

132. On Poles of the Rational Solution of the Toda Equation of Painlevé-IV Type

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§ 1. Okamoto's polynomials. K. Okamoto [1] found an interesting new rational solution of the Toda equation which produces a sequence of infinitely many rational solutions of Painlevé-IV equation. According to him the recurrence relations

$$(1.1) \quad P_0 = 1, \quad P_1 = t,$$

$$(1.2) \quad P_{n-1}P_{n+1} = P_n P_n'' - P_n'^2 + (t^2 - 2n)P_n^2,$$

$$(1.3) \quad P_{-n}(t) = i^{n(n+2)} P_n(it),$$

$$(1.4) \quad Q_0 = 1, \quad Q_1 = t^2 - 1,$$

$$(1.5) \quad Q_{n-1}Q_{n+1} = Q_n Q_n'' - Q_n'^2 + (t^2 - 2n - 1)Q_n^2,$$

$$(1.6) \quad Q_{-n}(t) = i^{n(n-1)} Q_{n-1}(it), \quad n = 1, 2, 3, \dots$$

determine two series of polynomials

$$(1.7) \quad P_n = \sum_{j=0}^{\lfloor n^2/2 \rfloor} P_{n,j} t^{n^2-2j},$$

$$(1.8) \quad Q_n = \sum_{j=0}^{n(n+1)/2} Q_{n,j} t^{n(n+1)-2j}$$

with integral coefficients ($P_{n,0} = Q_{n,0} = 1$).

$$(1.9) \quad r_n = P_{n-1}P_{n+1}/P_n^2 = (\log P_n)'' + t^2 - 2n,$$

$$(1.10) \quad s_n = (\log P_{n-1}/P_n)' + 2t$$

satisfies the Toda equation

$$(1.11) \quad s_n' = r_{n-1} - r_n, \quad r_n' = r_n(s_n - s_{n+1}).$$

$$(1.12) \quad \tilde{r}_n = Q_{n-1}Q_{n+1}/Q_n^2 = (\log Q_n)'' + t^2 - 2n - 1,$$

$$(1.13) \quad \tilde{s}_n = (\log Q_{n-1}/Q_n)' + 2t$$

also satisfies the Toda equation

$$(1.14) \quad \tilde{s}_n' = \tilde{r}_{n-1} - \tilde{r}_n, \quad \tilde{r}_n' = \tilde{r}_n(\tilde{s}_n - \tilde{s}_{n+1}).$$

If we define q_n and p_n by

$$(1.15) \quad q_n = -P_{n+1}Q_{n-1}/P_nQ_n,$$

$$(1.16) \quad p_n = -P_{n-1}Q_n/P_nQ_{n-1} = -iq_{-n}(it)$$

then

$$(1.17) \quad y_n(x) = \sqrt{2/3} q_n(\sqrt{2/3} x)$$

satisfies P-IV ($n, -2(n+1/3)^2$) where we mean by P-IV (α, β) the Painlevé-IV equation

$$(1.18) \quad y'' = y'^2/2y + (3/2)y^3 + 4xy^2 + 2(x^2 - \alpha)y + \beta/y.$$

Notice that

(1.19) $z_n(x) = \sqrt{2/3} p_n(\sqrt{2/3} x) = -iy_{-n}(ix)$

also satisfies Painlevé-IV equation P-IV $(n, -2(n-1/3)^2)$.

§ 2. Main results. We proved that

Theorem 2.1. (1) P_n and Q_n are really polynomials of degree n^2 and $n(n+1)$ with integral coefficients. Q_n are even functions, that is, are polynomials of t^2 of degree $n(n+1)/2$.

(2) All zeros of P_n and Q_n are simple.

(3) Each pair of polynomials $\{P_n, P_{n+1}\}$, $\{Q_n, Q_{n+1}\}$, $\{P_n, Q_n\}$, $\{P_{n+1}, Q_n\}$ and $\{P_{n+2}, Q_n\}$ has no common zero.

(4) $r_n(\tilde{r}_n)$ has $n^2(n(n+1))$ double poles.

(5) $s_n(\tilde{s}_n)$ has $2n(n-1)+1(2n^2)$ simple poles.

(6) $q_n(p_n)$ has $n(2n+1)(n(2n-1))$ simple poles.

