

Ex 58

Let $D = \frac{d}{dx}$ and let $g(x)$ be a general function of x

1. Prove the operator eqns

$$Dg = g_x + gD, \quad D^2g = g_{xx} + 2g_xD + gD^2.$$

 \forall functions $f(x)$

$$Dg f \equiv D(gf) = g_x f + g f_x = g_x f + g Df = (g_x + gD) f \Rightarrow Dg = g_x + gD$$

$$\begin{aligned} D^2g f &= DD(gf) = D(g_x f + g f_x) = g_{xx} f + g_x f_x + g_x f_x + g f_{xx} \\ &= (g_{xx} + 2g_x D + g D^2) f \\ &\Rightarrow D^2g = g_{xx} + 2g_x D + g D^2 \end{aligned}$$

2. Prove more generally that

$$D^n g = \sum_{m=0}^n \binom{n}{m} \frac{d^m g}{dx^m} D^{n-m}$$

$$\begin{aligned} D^n (g(x)f(x)) &= (\partial_x + \partial_y)^n g(x)f(y) \Big|_{y=x} = \sum_{m=0}^n \binom{n}{m} \partial_x^m g(x) \partial_y^{n-m} f(y) \Big|_{y=x} \\ &= \sum_{m=0}^n \binom{n}{m} \partial_x^m g(x) \partial_x^{n-m} f(x) = \sum_{m=0}^n \binom{n}{m} \frac{d^m g}{dx^m} D^{n-m} f \end{aligned}$$

$$\Rightarrow D^n g = \sum_{m=0}^n \binom{n}{m} \frac{d^m g}{dx^m} D^{n-m}$$

Ex 59 Let $D \equiv \frac{\partial}{\partial x}$ and

$$L(u) = D^2 + u, \quad M(u) = -(4D^3 + 6uD + 3u_x).$$

Check that

$$L(u)_t + [L(u), M(u)] = u_t + 6uu_x + u_{xxx}.$$

$L(u)_t = u_t$. For the commutator, use

$$[D^n, g] = \sum_{m=0}^{n-1} \binom{n}{m} \frac{\partial^{n-m} g}{\partial x^{n-m}} D^m$$

$$\text{and } [A, BC] = [A, B]C + B[A, C]$$

$$[AB, C] = [A, C]B + A[B, C]$$

$$-[M(u), L(u)] = [4D^3 + 6uD + 3u_x, D^2 + u]$$

$$= 4[D^3, u] + 6[uD, D^2] + 6[uD, u] + 3[u_x, D^2]$$

$$= 4(u_{xxx} + 3u_{xx}D + 3u_xD^2) + 6[u, D^2]D + 6u[D, u] - 3[D^2, u_x]$$

$$= 4(u_{xxx} + 3u_{xx}D + 3u_xD^2) - 6(u_{xx} + 2u_xD)D + 6uu_x - 3(u_{xxx} + 2u_{xx}D)$$

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

So $L(u)_t + [L(u), M(u)] = u_t + 6uu_x + u_{xxx}$.

Ex 61

1. Show that the operator $D \equiv \frac{\partial}{\partial x}$ is anti-hermitian wrt the inner product

$$\langle \psi_1, \psi_2 \rangle := \int_{-\infty}^{+\infty} dx \bar{\psi}_1(x) \psi_2(x)$$

on the space $L^2(\mathbb{R})$ of square integrable functions, that is $\langle \psi_1, D\psi_2 \rangle = -\langle D\psi_1, \psi_2 \rangle$ for all $\psi_1, \psi_2 \in L^2(\mathbb{R})$.

$$\begin{aligned} \langle \psi_1, D\psi_2 \rangle &= \int_{-\infty}^{+\infty} dx \bar{\psi}_1(x) \frac{\partial}{\partial x} \psi_2(x) \stackrel{\text{by parts}}{=} \left[\bar{\psi}_1(x) \psi_2(x) \right]_{-\infty}^{+\infty} - \int_{-\infty}^{+\infty} dx \left(\frac{\partial}{\partial x} \bar{\psi}_1(x) \right) \psi_2(x) \\ &\stackrel{\text{for square integrable functions}}{=} \left[\bar{\psi}_1(x) \psi_2(x) \right]_{x \rightarrow \pm\infty} \rightarrow 0 \\ &= - \int_{-\infty}^{+\infty} dx \frac{\partial}{\partial x} \bar{\psi}_1 \cdot \psi_2 = -\langle D\psi_1, \psi_2 \rangle \equiv \langle D^* \psi_1, \psi_2 \rangle \\ &\Rightarrow D^* = -D \end{aligned}$$

2. Show that $L(u) = D^2 + u$ is hermitian, given that u is real.

See lectures

3. Given a Lax pair $(L(u), M(u))$, show that the hermitian part of $M(u)$ commutes with $L(u)$ and therefore drops out of the Lax eqn $L(u)_t = [M(u), L(u)]$. (*)

Take hermitian conjugate of the Lax eqn and use $L(u) = L(u)^{\dagger}$, $t \in \mathbb{R}$:

$$L(u)_t^{\dagger} = [L(u)^{\dagger}, M(u)^{\dagger}] \quad \Rightarrow \quad L(u)_t = [-M(u)^{\dagger}, L(u)] \quad (**)$$

Take $\frac{1}{2}((*) + (**))$ and $\frac{1}{2}((*) - (**))$:

$$L(u)_t = [M(u) - M(u)^{\dagger}, L(u)] \quad , \quad 0 = [M(u) + M(u)^{\dagger}, L(u)]$$

$$M(u) = \frac{M(u) + M(u)^\dagger}{2} + \frac{M(u) - M(u)^\dagger}{2}$$

\uparrow hermitian part of $M \equiv M_h(u)$ \uparrow anti-hermitian part of $M \equiv M_{ah}(u)$

So $L(u)_t = 2 [M_{ah}(u), L(u)]$, $[M_h(u), L(u)] = 0$.

4. Now assume that $M(u)$ is anti-hermitian: $M(u)^\dagger = -M(u)$.
 Show that $\langle \psi_1, \psi_2 \rangle$ is independent of time if $\psi_i(x; t)$ evolve according to the equation $\partial_t \psi_i = M(u) \psi_i$.

$$\begin{aligned} \partial_t \langle \psi_1, \psi_2 \rangle &= \langle \partial_t \psi_1, \psi_2 \rangle + \langle \psi_1, \partial_t \psi_2 \rangle = \langle M(u) \psi_1, \psi_2 \rangle + \langle \psi_1, M(u) \psi_2 \rangle \\ &= \langle M(u) \psi_1, \psi_2 \rangle + \langle M(u)^\dagger \psi_1, \psi_2 \rangle. \end{aligned}$$

If $M(u)^\dagger = -M(u)$, then

$$\partial_t \langle \psi_1, \psi_2 \rangle = \langle M(u) \psi_1, \psi_2 \rangle - \langle M(u) \psi_1, \psi_2 \rangle = 0.$$