look for stationary solutions $\mathbf{B} = \mathbf{B}(z) = \mathbf{B}(x - Wt)$ by plugging this into our equation via Mathematica. We get that the first entry is identically zero, so we obtain the system of ODEs

$$\begin{cases} (-W + 3u^2 + v^2)u' + 2uvv' - v'' = 0\\ 2uvu' + u^2v' - (W + B_0^2\gamma - 3v^2)v' + u'' = 0. \end{cases}$$

We can rearrange this and collect terms to get

$$\begin{cases} u'' = -(u^2v + v^3)' + (W + \gamma B_0^2)v' \\ v'' = (uv^2 + u^3)' - Wu'. \end{cases}$$

Integrating both sides of each equation, we get that

$$\begin{cases} u' = -u^2v - v^3 + (W + \gamma B_0^2)v + C_1 \\ v' = uv^2 + u^3 - Wu + C_2 \end{cases}$$

where C_1, C_2 are integration constants. Note that these are determined by the boundary conditions which we will plug in at the start of part b. In order for H(u, v) to be a Hamiltonian with canonical Poisson structure, we need that

$$u' = \frac{\partial H}{\partial v}, \quad v' = -\frac{\partial H}{\partial u}.$$

This of course yields the system

$$\begin{cases} \frac{\partial H}{\partial v} = -u^2v - v^3 + (W + \gamma B_0^2)v + C_1 \\ -\frac{\partial H}{\partial u} = uv^2 + u^3 - Wu + C_2. \end{cases}$$

Integrating both sides of each, we get

$$\begin{cases}
H(u,v) = -\frac{1}{2}u^2v^2 - \frac{v^4}{4} + \frac{1}{2}(W + \gamma B_0^2)v^2 + C_1v + c_1(u) \\
H(u,v) = -\frac{1}{2}u^2v^2 - \frac{u^4}{4} + \frac{W}{2}u^2 - C_2u + c_2(v).
\end{cases}$$

Combining these, we get that our system has Hamiltonian given by

$$H(u,v) = -\frac{1}{2}u^2v^2 - \frac{u^4}{4} + \frac{W}{2}u^2 - C_2u - \frac{v^4}{4} + \frac{1}{2}(W + \gamma B_0^2)v^2 + C_1v,$$

meaning that our system is Hamiltonian with canonical Poisson structure.

1.2 Part b

To find the value of the Hamiltonian such that the boundary conditions are satisfied, we first need to determine C_1, C_2 by enforcing the boundary conditions. We do this via the system of equations

$$\begin{cases} u' = -u^2v - v^3 + (W + \gamma B_0^2)v + C_1 \\ v' = uv^2 + u^3 - Wu + C_2 \end{cases}$$

from before. As $|x| \to \infty$, we have that $u \to B_0$, $v \to 0$, $u' \to 0$, $v' \to 0$. Plugging this in, we get the system

$$\begin{cases} 0 = C_1 \\ 0 = B_0^3 - WB_0 + C_2 \end{cases}$$

which can be solved to get that $C_1 = 0$, $C_2 = WB_0 - B_0^3$. This means that the value of the Hamiltonian including the boundary conditions is given by

$$H(u,v) = -\frac{1}{2}u^2v^2 - \frac{u^4}{4} + \frac{W}{2}u^2 - (WB_0 - B_0^3)u - \frac{v^4}{4} + \frac{1}{2}(W + \gamma B_0^2)v^2.$$

Now, we plug the boundary conditions into our Hamiltonian to get

$$H(B_0,0) = -\frac{B_0^4}{4} + \frac{W}{2}B_0^2 - (WB_0 - B_0^3)B_0 = \frac{3}{4}B_0^4 - \frac{W}{2}B_0^2.$$

Setting this constant equal to H(u, v) and defining $U = u/B_0$, $V = v/B_0$, and $W_0 = W/B_0^2$ lets us write

