

This is a repository copy of Yang-Baxter maps and finite reduction groups with degenerated orbits.

White Rose Research Online URL for this paper: https://eprints.whiterose.ac.uk/75290/

Article:

Konstantinou-Rizos, S and Mikhailov, AV (2014) Yang-Baxter maps and finite reduction groups with degenerated orbits. Journal of Physics A: Mathematical and Theoretical, submit.

Reuse

Items deposited in White Rose Research Online are protected by copyright, with all rights reserved unless indicated otherwise. They may be downloaded and/or printed for private study, or other acts as permitted by national copyright laws. The publisher or other rights holders may allow further reproduction and re-use of the full text version. This is indicated by the licence information on the White Rose Research Online record for the item.

Takedown

If you consider content in White Rose Research Online to be in breach of UK law, please notify us by emailing eprints@whiterose.ac.uk including the URL of the record and the reason for the withdrawal request.



Yang-Baxter maps and finite reduction groups with degenerated orbits

S. Konstantinou-Rizos and A. V. Mikhailov

Department of Applied Mathematics, University of Leeds, Leeds

mmskr@leeds.ac.uk, A.V.Mikhailov@leeds.ac.uk

January 25, 2013

Abstract

In this paper we construct Yang-Baxter maps using Darboux-Lax representations, which are invariant under the action of finite reduction groups. We present 4 and 6-dimensional YB maps corresponding to all sl_2 automorphic Lie algebras with degenerated orbits. We also consider vector generalisations of these Yang-Baxter maps.

1 Introduction

The Yang-Baxter (YB) equation

$$Y^{12} \circ Y^{13} \circ Y^{23} = Y^{23} \circ Y^{13} \circ Y^{12}, \tag{1}$$

originates in the works of Yang [37] and Baxter [6]. Here Y^{ij} denotes the action of a linear operator $Y: U \otimes U \to U \otimes U$ on the ij factor of the triple tensor product $U \otimes U \otimes U$, where U is a vector space. In this form, equation (1) is known in the literature as the quantum YB equation.

Drinfel'd in 1992 [12] proposed to replace U by an arbitrary set A and, therefore, the tensor product $U \otimes U$ by the Cartesian product $A \times A$. In our paper A is an algebraic variety \mathbb{K}^N , where K is any field of zero characteristic, such us \mathbb{C} or \mathbb{Q} .

In [35] Veselov proposed the term Yang Baxter map for the set-theoretical solutions of the quantum YB equation. Specifically, we consider the map $Y: A \times A \to A \times A$,

$$Y: (x,y) \mapsto (u(x,y), v(x,y)). \tag{2}$$

Furthermore, we define the functions $Y^{i,j}: A \times A \times A \to A \times A \times A$ for $i, j = 1, 2, 3, i \neq j$, which appear in equation (1), by the following relations

$$Y^{12}(x, y, z) = (u(x, y), v(x, y), z), \tag{3}$$

$$Y^{13}(x,y,z) = (u(x,z), y, v(x,z)), \tag{4}$$

$$Y^{23}(x,y,z) = (x, u(y,z), v(y,z)), (5)$$

where $x, y, z \in A$. The variety A, in general, can be of any dimension. Thus, elements $x \in A$ are points in \mathbb{K}^N . The map Y^{ji} , i < j, is defined as Y^{ij} where we swap $u(k, l) \leftrightarrow v(l, k)$, k, l = x, y, z. For example, $Y^{21}(x, y, z) = (v(y, x), u(y, x), z)$.

The map (2) is a YB map, if it satisfies the YB equation (1). Moreover, it is called reversible if the composition of Y^{ij} and Y^{ji} is the identity map,

$$Y^{ij} \circ Y^{ji} = Id. (6)$$

We use the term parametric YB map when u and v are attached with parameters $a, b \in K^n$, $K = \mathbb{R}, \mathbb{C}$, namely u = u(x, y; a, b) and v = v(x, y; a, b), meaning that the following map

$$Y_{a,b}: (x, y; a, b) \mapsto (u(x, y; a, b), v(x, y; a, b)),$$
 (7)

satisfies the parametric YB equation

$$Y_{a,b}^{12} \circ Y_{a,c}^{13} \circ Y_{b,c}^{23} = Y_{b,c}^{23} \circ Y_{a,c}^{13} \circ Y_{a,b}^{12}. \tag{8}$$

Following Suris and Veselov in [33], we call a Lax matrix for a parametric YB map, a matrix $L = L(x; c; \lambda)$ depending on a variable x, a parameter c and a spectral parameter λ , which

1. satisfies the Lax equation

$$L(u; a, \lambda)L(v; b, \lambda) = L(y; b, \lambda)L(x; a, \lambda), \text{ for any } \lambda \in K \text{ and}$$
 (9)

2. $\frac{\partial}{\partial x} \det(L) = 0$.

In what follows, the Lax matrix L in (9) is a Darboux Matrix for a Lax operator.

It is obvious that the Lax-equation (9) does not always have a unique solution, which motivated Kouloukas and Papageorgiou in [19] to propose the term *strong Lax matrix* for a YB map. This is when the Lax-equation is equivalent to

$$(u,v) = Y_{a,b}(x,y). \tag{10}$$

They also proved a sufficient condition for the solutions of the Lax-equation to define YB maps [17, 19].

Equations like the Lax-equation (9) are being met quite often in the area of integrable systems as, for instance, in the case of the Darboux transformations, where it represents the compatibility condition of the Darboux transformation around the square. In this case, it can be interpreted as a system of discrete equations.

One of the most famous parametric YB maps is the Adler's map [1]

$$(x_1, x_2) \longrightarrow (u, v) = \left(x_2 + \frac{a-b}{x_1 + x_2}, x_1 - \frac{a-b}{x_1 + x_2}\right),$$
 (11)

which occurs from the 3-D consistent discrete potential KDV equation [25, 29]. In terms of Lax matrices, Adler's map (11) is obtained from the following strong Lax matrix [33, 36]

$$L(x; a, \lambda) = \begin{pmatrix} x & 1 \\ x^2 + a - \lambda & x \end{pmatrix}. \tag{12}$$

In [30, 31] a variety of YB maps is constructed using the symmetries of multi-filed equations on quad graphs.

