

Introduction to Generalised Hydrodynamics in integrable field theories

Disordered Systems Advanced Lectures Series
2nd lecture

Thibault Bonnemain, 11th December 2023

Recap of the 1st lecture

- Large Hamiltonian systems generically relax to equilibrium at large time for a large class of interaction potentials.

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- Inhomogeneous systems: propagation of local equilibria
 - Hydrodynamic approximation: $\langle o(x, t) \rangle \approx \langle o \rangle_{\{\beta_n(x, t)\}} \equiv \bar{o}_n(x, t) ,$
 - Macroscopic conservation laws: $\partial_t \bar{q}_n(x, t) + \partial_x \bar{j}_n(x, t) = 0 .$

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 - Macroscopic conservation laws: $\partial_t \bar{q}_n(x, t) + \partial_x \bar{j}_n(x, t) = 0 .$
- Conservation laws: systems of hydrodynamic type (sometimes) solvable via hodograph method.

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- System: chain of $N = 64$ particles interacting with nearest neighbours

$$x_1 = x_N = 0 ,$$

$$H = \sum_{j=1}^N \left[\frac{p_j^2}{2} + V(x_{j+1} - x_j) \right] ,$$

$$\ddot{x}_j = -\partial_{x_j} [V(x_{j+1} - x_j) + V(x_j - x_{j-1})] .$$

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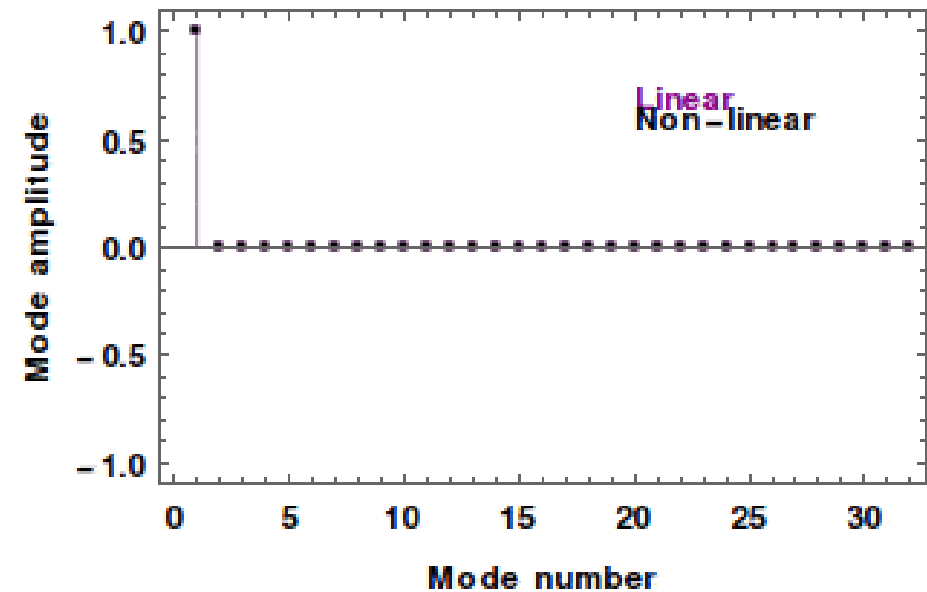
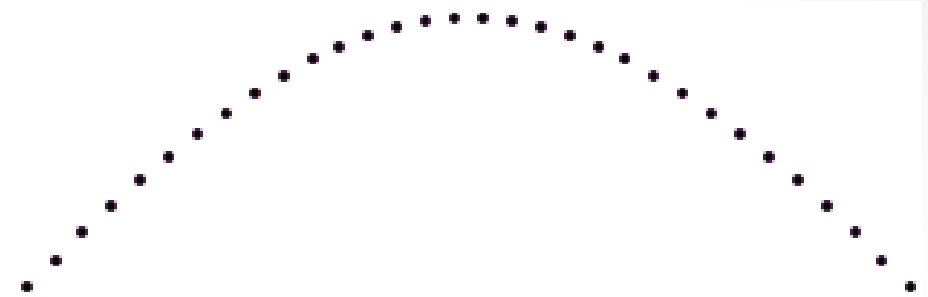
$$\ddot{x}_j = -\partial_{x_j} [V(x_{j+1} - x_j) + V(x_j - x_{j-1})] .$$

- Hypothesis: any Hamiltonian system with nonlinear forces should be ergodic

$$V(x) = \frac{\omega_0}{2} x^2 + \frac{\alpha}{3} x^3 .$$

Thermalisation and the « FPUT paradox »

- Initial condition: single sine wave.