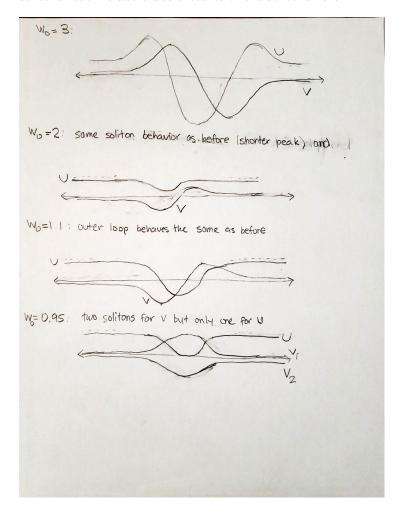
$$\frac{3}{4}B_0^4 - \frac{W_0}{2}B_0^4 = -\frac{1}{2}B_0^4U^2V^2 - B_0^4\frac{U^4}{4} + B_0^4\frac{W_0}{2}U^2 - B_0^4(W_0 - 1)U - B_0^4\frac{V^4}{4} + \frac{1}{2}B_0^4(W_0 + \gamma)V^2$$

which reduces to the curve

$$\frac{3}{4} - \frac{W_0}{2} = -\frac{1}{2}U^2V^2 - \frac{U^4}{4} + \frac{W_0}{2}U^2 - (W_0 - 1)U - \frac{V^4}{4} + \frac{1}{2}(W_0 + \gamma)V^2.$$

1.3 Part c

See Mathematica for plots of this curve with $\gamma=1/10$ and $W_0=3,\ W_0=2,\ W_0=1.1,\ W_0=1,\ W_0=0.95,\ W_0=0.9$ and a discussion of the corresponding solitons. We include crude sketches of the solitons here.



2 Problem 2

We wish to show that the canonical Poisson bracket

$$\{f,g\} = \sum_{j=1}^{N} \left(\frac{\partial f}{\partial q_j} \frac{\partial g}{\partial p_j} - \frac{\partial f}{\partial p_j} \frac{\partial g}{\partial q_j} \right)$$

satisfies the Jacobi identity

$$\{\{f,g\},h\} + \{\{g,h\},f\} + \{\{h,f\},g\} = 0.$$

We do this by brute-force expansion of each term. First,

$$\left\{ \left\{ f,g \right\},h \right\} = \left\{ \sum_{j=1}^{N} \left(\frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{j}} - \frac{\partial f}{\partial p_{j}} \frac{\partial g}{\partial q_{j}} \right),h \right\}$$

$$= \sum_{k=1}^{N} \left(\frac{\partial}{\partial q_{k}} \left(\sum_{j=1}^{N} \left(\frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{j}} - \frac{\partial f}{\partial p_{j}} \frac{\partial g}{\partial q_{j}} \right) \right) \frac{\partial h}{\partial p_{k}} - \frac{\partial}{\partial p_{k}} \left(\sum_{j=1}^{N} \left(\frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{j}} - \frac{\partial f}{\partial p_{j}} \frac{\partial g}{\partial q_{j}} \right) \right) \frac{\partial h}{\partial q_{k}} \right)$$

$$= \sum_{j,k=1}^{N} \left(\frac{\partial^{2} f}{\partial q_{j} \partial q_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{k}} + \frac{\partial f}{\partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial p_{k}} - \frac{\partial^{2} f}{\partial p_{j} \partial q_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial p_{k}} - \frac{\partial f}{\partial p_{j}} \frac{\partial^{2} g}{\partial q_{j} \partial q_{k}} \frac{\partial h}{\partial p_{k}} \right)$$

$$+ \sum_{j,k=1}^{N} \left(-\frac{\partial^{2} f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}} - \frac{\partial f}{\partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{k}} + \frac{\partial^{2} f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} + \frac{\partial f}{\partial p_{j}} \frac{\partial^{2} g}{\partial p_{k} \partial q_{j}} \frac{\partial h}{\partial q_{k}} \right).$$

Similarly,

$$\{\{g,h\},f\} = \sum_{j,k=1}^{N} \left(\frac{\partial^2 g}{\partial q_j \partial q_k} \frac{\partial h}{\partial p_j} \frac{\partial f}{\partial p_k} + \frac{\partial g}{\partial q_j} \frac{\partial^2 h}{\partial p_j \partial q_k} \frac{\partial f}{\partial p_k} - \frac{\partial^2 g}{\partial p_j \partial q_k} \frac{\partial h}{\partial q_j} \frac{\partial f}{\partial p_k} - \frac{\partial g}{\partial p_j} \frac{\partial^2 h}{\partial q_k} \frac{\partial f}{\partial p_k} \right)$$

$$+ \sum_{j,k=1}^{N} \left(-\frac{\partial^2 g}{\partial p_k \partial q_j} \frac{\partial h}{\partial p_j} \frac{\partial f}{\partial q_k} - \frac{\partial g}{\partial q_j} \frac{\partial^2 h}{\partial p_j \partial p_k} \frac{\partial f}{\partial q_k} + \frac{\partial^2 g}{\partial p_j \partial p_k} \frac{\partial h}{\partial q_j} \frac{\partial f}{\partial q_k} + \frac{\partial g}{\partial p_j} \frac{\partial^2 h}{\partial p_k \partial q_j} \frac{\partial f}{\partial q_k} \right),$$

