Lie-Poisson structure E₂

Example from Bender, C. M., Dunne, G.V. and Mead, L. R., Underdetermined systems of partial differential equations. Journal of Mathematical Physics, vol 41 (2000), pp. 6388-6398.

Let us introduce the following Ore algebra A of partial differential operators (A is first Weyl algebra in three variables)

$$\begin{split} & \texttt{A} = \texttt{OreAlgebra}[\mathbf{x}_1, \, \mathbf{x}_2, \, \mathbf{x}_3, \, \texttt{Der}[\mathbf{x}_1] \,, \, \texttt{Der}[\mathbf{x}_2] \,, \, \texttt{Der}[\mathbf{x}_3]] \\ & \mathbb{K}\left[\, \mathbf{x}_1 \,, \, \, \mathbf{x}_2 \,, \, \, \mathbf{x}_3 \, \right] \left[\, \mathbf{D}_{\mathbf{x}_1} \,; \, \, \mathbf{1} \,, \, \, \mathbf{D}_{\mathbf{x}_1} \, \right] \left[\, \mathbf{D}_{\mathbf{x}_2} \,; \, \, \mathbf{1} \,, \, \, \mathbf{D}_{\mathbf{x}_2} \, \right] \left[\, \mathbf{D}_{\mathbf{x}_3} \,; \, \, \mathbf{1} \,, \, \, \mathbf{D}_{\mathbf{x}_3} \, \right] \end{split}$$

and the matrix R of partial differential operators, which defines the system

$$\begin{split} & \text{R0 = } \{ \{ \mathbf{x}_1 \text{ Der}[\mathbf{x}_3] \text{ , } \mathbf{x}_2 \text{ Der}[\mathbf{x}_3] \text{ , } 0 \} \text{,} \\ & \{ \mathbf{x}_2 \text{ Der}[\mathbf{x}_1] - \mathbf{x}_1 \text{ Der}[\mathbf{x}_2] \text{ , } -1 \text{, } \mathbf{x}_2 \text{ Der}[\mathbf{x}_3] \} \text{,} \\ & \{ -1 \text{, } \mathbf{x}_1 \text{ Der}[\mathbf{x}_2] - \mathbf{x}_2 \text{ Der}[\mathbf{x}_1] \text{ , } \mathbf{x}_1 \text{ Der}[\mathbf{x}_3] \} \} \text{;} \\ & \text{MatrixForm}[\mathbf{R} = \text{ToOrePolynomial}[\mathbf{R0}, \mathbf{A}]] \\ & \begin{pmatrix} \mathbf{x}_1 \text{ D}_{\mathbf{x}_3} & \mathbf{x}_2 \text{ D}_{\mathbf{x}_3} & 0 \\ -\mathbf{x}_1 \text{ D}_{\mathbf{x}_2} + \mathbf{x}_2 \text{ D}_{\mathbf{x}_1} & -1 & \mathbf{x}_2 \text{ D}_{\mathbf{x}_3} \\ -1 & \mathbf{x}_1 \text{ D}_{\mathbf{x}_2} - \mathbf{x}_2 \text{ D}_{\mathbf{x}_1} & \mathbf{x}_1 \text{ D}_{\mathbf{x}_3} \end{pmatrix}$$

Let us compute the adjoint of R:

MatrixForm[Radj = Involution[R, A]]

Let us check whether or not M is torsion-free:

MatrixForm /@ ({Ann, Rp, Q} = Exti[Radj, A, 1])

$$\left\{ \begin{pmatrix} \mathbf{x}_2 \ D_{\mathbf{x}_3} & \mathbf{0} & \mathbf{0} \\ \mathbf{x}_1 \ D_{\mathbf{x}_3} & \mathbf{0} & \mathbf{0} \\ \mathbf{x}_1 \ D_{\mathbf{x}_2} - \mathbf{x}_2 \ D_{\mathbf{x}_1} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{D}_{\mathbf{x}_3} & \mathbf{0} \\ \mathbf{0} & \mathbf{x}_1 \ D_{\mathbf{x}_2} - \mathbf{x}_2 \ D_{\mathbf{x}_1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{1} \end{pmatrix}, \begin{pmatrix} -D_{\mathbf{x}_1} & -D_{\mathbf{x}_2} & -D_{\mathbf{x}_3} \\ \mathbf{x}_1 & \mathbf{x}_2 & \mathbf{0} \\ -1 & \mathbf{x}_1 \ D_{\mathbf{x}_2} - \mathbf{x}_2 \ D_{\mathbf{x}_1} & \mathbf{x}_1 \ D_{\mathbf{x}_3} \end{pmatrix}, \begin{pmatrix} \mathbf{x}_2 \ D_{\mathbf{x}_3} \\ -\mathbf{x}_1 \ D_{\mathbf{x}_3} \\ \mathbf{x}_1 \ D_{\mathbf{x}_2} - \mathbf{x}_2 \ D_{\mathbf{x}_1} \end{pmatrix} \right\}$$