Thermalisation and the « FPUT paradox »

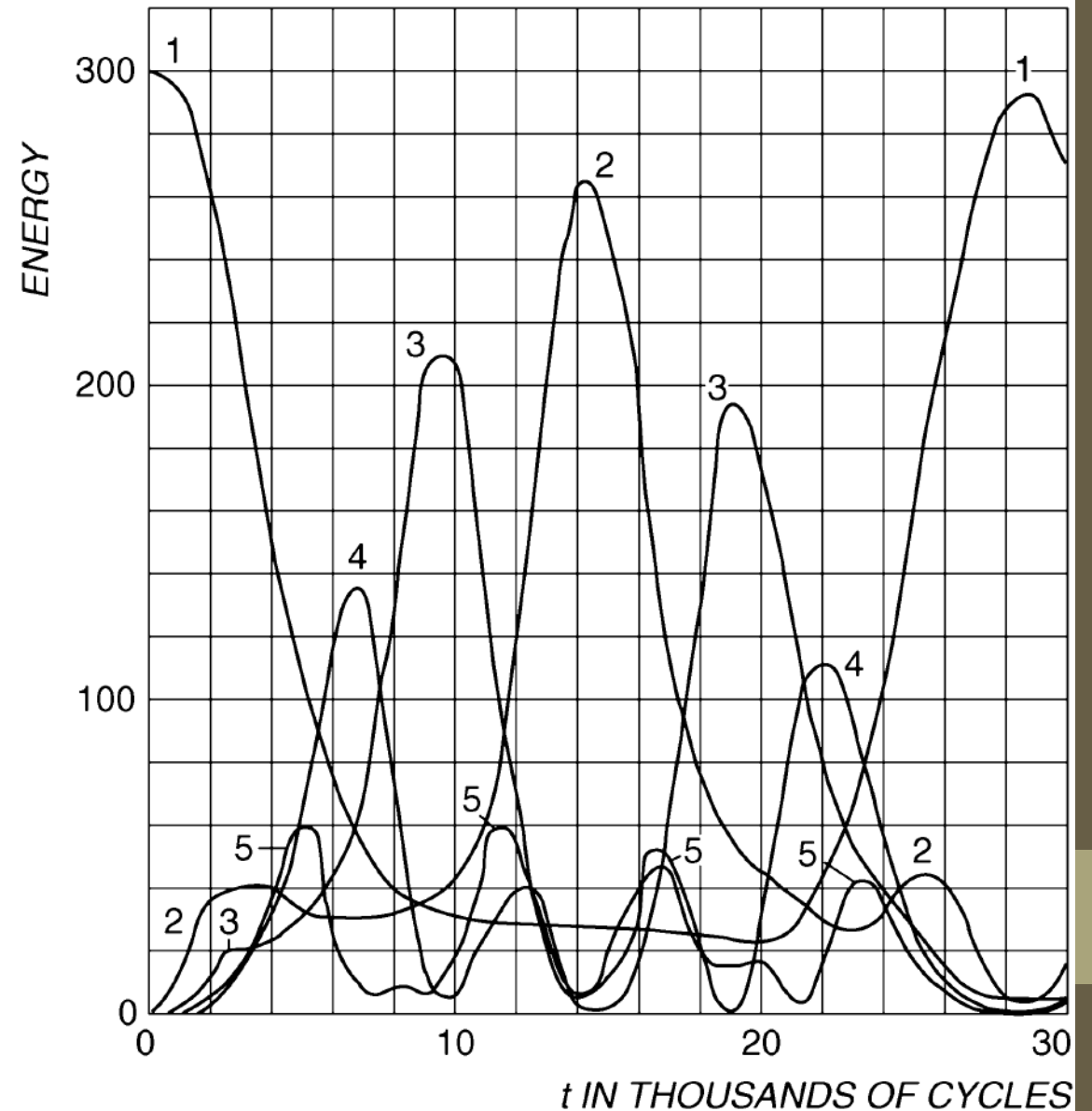
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