and

$$\{\{h,f\},g\} = \sum_{j,k=1}^{N} \left(\frac{\partial^{2}h}{\partial q_{j}\partial q_{k}} \frac{\partial f}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} + \frac{\partial h}{\partial q_{j}} \frac{\partial^{2}f}{\partial p_{j}\partial q_{k}} \frac{\partial g}{\partial p_{k}} - \frac{\partial^{2}h}{\partial p_{j}\partial q_{k}} \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} - \frac{\partial h}{\partial p_{j}} \frac{\partial^{2}f}{\partial q_{k}} \frac{\partial g}{\partial p_{k}} \right) + \sum_{j,k=1}^{N} \left(-\frac{\partial^{2}h}{\partial p_{k}\partial q_{j}} \frac{\partial f}{\partial p_{j}} \frac{\partial g}{\partial q_{k}} - \frac{\partial h}{\partial q_{j}} \frac{\partial^{2}f}{\partial p_{j}\partial p_{k}} \frac{\partial g}{\partial q_{k}} + \frac{\partial^{2}h}{\partial p_{j}\partial p_{k}} \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial q_{k}} + \frac{\partial h}{\partial p_{j}} \frac{\partial^{2}f}{\partial p_{k}\partial q_{j}} \frac{\partial g}{\partial q_{k}} \right).$$

Ordering the terms alphabetically,

$$\{\{f,g\},h\}+\{\{g,h\},f\}+\{\{h,f\},g\}$$

$$= \sum_{j,k=1}^{N} \left(\frac{\partial^{2} f}{\partial q_{j} \partial q_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{k}} + \frac{\partial f}{\partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial p_{k}} - \frac{\partial^{2} f}{\partial p_{j} \partial q_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial p_{k}} - \frac{\partial f}{\partial p_{j} \partial q_{k}} \frac{\partial^{2} g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} - \frac{\partial f}{\partial p_{j} \partial q_{k}} \frac{\partial^{2} g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} \right)$$

$$+ \sum_{j,k=1}^{N} \left(-\frac{\partial^{2} f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}} - \frac{\partial f}{\partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{k}} + \frac{\partial^{2} f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} + \frac{\partial f}{\partial p_{j}} \frac{\partial^{2} g}{\partial q_{k}} \frac{\partial h}{\partial q_{k}} \right)$$

$$+ \sum_{j,k=1}^{N} \left(\frac{\partial f}{\partial p_{k}} \frac{\partial^{2} g}{\partial q_{j} \partial q_{k}} \frac{\partial h}{\partial p_{j}} + \frac{\partial f}{\partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial^{2} h}{\partial p_{j} \partial q_{k}} - \frac{\partial f}{\partial p_{k}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial q_{j}} - \frac{\partial f}{\partial p_{k}} \frac{\partial g}{\partial p_{j} \partial q_{k}} \frac{\partial^{2} h}{\partial q_{j}} - \frac{\partial f}{\partial p_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial^{2} h}{\partial q_{j}} - \frac{\partial f}{\partial p_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial p_{j} \partial q_{k}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} + \frac{\partial f}{\partial q_{k}} \frac{\partial g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial q_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial q_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} - \frac{\partial f}{\partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial$$

Grouping terms,

$$\{\{f,g\},h\}+\{\{g,h\},f\}+\{\{h,f\},g\}$$

$$= \left(\sum_{j,k=1}^{N} \frac{\partial^{2} f}{\partial q_{j} \partial q_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{k}} - \sum_{j,k=1}^{N} \frac{\partial^{2} f}{\partial q_{j} \partial q_{k}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial p_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial q_{k}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{j}} \frac{\partial h}{\partial p_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial p_{k}} \frac{\partial h}{\partial p_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{k} \partial q_{j}} \frac{\partial^{2} g}{\partial p_{j} \partial q_{k}} \frac{\partial h}{\partial p_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial q_{k}} \frac{\partial h}{\partial p_{j}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial q_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial p_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial p_{j}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{k} \partial q_{j}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial q_{k}} \frac{\partial^{2} g}{\partial p_{j} \partial p_{k}} \frac{\partial h}{\partial q_{j}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{j}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{k}} \frac{\partial h}{\partial q_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{k}} \frac{\partial h}{\partial q_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{k}} \frac{\partial h}{\partial q_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial q_{j}} \frac{\partial h}{\partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}} - \sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{j} \partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{j} \partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{j} \partial q_{k}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j}} \frac{\partial h}{\partial p_{j}}\right) + \left(\sum_{j,k=1}^{N} \frac{\partial f}{\partial p_{j} \partial p_{k}} \frac{\partial g}{\partial p_{j$$