It follows from the structure of the Lax-equation (9) that we can extract *invariants* of the YB map, which we denote as $I_i(x_1, x_2)$. The invariants are useful if one is interested in the dynamics of such maps. In terms of dynamics, the most interesting maps are those which are not involutive. Although, involutive maps have also useful applications [14]. In all the cases presented in the next sections the YB maps are not involutive. The dynamics of YB maps is discussed in [36].

Now, following [13, 34] we define integrability for YB maps.

Definition 1.1. A N- dimensional YB map, Y, is said to be completely integrable or Liouville integrable if

- 1. there is a Poisson matrix, J, of rank 2n, which is invariant under Y,
- 2. map Y has r-functionally independent invariants, which are in involution with respect to the corresponding Poisson bracket, i.e. $\{I_i, I_j\} = 0, i, j = 1, ..., r, i \neq j$,
- 3. there are k = N 2r in the number Casimir functions, C_i , i = 1, ..., k, which are invariant under Y, namely $C_i \circ Y = C_i$.

In what follows, we explain what is a Darboux transformation for a given Lax operator, introduce the Darboux matrices for the NLS equation, the \mathbb{Z}_2 reduction and the dihedral reduction group and construct parametric YB maps.

2 Darboux Transformations

Darboux transformations and their relations to the theory of *integrable systems* have been extensively studied [22, 32]. Such transformations can be derived from Lax pairs as, for instance, in [32], or in a more systematic algebraic manner in [16, 11].

We are interested in Darboux transformations corresponding to Lax operators of the following form

$$\mathfrak{L} = \mathfrak{L}(\mathbf{p}(x); \lambda) = D_x + U(\mathbf{p}(x); \lambda), \tag{13}$$

where U belongs to an automorphic Lie algebra.

Darboux transformations can be viewed as gauge transformations which depend rationally on a spectral parameter, λ . They map fundamental solutions, Ψ , of the equation $\mathfrak{L}(\mathbf{p}(x);\lambda)\Psi=0$ to other fundamental solutions, $\widetilde{\Psi}=M\Psi$, of the equation $\mathfrak{L}(\widetilde{\mathbf{p}}(x);\lambda)\widetilde{\Psi}=0$.

In this context, we say that a matrix M is a $Darboux\ matrix$ for a given Lax operator of the form (13) if

- 1. $\mathfrak{L}(\widetilde{\mathbf{p}};\lambda) = M\mathfrak{L}(\mathbf{p};\lambda)M^{-1}$,
- 2. $\frac{\partial}{\partial x} \det M = 0$.

The first condition means that the resulting operator $\widetilde{\mathfrak{L}}$ has exactly the same form with \mathfrak{L} , but is evaluated on new potential, $\widetilde{\mathbf{p}}(x)$. The second condition results from Abel's

theorem, namely that the Wronskian of a fundamental solution is x-independent, since U is traceless.

The structure of Lax operators has a natural Lie algebraic interpretation in terms of Kac-Moody algebras and automorphic Lie algebras [20, 21, 8, 9]. While a Kac-Moody algebra is associated with an automorphism of finite order, automorphic Lie algebras correspond to a finite group of automorphisms, which is called the *reduction group* [23].

In the case of 2×2 matrices, which we study in this paper, the essentially different reduction groups are the trivial group (with no reduction), the cyclic group \mathbb{Z}_2 (leading to the Kac-Moody algebra A_1^1) and the Klein group $\mathbb{Z}_2 \times \mathbb{Z}_2$ [24, 21].

We shall present 4 and 6—dimensional YB maps for all the following cases. The trivial group associated with the nonlinear Schrödinger equation (NLS) equation [38]

$$p_t = p_{xx} + 4p^2q, q_t = -q_{xx} - 4pq^2.$$
 (14)

The \mathbb{Z}_2 group associated to the derivative nonlinear Schrödinger equation (DNLS) equation

$$p_t = p_{xx} - 4(p^2q)_x, q_t = -q_{xx} - 4(pq^2)_x.$$
 (15)

and the $\mathbb{Z}_2 \times \mathbb{Z}_2$ group associated to the deformation of the DNLS equation

$$p_t = p_{xx} + 4(p^2q)_x + 4q_x, q_t = -q_{xx} - 4(pq^2)_x - 4p_x.$$
 (16)

In [16] we used Darboux transformations to construct integrable sustems of discrete equations, which have the multidimensional consistency property [3, 4, 7, 26, 27, 28]. The compatibility condition of Darboux transformations around the square is exactly the same with the Lax equation (9). Therefore, in this paper, we use Darboux transformations to contruct YB maps.

We start with the well known example of the Darboux transformation for the nonlinear Schrödinger equation and construct its associated YB map.

2.1 The Nonlinear Schrödinger equation

In this case, $U(p,q;\lambda) = U(\lambda)$ is a matrix of the form

$$U(\lambda) = \lambda U_1 + U_0$$
, where $U_1 = \sigma_3 = \operatorname{diag}(1, -1)$, $U_0 = \begin{pmatrix} 0 & 2p \\ 2q & 0 \end{pmatrix}$. (17)

The Darboux Transformation, M, of \mathfrak{L} is given by [16, 32]

$$M = \lambda \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} a + \widetilde{p}q & \widetilde{p} \\ q & 1 \end{pmatrix}. \tag{18}$$

Thus, we define the matrix

$$M(\mathbf{x}; a, \lambda) = \lambda \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} a + x_1 x_2 & x_1 \\ x_2 & 1 \end{pmatrix}. \tag{19}$$

and substitute it in the Lax equation (9),

$$M(\mathbf{u}; a, \lambda)M(\mathbf{v}; b, \lambda) = M(\mathbf{y}; b, \lambda)M(\mathbf{x}; a, \lambda). \tag{20}$$

Equation (20) has a unique solution $\mathbf{u} = \mathbf{u}(\mathbf{x}, \mathbf{y})$, $\mathbf{v} = \mathbf{v}(\mathbf{x}, \mathbf{y})$ which define a map $\mathbf{x} \to \mathbf{u}(\mathbf{x}, \mathbf{y})$, $\mathbf{y} \to \mathbf{v}(\mathbf{x}, \mathbf{y})$, given by

$$(\mathbf{x}, \mathbf{y}) \xrightarrow{Y_{a,b}} \left(y_1 - \frac{a-b}{1+x_1y_2} x_1, y_2, x_1, x_2 + \frac{a-b}{1+x_1y_2} y_2 \right).$$
 (21)

One can verify that the above map with parameters a, b satisfies the YB equation (8), i.e. it is a parametric YB map with strong Darboux-Lax matrix (19). Moreover, according to definition (6), this is a reversible map but not an involution.