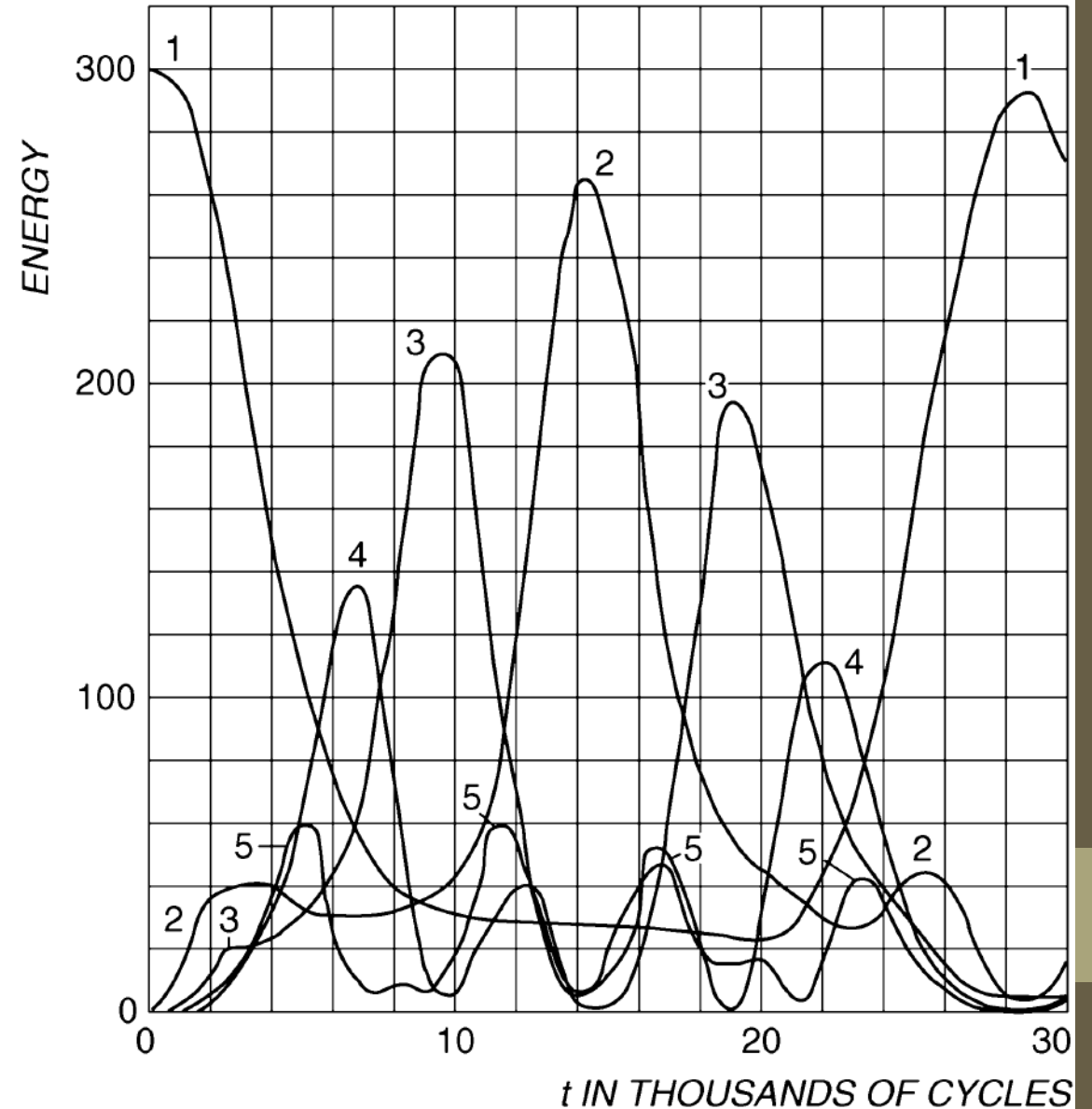
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- Explanation: FPUT very well approximated by Korteweg-de Vries.