However, each group of terms in parentheses is identically zero. If one switches the dummy index on the second summation in each group $j \to k, k \to j$, the

first and second sums in each group are identical, meaning that the sums cancel through subtraction. Thus,

$$\{\{f,g\},h\}+\{\{g,h\},f\}+\{\{h,f\},g\}=0$$

as desired.

3 Problem 3

We wish to show that the Sine-Gordon equation

$$u_{tt} - u_{xx} + \sin(u) = 0$$

is Hamiltonian with canonical Poisson structure and Hamiltonian

$$H = \int \left(\frac{1}{2}p^2 + \frac{1}{2}q_x^2 + 1 - \cos(q)\right) dx,$$

where q = u, and $p = u_t$. To do this, we simply need to show that

$$\frac{\partial q}{\partial t} = \frac{\delta H}{\delta p}, \quad \frac{\partial p}{\partial t} = -\frac{\delta H}{\delta q}.$$

We compute the variational derivatives

$$\frac{\delta H}{\delta p} = \frac{\partial \mathcal{H}}{\partial u_t} = u_t,$$

$$\frac{\delta H}{\delta q} = \frac{\partial \mathcal{H}}{\partial u} - \partial_x \frac{\partial \mathcal{H}}{\partial u_x} = \sin u - \partial_x (u_x) = \sin u - u_{xx}.$$

Now, note that

$$\begin{split} \frac{\partial q}{\partial t} &= u_t = \frac{\delta H}{\delta p}, \\ \frac{\partial p}{\partial t} &= u_{tt} = u_{xx} - \sin u = -\frac{\delta H}{\delta q}, \end{split}$$

so the Sine-Gordon equation is indeed Hamiltonian with canonical Poisson structure and the given Hamiltonian.

4 Problem 4

We wish to check that the conserved quantities $F_{-1} = \int u dx$, $F_0 = \int \frac{1}{2} u^2 dx$, $F_1 = \int \left(\frac{1}{6}u^3 - \frac{1}{2}u_x^2\right) dx$, $F_2 = \int \left(\frac{1}{24}u^4 - \frac{1}{2}uu_x^2 + \frac{3}{10}u_{xx}^2\right) dx$ are mutually in involution with respect to the Poisson bracket defined by the Poisson structure given by ∂_x . By the antisymmetry of the Poisson bracket, it suffices to check that

$${F_{-1}, F_0} = {F_{-1}, F_1} = {F_{-1}, F_2} = {F_0, F_1} = {F_0, F_2} = {F_1, F_2} = 0.$$

In the attached Mathematica notebook, we compute each of these and get that this is indeed true.

5 Problem 5

To find the fourth conserved quantity of the KdV equation, we assemble the nontrivial weight $8~{\rm terms}$

$$F_2 = \int (a_1 u^4 + a_2 u u_x^2 + a_3 u_{xx}^2) dx.$$

Using Mathematica, we compute

$$\frac{\delta f_{2t}}{\delta x} = 2((12a_1 + a_2)u_x^3 - 2(3a_2 + 5a_3)u_{xx}u_{xxx} + u_x(3(12a_1 + a_2)uu_{xx} - (3a_2 + 5a_3)u_{xxxx})).$$

Since we need this to be zero for all x, t, we get the linear system

$$\begin{cases} 12a_1 + a_2 = 0\\ 3a_2 + 5a_3 = 0. \end{cases}$$

If we let $a_1 = \frac{1}{24}$, we get that $a_2 = -\frac{1}{2}$, $a_3 = \frac{3}{10}$, meaning that

$$F_2 = \int \left(\frac{1}{24}u^4 - \frac{1}{2}uu_x^2 + \frac{3}{10}u_{xx}^2\right)dx.$$

Of course, this matches the given F_2 from problem 4 as expected.