It follows from (20) that the trace of $M(\mathbf{y}; b, \lambda)M(\mathbf{x}; a, \lambda)$, is a polynomial in λ whise coefficients are

$$\operatorname{Tr}(M(\mathbf{y}; b, \lambda)M(\mathbf{x}; a, \lambda)) = \lambda^2 + \lambda I_1(\mathbf{x}, \mathbf{y}) + I_2(\mathbf{x}, \mathbf{y}),$$

where

$$I_1(\mathbf{x}, \mathbf{y}) = x_1 x_2 + y_1 y_2 + a + b, \tag{22}$$

$$I_2(\mathbf{x}, \mathbf{y}) = bx_1x_2 + ay_1y_2 + x_1y_2 + x_2y_1 + x_1x_2y_1y_2 + ab + 1.$$
 (23)

The constant terms in I_1, I_2 can be omitted. It is easy to check that I_1, I_2 are in involution with respect to invariant Poisson brackets defined as

$$\{x_1, x_2\} = \{y_1, y_2\} = 1,$$
 and all the rest $\{x_i, y_i\} = 0,$ (24)

and the corresponding Poisson matrix is invariant under the YB map (21). Therefore the map (21) is completely integrable.

The map (21) first appear in the work of Adler Yamilov [5]. Its interpretation as a YB map was given in [18].

2.1.1 Nonlinear Schrödinger equation: A 6-dimensional YB map

We consider a more general matrix whose entries depend on three variables x_1, x_2 and X, namely

$$M(\mathbf{x}, X; \lambda) = \lambda \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} X & x_1 \\ x_2 & 1 \end{pmatrix}. \tag{25}$$

It follows from the Lax equation (9)

$$M(\mathbf{x}, X; \lambda)M(\mathbf{y}, Y; \lambda) = M(\mathbf{v}, V; \lambda)M(\mathbf{u}, U; \lambda)$$
(26)

that

$$v_1 = x_1, \ u_2 = y_2, \ U + V = X + Y, \ u_2v_1 = x_1y_2,$$

 $u_1 + Uv_1 = y_1 + x_1Y, \ u_1v_2 + UV = x_2y_1 + XY, \ v_2 + u_2V = x_2 + Xy_2.$

The corresponding algebraic variety is a union of two six-dimensional components. The first one is obvious from the Lax equation (26), it corresponds to the permutation map

$$\mathbf{x} \mapsto \mathbf{u} = \mathbf{y}, \quad \mathbf{y} \mapsto \mathbf{v} = \mathbf{x}, \quad X \mapsto U = Y, \quad Y \mapsto V = X,$$

which is a trivial YB map. The second one can be represented as a rational 6-dimensional non-involutive YB map of $\mathbb{K}^3 \times \mathbb{K}^3 \to \mathbb{K}^3 \times \mathbb{K}^3$

$$x_{1} \mapsto u_{1} = \frac{y_{1} + x_{1}^{2} x_{2} - x_{1} X + x_{1} Y}{1 + x_{1} y_{2}}, \quad y_{1} \mapsto v_{1} = x_{1},$$

$$x_{2} \mapsto u_{2} = y_{2}, \qquad y_{2} \mapsto v_{2} = \frac{x_{2} + y_{1} y_{2}^{2} + y_{2} X - y_{2} Y}{1 + x_{1} y_{2}},$$

$$X \mapsto U = \frac{y_{1} y_{2} - x_{1} x_{2} + X + x_{1} y_{2} Y}{1 + x_{1} y_{2}}, \quad Y \mapsto V = \frac{x_{1} x_{2} - y_{1} y_{2} + x_{1} y_{2} X + Y}{1 + x_{1} y_{2}}.$$

$$(27)$$

From the trace of $M(\mathbf{y}; b, \lambda)M(\mathbf{x}; a, \lambda)$ we obtain the following invariants of (27)

$$I_1(\mathbf{x}, \mathbf{y}, X, Y) = X + Y$$
 and $I_2(\mathbf{x}, \mathbf{y}, X, Y) = x_2 y_1 + x_1 y_2 + XY.$ (28)

As stated in the definition of a Darboux matrix, the determinant of the matrix (25) must be constant. Therefore, $\det M = c(\lambda)$, from which follows that

$$X - x_1 x_2 = a = constant. (29)$$

A substitution $X \to a + x_1x_2$ in the Darboux matrix (25) leads to (19). The Adler-Yamilov map is a restriction of the YB map (27) on the invariant leaves

$$A_a = \{(x_1, x_2, X) \in \mathbb{R}^3; X = a + x_1 x_2\}, \quad B_b = \{(y_1, y_2, Y) \in \mathbb{R}^3; Y = a + y_1 y_2\}.$$
 (30)

2.2 \mathbb{Z}_2 reduction

In this case U is given by

$$U(p,q;\lambda) = \lambda^2 U_2 + \lambda U_1, \quad \text{where} \quad U_2 = \sigma_3, \quad U_1 = \begin{pmatrix} 0 & 2p \\ 2q & 0 \end{pmatrix}.$$
 (31)

The corresponding Lax operator (13) is invariant with respect to the following involution

$$L(\lambda) = \sigma_3 L(-\lambda)\sigma_3,\tag{32}$$

The involution (32) generates the so-called Reduction group [23, 21] and it is isomorphic to \mathbb{Z}_2 . The Lax operator in this case is known as the spatial part of the Lax pair for the derivative-Schrödinger equation [10, 15].