As a consequence of the above theorem P_n and Q_n can be expressed as

(2.1) $P_n = \prod_{k=1}^{n^2} (t - a_{n,k}), \quad Q_n = \prod_{k=1}^{n(n+1)/2} (t - b_{n,k}).$

Sharp estimates for the maximal moduli

(2.2) $A_n = \max \{|a_{n,k}|; 1 \leq k \leq n^2\},$

(2.3) $B_n = \max \{|b_{n,k}|; 1 \leq k \leq n(n+1)\}$

for zeros of these polynomials were obtained.

Theorem 2.2 (Main theorem).

(2.4) $\{2n(n+2)/3(n+1)\}^{1/2} \leq A_{n+1} \leq 3n^{1/2},$

(2.5) $\{(2n+3)/3\}^{1/2} \leq B_{n+1} \leq 3\{(2n+1)/2\}^{1/2}, \quad n=0, 1, 2, \dots$

Moreover we can show the inequality

(2.6) $B_{n+1} > A_{n+1} > B_n > A_n > B_1 = 1 > A_1 = 0, \quad n=2, 3, 4, \dots$

The proof of our main theorem is almost the same as that for our previous result [2]. We showed an analogous sharp estimate for the maximal modulus of poles of the rational solution of the Toda equation of Painlevé-II type. Detailed proof will be published elsewhere. Here we only list up the fundamental recurrence relations which are satisfied by rational functions $q_n, p_n, r_n, s_n, \tilde{r}_n$ and \tilde{s}_n .

§ 3. Recurrence relations. The rational functions q_n and p_n are uniquely determined by the recurrence relation

(3.1) $p_0 = q_0 = -t,$

(3.2) $p_n = -p_{n-1} - q_{n-1} - 3t - (3n-2)/q_{n-1},$

(3.3) $q_n = -p_n - q_{n-1} - 3t - (3n-1)/p_n,$

(3.4) $p_{-n}(t) = -iq_n(it), \quad q_{-n}(t) = -ip_n(it), \quad n=1, 2, 3, \dots$

We can derive the following relations

(3.5) $p'_n = p_n(p_n + 2q_n + 3t) + 3n - 1,$

(3.6) $q'_n = -q_n(2p_n + q_n + 3t) - 3n - 1.$

Eliminating p_n from (3.5) and (3.6) we can show that $y_n(x)$ defined by (1.17) satisfies Painlevé-IV equation. Above relations (3.5) and (3.6) can also be expressed as

$$(3.7) \quad p'_n = p_n(q_n - q_{n-1}), \quad q'_n = q_n(p_{n+1} - p_n).$$

So if we introduce

$$(3.8) \quad r_n = p_n q_n, \quad s_n = -p_n - q_{n-1}$$

and

$$(3.9) \quad \tilde{r}_n = p_{n+1} q_n, \quad \tilde{s}_n = -p_n - q_n$$

then $\{r_n, s_n\}$ and $\{\tilde{r}_n, \tilde{s}_n\}$ are both solutions of the Toda equation.

Values of these rational solutions can be calculated through the following recurrence relations.

$$(3.10) \quad s_0 = 2t + t^{-1}, \quad r_0 = t^2,$$

$$(3.11) \quad s_n = \{(r_{n-1} + 3n - 4)(r_{n-1} + 3n - 2)\} / \{r_{n-1}(s_{n-1} - 3t)\} + 3t,$$

$$(3.12) \quad r_n = -r_{n-1} - 6n + 3 - s_n(s_n - 3t),$$

$$(3.13) \quad r_{-n}(t) = -r_n(it), \quad s_{-n}(t) = -is_{n+1}(it), \quad n = 1, 2, 3, \dots,$$

$$(3.14) \quad \tilde{s}_0 = 2t, \quad \tilde{r}_0 = t^2 - 1,$$

$$(3.15) \quad \tilde{s}_n = \{(\tilde{r}_{n-1} + 3n - 1)(\tilde{r}_{n-1} + 3n - 2)\} / \{\tilde{r}_{n-1}(\tilde{s}_{n-1} - 3t)\} + 3t,$$

$$(3.16) \quad \tilde{r}_n = -\tilde{r}_{n-1} - 6n - \tilde{s}_n(\tilde{s}_n - 3t),$$

$$(3.17) \quad \tilde{r}_{-n}(t) = -\tilde{r}_{n-1}(it), \quad \tilde{s}_{-n}(t) = -i\tilde{s}_n(it), \quad n = 1, 2, 3, \dots$$

References

- [1] K. Okamoto: private communication.
- [2] Y. Kametaka: On poles of the rational solution of the Toda equation of Painlevé-II type. Proc. Japan Acad., 59A, 358-360 (1983).