6 Problem 6

Consider a recursion operator $R = B_1 B_0^{-1}$, for the KdV equation with $B_0 = \partial_x$ and $B_1 = \partial_{xxx} + \frac{1}{3}(u\partial_x + \partial_x u)$. Using Mathematica, compute that for a given function v,

$$Rv = \frac{2}{3}uv + \frac{1}{3}u_x \int vdx + v_{xx}.$$

Again using Mathematica, we compute the first KdV flow

$$u_{t_1} = Ru_x = uu_x + u_{xxx}.$$

Applying R to this result, we get the second KdV flow up to a rescaling on t_2

$$u_{t_2} = \frac{5}{6}u^2u_x + \frac{10}{3}u_xu_{xx} + \frac{5}{3}uu_{xxx} + u_{xxxxx}.$$

Applying R again to this result, we get the third KdV equation up to a scaling on t_3

$$u_{t_3} = \frac{35}{54}u^3u_x + \frac{35}{18}u_x^3 + \frac{35}{18}u^2u_{xxx} + \frac{35}{3}u_{xx}u_{xxx} + 7u_xu_{xxxx} + \frac{7}{9}u(10u_xu_{xx} + 3u_{xxxx}) + u_{xxxxxxx}.$$

7 Problem 7

Consider the function $U(x) = 2\partial_x^2 \ln (1 + e^{kx+\alpha})$. We show that for a suitable k, U(x) is a solution of the first member of the stationary KdV hierarchy

$$6uu_x + u_{xxx} + c_0u_x = 0.$$

by plugging it in via Mathematica and solving for c_0 in terms of k. This yields that our function is indeed a solution if $c_0 = -k^2$. Now, we let $u(x, t_1, t_2, t_3, ...) = U(x)|_{\alpha = \alpha(t_1, t_2, t_3, ...)}$ and determine the dependence of α on t_1, t_2 and t_3 such that $u(x, t_1, t_2, t_3, ...)$ is simultaneously a solution of the first, second and third KdV equations

$$u_{t_1} = 6uu_x + u_{xxx},$$

$$u_{t_2} = 30u^2u_x + 20u_xu_{xx} + 10uu_{xxx} + u_{5x},$$

$$u_{t_3} = 140u^3u_x + 70u_x^3 + 280uu_xu_{xx} + 70u_{xx}u_{xxx} + 70u^2u_{xxx} + 42u_xu_{xxx} + 14uu_{5x} + u_{7x}.$$

by plugging it into each via Mathematica and solving for α . This yields that

$$\alpha_{t_1} = k^3 \quad \alpha_{t_2} = k^5 \quad \alpha_{t_3} = k^7.$$

Based on this, we guess that

$$\alpha = \sum_{j=1}^{\infty} k^{2j+1} t_j$$

yields a one-soliton solution that solves the entire KdV hierarchy.

8 Problem 8

Consider the function

$$U(x) = 2\partial_x^2 \ln \left(1 + e^{k_1 x + \alpha} + e^{k_2 x + \beta} + \left(\frac{k_1 - k_2}{k_1 + k_2} \right)^2 e^{k_1 x + k_2 x + \alpha + \beta} \right).$$

We show that for a suitable k_1 , k_2 , U(x) is a solution of the second member of the stationary KdV hierarchy

$$30u^2u_x + 20u_xu_{xx} + 10uu_{xxx} + u_{5x} + c_1(6uu_x + u_{xxx}) + c_0u_x = 0.$$

by plugging it into Mathematica and solving for c_0, c_1 in terms of k_1, k_2 . This yields that our function is indeed a solution if

$$c_0 = k_1^2 k_2^2, \quad c_1 = -k_1^2 - k_2^2.$$

Now, we let $u(x,t_1,t_2,t_3,\ldots)=U(x)|_{\alpha=\alpha(t_1,t_2,t_3,\ldots),\beta=\beta(t_1,t_2,t_3,\ldots)}$ and determine the dependence of α and β on t_1,t_2 and t_3 such that $u(x,t_1,t_2,t_3,\ldots)$ is simultaneously a solution of the first, second and third KdV equations by it into each via Mathematica and solving for α,β . This yields that

$$\alpha_{t_1} = k_1^3 \quad \alpha_{t_2} = k_1^5 \quad \alpha_{t_3} = k_1^7$$

and

$$\beta_{t_1} = k_2^3 \quad \beta_{t_2} = k_2^5 \quad \beta_{t_3} = k_2^7.$$

Based on this, we guess that

$$\alpha = \sum_{j=1}^{\infty} k_1^{2j+1} t_j, \quad \beta = \sum_{j=1}^{\infty} k_2^{2j+1} t_j$$

yields a two-soliton solution that solves the entire KdV hierarchy.