The Darboux matrix in this case is given by [16]

$$M := \lambda^2 \begin{pmatrix} f & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & fp \\ f\widetilde{q} & 0 \end{pmatrix} + \begin{pmatrix} c_1 & 0 \\ 0 & 1 \end{pmatrix}. \tag{33}$$

From the constant determinant property of M follows that f satisfies the equation

$$f^2 p \widetilde{q} - f + c_2 = 0, \tag{34}$$

where c_2 a non-zero arbitrary constant.

Replacing $(fp, f\tilde{q}; c_1, c_2) \to (x_1, x_2; 1, k)$, the Darboux matrix becomes

$$M(\mathbf{x}; k; \lambda) = \lambda^2 \begin{pmatrix} k + x_1 x_2 & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & x_1 \\ x_2 & 0 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \tag{35}$$

The Lax-equation for M is equivalent to the following

$$(\mathbf{x}, \mathbf{y}) \xrightarrow{Y_{a,b}} \left(y_1 + \frac{a-b}{a - x_1 y_2} x_1, \frac{a - x_1 y_2}{b - x_1 y_2} y_2, \frac{b - x_1 y_2}{a - x_1 y_2} x_1, x_2 + \frac{b-a}{b - x_1 y_2} y_2 \right). \tag{36}$$

One can easily verify that the above map satisfies parametric YB equation (8) and it is reversible. Therefore, it is a parametric YB map with strong Darboux-Lax matrix (35). Moreover, map (36) is not involutive.

The invariants of map (36) are given by

$$I_1(\mathbf{x}, \mathbf{y}) = bx_1x_2 + ay_1y_2 + x_1x_2y_1y_2 + ab, \qquad I_2(\mathbf{x}, \mathbf{y}) = (x_1 + y_1)(x_2 + y_2) + a + b.$$
 (37)

The constant terms in I_1 and I_2 can be omitted. Those are the invariants we retrieve from the trace of $M(\mathbf{y}; b, \lambda)M(\mathbf{x}; a, \lambda)$. However, the quantities $x_1 + y_1$ and $x_2 + y_2$ in I_1 are invariants themselves. The Poisson bracket in this case is given by

$${x_1, x_2} = {y_1, y_2} = {x_2, y_1} = 1,$$
 and all the rest ${x_i, y_j} = 0.$ (38)

The rank of the Poisson matrix is 2, I_1 is one invariant and $I_2 = C_1C_2 + a + b$, where $C_1 = x_1 + y_1$ and $C_2 = x_2 + y_2$ are Casimir functions. The latter are preserved by (36), namely $C_i \circ Y_{a,b} = C_i$, i = 1, 2. Therefore, map (36) is completely integrable.

Moreover, the map (36) can be expressed as a map of two variables on the symplectic leaf

$$x_1 + y_1 = c_1, x_2 + y_2 = c_2.$$
 (39)

2.2.1 \mathbb{Z}_2 reduction: 6-dimensional YB map

We now consider a more general map than (35) with entries depending on the variables x_1, x_2 and X, given by

$$M(\mathbf{x}, X; k, \lambda) = \lambda^2 \begin{pmatrix} X & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & x_1 \\ x_2 & 0 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \tag{40}$$

In this case, from the Lax equation we obtain the following equations

$$u_2v_1=x_1y_2,\quad u_2v_3=x_3y_2,\quad u_3v_1=x_1y_3,\quad u_3v_3=x_3y_3$$

 $u_1+v_1=x_1+y_1,\quad u_3+u_1v_2+v_3=x_3+x_2y_1+y_3,\quad u_2+v_2=x_2+y_2.$

As in the case of nonlinear Schrödinger equation, the algebraic variety consists of two components. The first 6-dimensional component corresponds to the permutation map

$$\mathbf{x} \mapsto \mathbf{u} = \mathbf{v}, \quad \mathbf{v} \mapsto \mathbf{v} = \mathbf{x}, \quad X \mapsto U = Y, \quad Y \mapsto V = X.$$

and the second corresponds to the following 6-dimensional YB map

$$x_{1} \mapsto u_{1} = f_{1}(\mathbf{x}, \mathbf{y}, X, Y), \qquad y_{1} \mapsto v_{1} = f_{2}(\pi \mathbf{y}, \pi \mathbf{x}, Y, X),$$

$$x_{2} \mapsto u_{2} = f_{2}(\mathbf{x}, \mathbf{y}, X, Y), \qquad y_{2} \mapsto v_{2} = f_{1}(\pi \mathbf{y}, \pi \mathbf{x}, Y, X),$$

$$X \mapsto U = f_{3}(\mathbf{x}, \mathbf{y}, X, Y), \qquad Y \mapsto V = f_{3}(\pi \mathbf{y}, \pi \mathbf{x}, Y, X),$$

$$(41)$$

where π is the permutation function, $\pi(x_1, x_2) = (x_2, x_1)$, $\pi^2 = 1$ and f_1, f_2 and f_3 are given by

$$f_1(\mathbf{x}, \mathbf{y}, X, Y) = \frac{(x_1 + y_1)X - x_1Y - x_1x_2(x_1 + y_1)}{X - x_1(x_2 + y_2)}, \tag{42}$$

$$f_2(\mathbf{x}, \mathbf{y}, X, Y) = \frac{X - x_1(x_2 + y_2)}{Y - y_2(x_1 + y_1)} y_2, \tag{43}$$

$$f_3(\mathbf{x}, \mathbf{y}, X, Y) = \frac{X - x_1(x_2 + y_2)}{Y - y_2(x_1 + y_1)} Y. \tag{44}$$

This map has the following invariants

$$I_1(\mathbf{x}, \mathbf{y}, X, Y) = XY, \qquad I_2(\mathbf{x}, \mathbf{y}, X, Y) = \mathbf{x} \cdot \pi \mathbf{y} + X + Y,$$
 (45)

$$I_3(\mathbf{x}, \mathbf{y}, X, Y) = x_1 + y_1, \qquad I_4(\mathbf{x}, \mathbf{y}, X, Y) = x_2 + y_2.$$
 (46)

By definition, the Darboux-Lax matrix (40) must have constant determinant, from which

$$X - x_1 x_2 = a = constant. (47)$$

Changing $X \to a + x_1x_2$ in (40) we obtain matrix (35). Furthermore, using the transformation

$$X = a + x_1 x_2,$$
 $Y = b + y_1 y_2,$ $U = a + u_1 u_2$ and $V = b + v_1 v_2,$ (48)

we obtain from (41) and (42)-(44) the YB map (36).