Since the first matrix is not identity, we deduce that M admits nontrivial torsion elements and thus the corresponding system admits autonomous elements $\tau[1]$, $\tau[2]$, $\tau[3]$, defined by:

aut = AutonomousElements[R,

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 \left\{ u[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}], v[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}], w[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}] \right\}, \tau, A, \text{Relations} \rightarrow \text{True} \right\} 
\left\{ \left\{ \tau[1] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow \left\{ 0, 0, 0 \right\} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \left\{ \mathbf{x}, \mathbf{y}, \mathbf{z} \right\}^{(1,0,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \right. \right. \\
 \left. w^{(0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow v^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \left\{ \mathbf{x}, \mathbf{y}, \mathbf{z} \right\} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \right. \\
 \left. \tau[2] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow \mathbf{x}_{2} v\left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \mathbf{x}_{1} \left\{ \mathbf{x}, \mathbf{y}, \mathbf{z} \right\} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \right. \\
 \left. \tau[3] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow \left\{ \mathbf{x}, \mathbf{y}, \mathbf{z} \right\} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \left. \mathbf{x}_{1} \left( \mathbf{w}^{(0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \mathbf{v}^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right) - \mathbf{x}_{2} v^{(1,0,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right\}, \\
 \left\{ \mathbf{x}_{2} \tau[1]^{(0,0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \mathbf{x}_{1} \tau[1]^{(0,0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \right. \\
 \left. \mathbf{x}_{1} \tau[1]^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \mathbf{x}_{2} \tau[1]^{(1,0,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \right. \\
 \left. \tau[2]^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \mathbf{x}_{2} \tau[2]^{(1,0,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \right. \\
 \left. \tau[2]^{(0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], - \mathbf{x}_{2} \tau[1] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \tau[2]^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0 \right\}, \\
 \left\{ \tau[2]^{(0,0,1)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], - \mathbf{x}_{2} \tau[1] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \tau[2]^{(0,1,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \right. \\
 \left. \tau[3] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \mathbf{x}_{1} \tau[1] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \tau[3] \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \tau[2]^{(1,0,0)} \left[ \mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right\} \right\}
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The first list gives the definition of the autonomous elements T[1], τ [2], τ [3], the second list gives the equations they satisfy and the last list gives the relations between $\tau[1]$, $\tau[2]$, $\tau[3]$. Note that $\tau[3]$ is zero.

Let us now introduce the second Weyl algebra B in three variables x_1 , x_2 , x_3

$$\begin{split} & \texttt{B} = \texttt{OreAlgebra}[\texttt{Der}[\textbf{x}_1] \text{, } \texttt{Der}[\textbf{x}_2] \text{, } \texttt{Der}[\textbf{x}_3]] \\ & \mathbb{K}\left(\textbf{x}_1 \text{, } \textbf{x}_2 \text{, } \textbf{x}_3\right) \left[\textbf{D}_{\textbf{x}_1} \text{; } \textbf{1} \text{, } \textbf{D}_{\textbf{x}_1} \right] \left[\textbf{D}_{\textbf{x}_2} \text{; } \textbf{1} \text{, } \textbf{D}_{\textbf{x}_2} \right] \left[\textbf{D}_{\textbf{x}_3} \text{; } \textbf{1} \text{, } \textbf{D}_{\textbf{x}_3} \right] \end{split}$$

and the matrix R of partial differential operators in B, which defines the system

MatrixForm[R = ToOrePolynomial[R0, B]]

$$\left(\begin{array}{ccccc} \mathbf{x}_1 \; D_{\mathbf{x}_3} & \mathbf{x}_2 \; D_{\mathbf{x}_3} & \mathbf{0} \\ \mathbf{x}_2 \; D_{\mathbf{x}_1} - \mathbf{x}_1 \; D_{\mathbf{x}_2} & -1 & \mathbf{x}_2 \; D_{\mathbf{x}_3} \\ -1 & -\mathbf{x}_2 \; D_{\mathbf{x}_1} + \mathbf{x}_1 \; D_{\mathbf{x}_2} & \mathbf{x}_1 \; D_{\mathbf{x}_3} \end{array} \right)$$

and the left B-module, finitely presented by R, defined by $N = B^{1\times3}/B^{1\times3} R$.