2.2.2 \mathbb{Z}_2 reduction: Another 6-dimensional YB map

Now, lets go back to the Darboux matrix (33) and replace $(p, \tilde{q}, f; c_1) \rightarrow (x_1, x_2, X; 1)$, namely

$$M(\mathbf{x}, X; \lambda) = \lambda^2 \begin{pmatrix} X & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & x_1 X \\ x_2 X & 0 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \tag{49}$$

where, according to (34)), X obeys the following equation

$$x_1 x_2 X^2 - X + c_2 = 0. (50)$$

The Lax equation implies the following equations

$$u_1u_3 + v_1v_3 = x_1x_3 + y_1y_3, \quad u_2u_3 + v_2v_3 = x_2x_3 + y_2y_3,$$

$$u_3v_3 = x_3y_3, \quad u_3v_1v_3 = x_1x_3y_3, \quad u_2u_3v_3 = x_3y_2y_3, \quad u_2u_3v_1v_3 = x_1x_3y_2y_3,$$

$$u_3 + v_3 + u_1u_3v_2v_3 = x_3 + y_3 + x_2x_3y_1y_3.$$
(51)

Now, the first 6-dimensional component of the algebraic variety corresponds to the trivial map (41) and the second component corresponds to a map of the form (41), with f_1 , f_2 and f_3 now given by

$$f_1(\mathbf{x}, \mathbf{y}, X, Y) = \frac{-1}{f_3(\mathbf{x}, \mathbf{y})} \frac{x_1 X + (y_1 - x_1) Y - x_1 x_2 y_1 X Y - x_1^2 x_2 X^2}{x_1 x_2 X + x_1 y_2 Y - 1},$$
 (52)

$$f_2(\mathbf{x}, \mathbf{y}, X, Y) = y_2, \tag{53}$$

$$f_3(\mathbf{x}, \mathbf{y}, X, Y) = \frac{x_1 x_2 X + x_1 y_2 Y - 1}{x_1 y_2 X + y_1 y_2 Y - 1} X.$$
 (54)

One can verify that the above map is a non-involutive YB map. The invariants of this map are given by

$$I_1(\mathbf{x} \cdot \pi \mathbf{y}, X, Y) = XY$$
 and $I_2(\mathbf{x}, \mathbf{y}, X, Y) = (\mathbf{x} \cdot \pi \mathbf{y})XY + X + Y.$ (55)

2.3 Dihedral Group

In the case of dihedral group, U is given by

$$U(p,q;\lambda) = \lambda^{2}U_{2} + \lambda U_{1} + \lambda^{-1}U_{-1} - \lambda^{-2}U_{-2}, \quad \text{where}$$

$$U_{2} \equiv U_{-2} = \sigma_{3}, \qquad U_{1} = \begin{pmatrix} 0 & 2p \\ 2q & 0 \end{pmatrix} \quad \text{and} \quad U_{-1} = \sigma_{1}U_{1}\sigma_{1}.$$
(56)

Here, the reduction group consists of the following set of transformations acting on (13),

$$L(\lambda) = \sigma_3 L(-\lambda)\sigma_3$$
 and $L(\lambda) = \sigma_1 L(\lambda^{-1})\sigma_1$, (57)

and it is isomorphic to $\mathbb{Z}_2 \times \mathbb{Z}_2 \cong D_2$, [21].

In this case, the Darboux matrix is given by [16]

$$M = \lambda^2 \begin{pmatrix} f & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & fp \\ f\widetilde{q} & 0 \end{pmatrix} + \lambda^{-1} \begin{pmatrix} 0 & f\widetilde{q} \\ fp & 0 \end{pmatrix} + \lambda^{-2} \begin{pmatrix} 0 & 0 \\ 0 & f \end{pmatrix} + gI, \tag{58}$$

where the entries f and g obey the following equations

$$fg - f^2 p \widetilde{q} = c_1$$
 and $f^2 + g^2 - f^2 \widetilde{q}^2 - f^2 p^2 = c_2$. (59)

It follows from (59), that functions f and g can be expressed in terms of p and \widetilde{q} , as solutions of quadratic equations. Then, the Darboux matrix depends only on two variables and then we construct a 4-dimensional parametric YB map. Althought, we have omitted these expressions because of their length. However, we have seen in the previous sections that the 6-dimensional YB maps can reduce to 4-dimensional maps using invariants.

In the next section we construct a 6-dimensional map from (58).

2.3.1 Dihedral group: A 6-dimensional YB map

We now consider the matrix N := fM, where M is given by (58), and we change $(p, \tilde{q}, f^2) \to (x_1, x_2, X)$. Then,

$$N(\mathbf{x}, X; c_1, \lambda) = \begin{pmatrix} \lambda^2 X + x_1 x_2 X + c_1 & \lambda x_1 X + \lambda^{-1} x_2 X \\ \lambda x_2 X + \lambda^{-1} x_1 X & \lambda^{-2} X + x_1 x_2 X + c_1 \end{pmatrix}, \tag{60}$$

where we have substituted the product fg by

$$fg = c_1 + x_1 x_2 X, (61)$$

from the first equation of (59).

The Lax equation for the Darboux-Lax matrix (60) reads

$$N(\mathbf{u}, U; a, \lambda)N(\mathbf{v}, V; b, \lambda) = N(\mathbf{y}, Y; b, \lambda)N(\mathbf{x}, X; a, \lambda), \tag{62}$$

from where we obtain an algebraic system of equations, omitted because of its length.

The first 6-dimensional component of the corresponding algebraic variety corresponds to the trivial YB map

$$\mathbf{x} \mapsto \mathbf{u} = \mathbf{y}, \quad \mathbf{y} \mapsto \mathbf{v} = \mathbf{x}, \quad X \mapsto U = \frac{a}{b}Y, \quad Y \mapsto V = \frac{b}{a}X,$$

and the second component corresponds to the following map

$$x_{1} \mapsto u_{1} = \frac{f(\mathbf{x}, \mathbf{y}, X, Y; a, b)}{g(\mathbf{x}, \mathbf{y}, X, Y; a, b)}, \qquad y_{1} \mapsto v_{1} = x_{1}$$

$$x_{2} \mapsto u_{2} = y_{2}, \qquad y_{2} \mapsto v_{2} = \frac{f(\pi \mathbf{y}, \pi \mathbf{x}, Y, X; b, a)}{g(\pi \mathbf{y}, \pi \mathbf{x}, Y, X; b, a)}$$

$$X \mapsto U = \frac{g(\mathbf{x}, \mathbf{y}, X, Y; a, b)}{h(\mathbf{x}, \mathbf{y}, X, Y; a, b)}, \qquad Y \mapsto V = \frac{g(\pi \mathbf{y}, \pi \mathbf{x}, Y, X; b, a)}{h(\pi \mathbf{y}, \pi \mathbf{x}, Y, X; b, a)},$$

$$(63)$$

where f, g and h are given by

$$\begin{split} f(\mathbf{x},\mathbf{y},X,Y;a,b) &= a^2b^2x_1X + a^2b[x_2 - y_2 + 2x_1x_2y_1 + x_1^2(y_2 - 3x_2)]XY + \\ &\quad a^2(y_2^2 - 1)[y_1(1 + x_1^2) - x_1(1 + y_1^2)]XY^2 - ab^2(x_1^2 - 1)(y_2 - x_2)X^2 - \\ &\quad ab(x_1^2 - 1)[x_2^2(3x_1 - y_1) - x_1 - y_1 + 2y_2(y_1y_2 - x_1x_2)]X^2Y - \\ &\quad a(x_1^2 - 1)(y_2^2 - 1)[y_2(y_1^2 - 1) + x_2(y_1^2 - 2x_1y_1 + 1)]X^2Y^2 + \\ &\quad y_1(x_1^2 - 1)^2(x_2^2 - 1)(y_2^2 - 1)X^3Y^2 + b(x_1^2 - 1)^2(x_2^2 - 1)(y_2 - x_2)X^3Y + \\ &\quad a^3b(y_1 - x_1)Y, \end{split}$$

$$g(\mathbf{x}, \mathbf{y}, X, Y; a, b) = a^2b^2X + 2a^2by_2(y_1 - x_1)XY + a^2(y_2^2 - 1)(x_1 - y_1)^2XY^2 + 2ab(x_1^2 - 1)(1 - x_2y_2)X^2Y + 2ax_2(x_1^2 - 1)(y_2^2 - 1)(x_1 - y_1)X^2Y^2 + (x_1^2 - 1)^2(x_2^2 - 1)(y_2^2 - 1)X^3Y^2,$$
(64)

$$h(\mathbf{x}, \mathbf{y}, X, Y; a, b) = a^2b^2 - 2ab^2x_1(y_2 - x_2)X - 2ab(x_1y_1 - 1)(y_2^2 - 1)XY$$

$$b^2(x_1^2 - 1)(x_2 - y_2)^2X^2 - 2by_1(x_2 - y_2)(x_1^2 - 1)(y_2^2 - 1)X^2Y +$$

$$(x_1^2 - 1)(y_1^2 - 1)(y_2^2 - 1)^2X^2Y^2.$$

It can be verified that this is a parametric YB map. From $Tr(N(\mathbf{x}, X; \lambda)N(\mathbf{y}, Y; \lambda))$ we extract the following invariants for the above map

$$I_1(\mathbf{x}, \mathbf{y}, X, Y; a, b) = XY, \tag{65}$$

$$I_2(\mathbf{x}, \mathbf{y}, X, Y; a, b) = bX + aY + (x_1 + y_1)(x_2 + y_2)XY,$$
 (66)

$$I_3(\mathbf{x}, \mathbf{y}, X, Y; a, b) = 2bx_1x_2X + 2ay_1y_2Y + 2(\mathbf{x} \cdot \mathbf{y} + x_1x_2y_1y_2)XY + 2ab.$$
 (67)

As stated earlier from the above 6-dimensional map we can construct a 4-dimensional YB map. In particular, from equations (59) and (61) one can obtain

$$(1 - x_1^2 - x_2^2 + x_1^2 x_2^2) X^2 + (2x_1 x_2 - c_2) X + 1 = 0, (68)$$

where we have rescaled $c_1 \to 1$.

Therefore the 4-dimensional map is given by

$$(u_1, u_2, v_1, v_2) = \left(\frac{f(\mathbf{x}, \mathbf{y}; a, b)}{g(\mathbf{x}, \mathbf{y}; a, b)}, y_2, x_1, \frac{f(\pi \mathbf{y}, \pi \mathbf{x}; b, a)}{g(\pi \mathbf{y}, \pi \mathbf{x}; b, a)}\right), \tag{69}$$

where f, g and h are given by the above relations and X and Y are given implicitly by

$$(1 - x_1^2 - x_2^2 + x_1^2 x_2^2) X^2 + (2x_1 x_2 - a) X + 1 = 0,$$

$$(1 - y_1^2 - y_2^2 + y_1^2 y_2^2) Y^2 + (2y_1 y_2 - b) Y + 1 = 0.$$
(70)

$$(1 - y_1^2 - y_2^2 + y_1^2 y_2^2) Y^2 + (2y_1 y_2 - b) Y + 1 = 0. (71)$$

Dihedral group: A linearised YB map

We replace $(f\widetilde{q}, fp) \to (x_1, x_2)$ and $(c_1, c_2) \to (\frac{1-k^2}{2}, \frac{1+k^2}{2})$ in the Darboux matrix (58) to become

$$M(\mathbf{x};k,\lambda) = \lambda^2 \begin{pmatrix} f & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 0 & x_1 \\ x_2 & 0 \end{pmatrix} + \lambda^{-1} \begin{pmatrix} 0 & x_2 \\ x_1 & 0 \end{pmatrix} + \lambda^{-2} \begin{pmatrix} 0 & 0 \\ 0 & f \end{pmatrix} + gI, \tag{72}$$

where f and g are given by

$$f = \frac{1}{2}\sqrt{k^2 + (x_1 - x_2)^2} + \frac{1}{2}\sqrt{1 + (x_1 + x_2)^2},$$
(73)

$$g = \frac{1}{2}\sqrt{1 + (x_1 + x_2)^2} - \frac{1}{2}\sqrt{k^2 + (x_1 - x_2)^2}.$$
 (74)