Let us compute the adjoint of R:

MatrixForm[Radj = Involution[R, B]]

$$\left(\begin{array}{ccccc} -\mathbf{x}_1 \ D_{\mathbf{x}_3} & -\mathbf{x}_2 \ D_{\mathbf{x}_1} + \mathbf{x}_1 \ D_{\mathbf{x}_2} & -1 \\ -\mathbf{x}_2 \ D_{\mathbf{x}_3} & -1 & \mathbf{x}_2 \ D_{\mathbf{x}_1} - \mathbf{x}_1 \ D_{\mathbf{x}_2} \\ 0 & -\mathbf{x}_2 \ D_{\mathbf{x}_3} & -\mathbf{x}_1 \ D_{\mathbf{x}_3} \end{array} \right)$$

Let us check whether or not N is torsion-free:

MatrixForm /@ ({Ann, Rp, Q} = Exti[Radj, B, 1])

$$\left\{ \begin{pmatrix} D_{x_3} & 0 \\ \mathbf{x}_2 \ D_{x_1} - \mathbf{x}_1 \ D_{x_2} & 0 \\ 0 & D_{x_3} \\ 0 & -\mathbf{x}_2 \ D_{x_1} + \mathbf{x}_1 \ D_{x_2} \end{pmatrix}, \ \begin{pmatrix} \mathbf{x}_1 & \mathbf{x}_2 & 0 \\ 0 & \mathbf{x}_1 \ \mathbf{x}_2 \ D_{x_1} - \mathbf{x}_1^2 \ D_{x_2} - \mathbf{x}_2 \ -\mathbf{x}_1^2 \ D_{x_3} \end{pmatrix}, \ \begin{pmatrix} \mathbf{x}_2 \ D_{x_3} \\ -\mathbf{x}_1 \ D_{x_3} \\ -\mathbf{x}_2 \ D_{x_1} + \mathbf{x}_1 \ D_{x_2} \end{pmatrix} \right\}$$

Since the first matrix is not identity, we deduce that N admits nontrivial torsion elements and thus the corresponding system admits autonomous elements $\tau[1]$, $\tau[2]$, defined by:

aut = AutonomousElements[R,

$$\left\{ \mathbf{u}[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}], \mathbf{v}[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}], \mathbf{w}[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}] \right\}, \tau, B, \text{ Relations} \rightarrow \text{True}$$

$$\left\{ \left\{ \tau[1] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow \mathbf{x}_{2} \mathbf{v}[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}] + \mathbf{x}_{1} \left\{ \mathbf{x}, \mathbf{y}, \mathbf{z} \right\} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], \right. \right.$$

$$\left. \tau[2] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \rightarrow -\mathbf{x}_{1}^{2} \left(\mathbf{w}^{(0,0,1)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \mathbf{v}^{(0,1,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right) + \\ \left. \mathbf{x}_{2} \left(-\mathbf{v}[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3}] + \mathbf{x}_{1} \mathbf{v}^{(1,0,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right) \right\},$$

$$\left\{ \tau[1]^{(0,0,1)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, -\mathbf{x}_{1} \tau[1]^{(0,1,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \mathbf{x}_{2} \tau[1]^{(1,0,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \\ \tau[2]^{(0,0,1)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0, \mathbf{x}_{1} \tau[2]^{(0,1,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \mathbf{x}_{2} \tau[2]^{(1,0,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] = 0 \right\},$$

$$\left\{ \tau[1]^{(0,0,1)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right], -\frac{1}{\mathbf{x}_{1}^{2}} \left(\mathbf{x}_{1}^{2} \tau[1]^{(0,1,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \\ \mathbf{x}_{2} \left(\tau[1] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \tau[2] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \mathbf{x}_{1} \tau[1]^{(1,0,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right) \right\},$$

$$\left\{ \tau[1] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] + \tau[2] \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] - \mathbf{x}_{1} \tau[1]^{(1,0,0)} \left[\mathbf{x}_{1}, \mathbf{x}_{2}, \mathbf{x}_{3} \right] \right\} \right\}$$

The first list gives the definition of the autonomous elements $\tau[1]$, $\tau[2]$, the second list gives the equations they satisfy and the last list gives the relations between $\tau[1]$, $\tau[2]$. Note that as we are now computing over the second Weyl algebra B, some denominators appear in the relations.