The linear approximation to the YB map is given by

$$\begin{pmatrix} x_1 \\ x_2 \\ y_1 \\ y_2 \end{pmatrix} \xrightarrow{U_0} \begin{pmatrix} u_1 \\ u_2 \\ v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} \frac{(a-1)(a-b)}{(a+1)(a+b)} & \frac{a-b}{a+b} & \frac{2a}{a+b} & \frac{(a+1)(b-a)}{(b+1)(a+b)} \\ 0 & 0 & 0 & \frac{a+1}{b+1} \\ \frac{b+1}{a+1} & 0 & 0 & 0 \\ \frac{b+1}{(a+1)(a+b)} & \frac{2b}{a+b} & \frac{b-a}{a+b} & \frac{(b-1)(b-a)}{(b+1)(a+b)} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ y_1 \\ y_2 \end{pmatrix}$$
(75)

which is a linear parametric YB map and it is not involutive.

3 $2N \times 2N$ -dimensional YB maps

We now replace the variables, x_1 and x_2 , in the Lax matrices with N-vectors \mathbf{w}_1 and \mathbf{w}_2^T to obtain $2N \times 2N$ YB maps. In what follows we use the following notation for a n-vector $\mathbf{w} = (w_1, ..., w_n)$

$$\mathbf{w} = (\mathbf{w}_1, \mathbf{w}_2), \quad \text{where} \quad \mathbf{w}_1 = (w_1, ..., w_N), \quad \mathbf{w}_2 = (w_{N+1}, ..., w_{2N})$$
 (76)

and also

$$\langle u_i | := \mathbf{u}_i, \quad | w_i \rangle := \mathbf{w}_i^T \quad \text{and their dot product with} \quad \langle u_i, w_i \rangle.$$
 (77)

3.1 NLS equation

Replacing the variables in (19) with N-vectors, namely

$$M(\mathbf{w}; a, \lambda) = \begin{pmatrix} \lambda + a + \langle w_1, w_2 \rangle & \langle w_1 | \\ |w_2 \rangle & I \end{pmatrix}, \tag{78}$$

we obtain a unique solution of the Lax-Equation given by the following $2N \times 2N$ map

$$\begin{cases}
< u_1| = < y_1| + f(z; a, b) < x_1|, \\
< u_2| = < y_2|,
\end{cases}$$
(79)

and

$$\begin{cases}
< v_1| = < x_1|, \\
< v_2| = < x_2 + f(z; b, a) < y_2|,
\end{cases}$$
(80)

where f is given by

$$f(z;b,a) = \frac{b-a}{1+z}, \qquad z := \langle x_1, y_2 \rangle.$$
 (81)

The above is a non-involutive parametric $2N \times 2N$ YB map with strong Lax matrix given by (78). As a YB map it appears in [30], but it is originally introduced by Adler [2]. Moreover, one can construct the above $2N \times 2N$ map for the $N \times N$ Darboux-Lax matrix (78) by taking the limit of the solution of the refactorisation problem in [19].

The invariants of this map are given by

$$I_1(\mathbf{x}, \mathbf{y}; a, b) = \langle x_1, x_2 \rangle + \langle y_1, y_2 \rangle,$$
 (82)

$$I_2(\mathbf{x}, \mathbf{y}; a, b) = b < x_1, x_2 > +a < y_1, y_2 > + < x_1, y_2 > + < x_2, y_1 > +$$

$$\langle x_1, x_2 \rangle \langle y_1, y_2 \rangle$$
. (83)

3.2 \mathbb{Z}_2 reduction

In the case of Z_2 we consider, instead of (35), the following matrix

$$M(\mathbf{w}; a, \lambda) = \begin{pmatrix} \lambda^2(a + \langle w_1, w_2 \rangle) & \lambda \langle w_1 | \\ \lambda | w_2 \rangle & I \end{pmatrix}, \tag{84}$$

we obtain a unique solution for the Lax-Equation given by the following $2N \times 2N$ map

$$\begin{cases}
< u_1| = < y_1| + f(z; a, b) < x_1|, \\
< u_2| = g(z; a, b) < y_2|,
\end{cases}$$
(85)

and

$$\begin{cases}
< v_1 | = g(z; b, a) < x_1 |, \\
< v_2 | = < x_2 | + f(z; b, a) < y_2 |,
\end{cases}$$
(86)

where f and g are given by

$$f(z;a,b) = \frac{a-b}{a-z}, \qquad g(z;a,b) = \frac{a-z}{b-z}, \qquad z := \langle x_1, y_2 \rangle.$$
 (87)

The above map is a non-involutive parametric $2N \times 2N$ YB map with strong Lax matrix given by (84).

The invariants of the above map are given by

$$I_1(\mathbf{x}, \mathbf{y}; a, b) = \langle x_1 + y_1, x_2 + y_2 \rangle,$$
 (88)

$$I_2(\mathbf{x}, \mathbf{y}; a, b) = b < x_1, x_2 > +a < y_1, y_2 > + < x_1, x_2 > < y_1, y_2 > .$$
 (89)

In fact, all the terms $x_i + y_i$ in I_1 are invariants.

Acknowledgements

We would like to thank A. Veselov for the private discussion and his useful comments, T. Kouloukas for the private conversations, V. Papageorgiou for the discussion and comments, P. Xenitidis for helping improve the text and D. Tsoubelis for making available his computing facilitites. A.V.M. would like to acknowledge support from EPSRC (EP/I038675/1). S.K.R. would like to acknowledge William Right Smith scholarship and John E. Crowther scholarship.

References

- [1] ADLER V 1993 Recuttings of polygons Funktsional. Anal. i Prilozhen. 27 79–82.
- [2] Addler V 1994 Nonlinear superposition principle for the Jordan NLS equation *Phys. Lett. A* **190** 53–58.
- [3] Adler V, Bobenko A, and Suris Y 2003 Classification of integrable equations on quad-graphs. The consistency approach *Comm. Math. Phys.* **233** 513–543.
- [4] Adler V, Bobenko A, and Suris Y 2004 Geometry of Yang-Baxter maps: pencils of conics and quadrirational mappings *Comm. Anal. Geom.* 12 967–1007.
- [5] Adler V and Yamilov R 1994 Explicit auto-transformations of integrable chains *J. Phys. A* 27 477–492.

- [6] Baxter R 1985 Exactly solved models in statistical mechanics Ser. Adv. Statist. Mech. 1 5–63.
- [7] Bobenko A and Suris Y. 2002 Integrable systems on quad-graphs Int. Math. Res. Not. 573–611.
- [8] Bury R 2010 Automorphic Lie algebras, corresponding integrable systems and their soliton solutions *Ph.D. thesis*, *Un. of Leeds*.
- [9] Bury R and Mikhailov A 2012 Automorphic Lie algebras and corresponding integrable systems. I. to be submitted
- [10] Cai H, Liu F, and Huang N 2003 Hamiltonian formalism of the derivative nonlinear Schrödinger equation *Commun. Theor. Phys.* **39** 181–188.
- [11] Cieśliński J 1995 An algebraic method to construct the Darboux matrix J. Math. Phys. 36 5670–5706.
- [12] Drinfel'd V 1992 On some unsolved problems in quantum group theory *Lecture Notes* in Math. **1510** 1–8.
- [13] FORDY A 2012 Integrable Poisson maps from cluster exchange relations SIDE conference, Ningbo.
- [14] Kassotakis P and Nieszporski M 2011 On non-multiaffine consistent-around-thecube lattice equations arXiv:1106.0435v2.
- [15] KAUP D AND NEWELL A 1978 An exact solution for a derivative nonlinear Schrödinger equation J. Mathematical Phys. 19 798–801.
- [16] Konstantinou-Rizos S, Mikhailov A, and Xenitidis P 2012 The reduction group and Darboux transformations *To be submitted*.
- [17] KOULOUKAS T 2010 Yang-Baxter maps, poisson structure and integrability *Ph.D the*sis, *Un. of Patras, Greece*.
- [18] KOULOUKAS T AND PAPAGEORGIOU V 2009 Yang-Baxter maps with first-degree-polynomial 2×2 Lax matrices J. Phys. A 42 404012, 12.
- [19] KOULOUKAS T AND PAPAGEORGIOU V 2011 Poisson yang-baxter maps with binomial lax matrices J. Math. Phys. **52** 404012, 12.
- [20] LOMBARDO S 2004 Reductions of integrable equations and automorphic Lie algebras *Ph.D. thesis, Un. of Leeds*.
- [21] LOMBARDO S AND MIKHAILOV A 2005 Reduction groups and automorphic Lie algebras Comm. Math. Phys. 258 179–202.
- [22] Matveev V and Salle M 1991 Darboux transformations and solitons Integrable systems in statistical mechanics, Springer series in nonlinear dynamics.

- [23] MIKHAĬLOV A 1981 The reduction problem and the inverse scattering method *Physica* 3D **52** 404012, 12.
- [24] MIKHAĬLOV A, SHABAT A, AND YAMILOV R 1988 Extension of the module of invertible transformations. Classification of integrable systems *Comm. Math. Phys.* **115** 1–19.
- [25] NIJHOFF F AND CAPEL H 1995 The discrete Korteweg-de Vries equation Acta Appl. Math. 39 133–158.
- [26] NIJHOFF F 2002 Lax pair for the Adler (lattice Krichever-Novikov) system Phys. Lett. A 297 49–58.
- [27] Nijhoff F 2010 Discrete systems and integrability Academic lecture notes.
- [28] NIJHOFF F AND WALKER A 2001 The discrete and continuous Painlevé VI hierarchy and the Garnier systems *Glasg. Math. J.* **43A** 109–123.
- [29] Papageorgiou V, Nijhoff F, and Capel H 1990 Integrable mappings and nonlinear integrable lattice equations *Phys. Lett. A* 147 106–114.
- [30] Papageorgiou V and Tongas A 2007 Yang-Baxter maps and multi-field integrable lattice equations J. Phys. A 40 083502, 16.
- [31] Papageorgiou V, Tongas A, and Veselov A 2006 Yang-Baxter maps and symmetries of integrable equations on quad-graphs J. Math. Phys. 47 083502, 16.
- [32] ROGERS C AND SCHIEF W 2002 Bäcklund and Darboux transformations. Geometry and modern applications in soliton theory, Cambridge texts in applied mathematics.
- [33] Suris Y and Veselov A 2003 Lax matrices for Yang-Baxter maps J. Nonlinear Math. Phys. 10 223–230.
- [34] VESELOV A 1991 Integrable maps Russ. Math. Surveys 314 214–221.
- [35] VESELOV A 2003 Yang-Baxter maps and integrable dynamics Phys. Lett. A 46 1–51.
- [36] VESELOV A 2007 Yang-Baxter maps: dynamical point of view J. Math. Soc. Japan 17 145–167.
- [37] Yang C 1967 Some exact results for the many-body problem in one dimension with repulsive delta-function interaction *Phys. Rev. Lett.* **19** 1312–1315.
- [38] Zaharov V and Sabat A 1979 Integration of the nonlinear equations of mathematical physics by the method of the inverse scattering problem. II Funktsional. Anal. i Prilozhen. 13 13–22.