Integrable!



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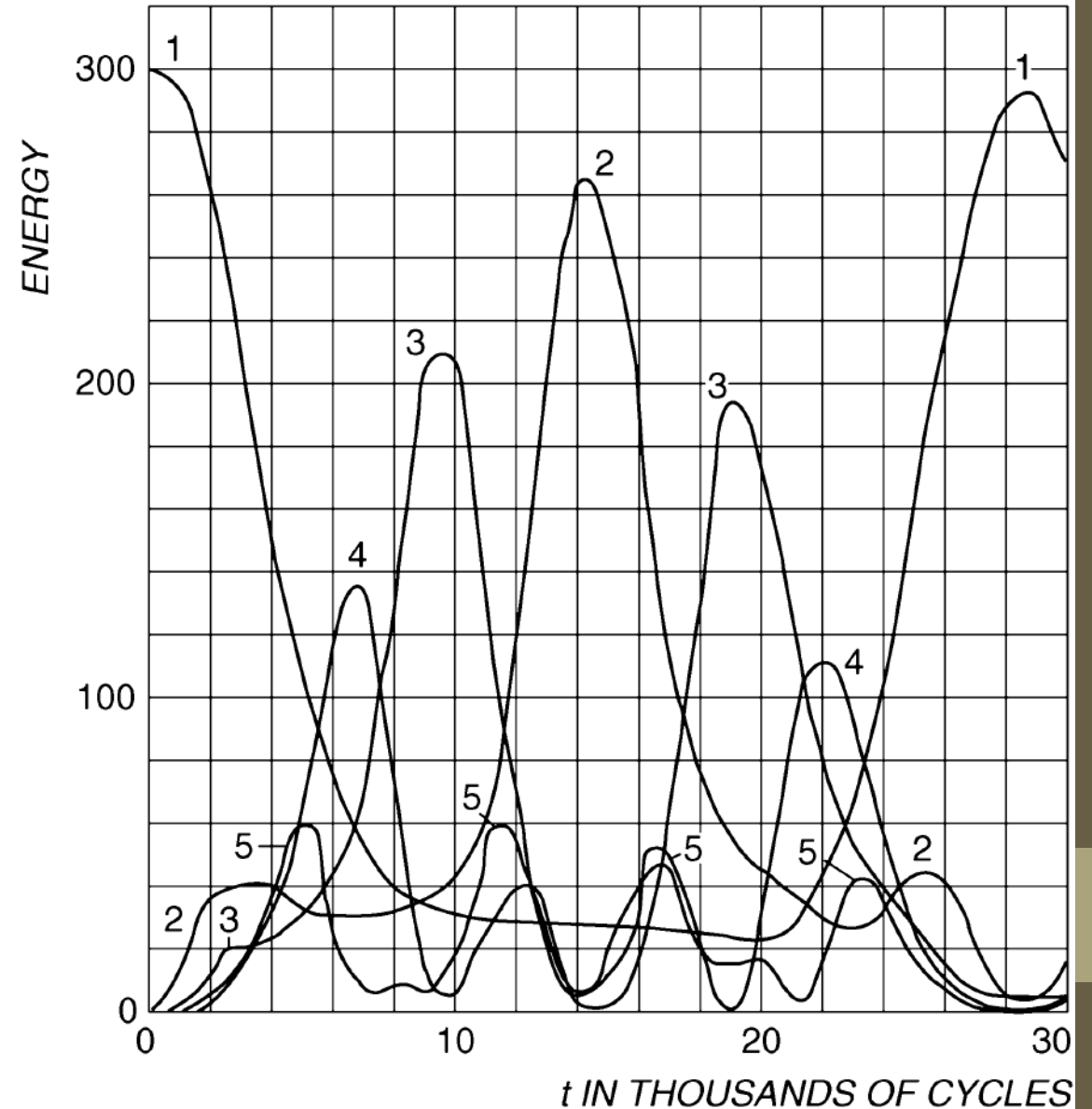
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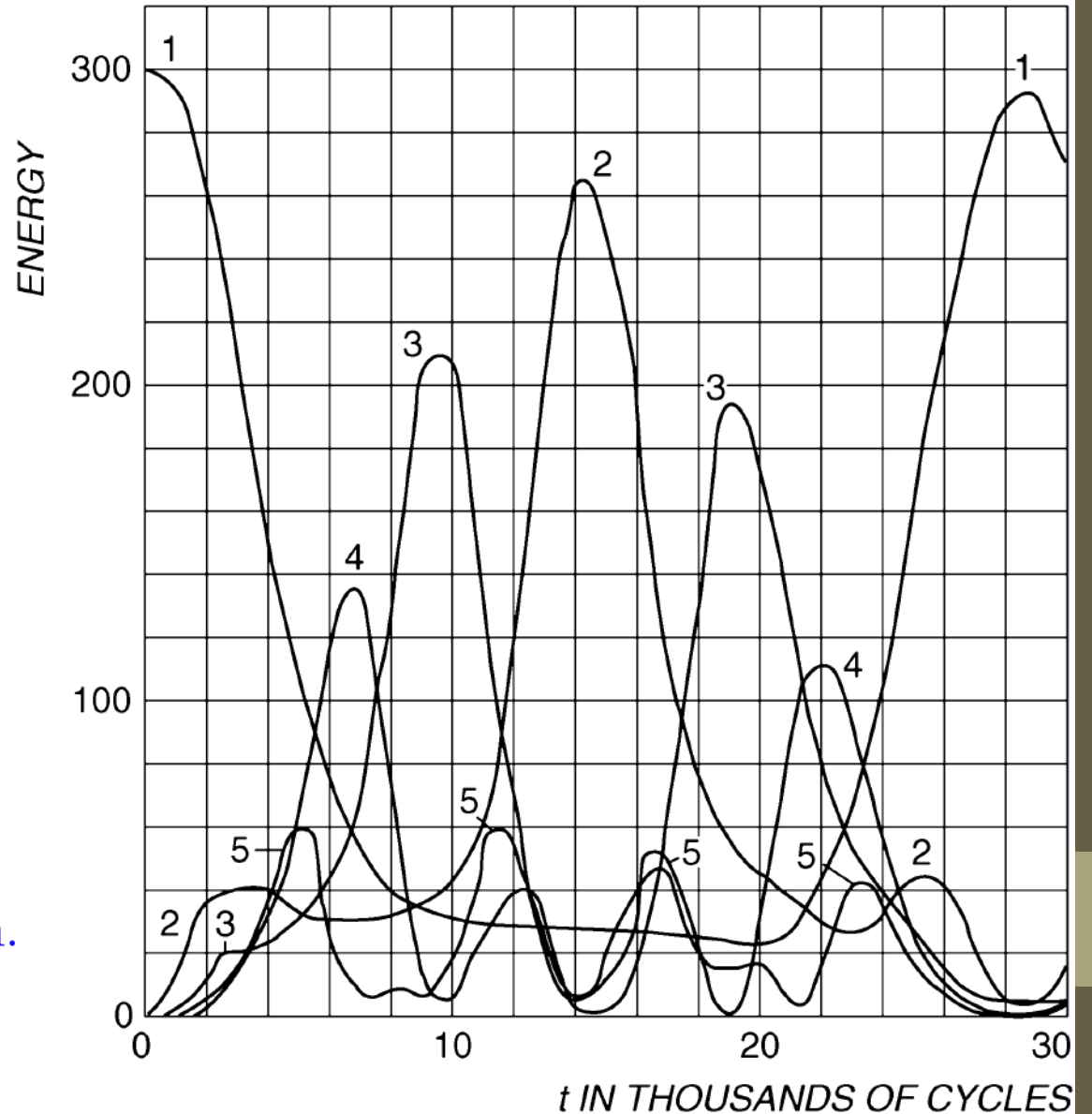
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Integrability impedes thermalisation.



Outline of the lectures

I. Elements of Hydrodynamics

II. Integrable field theories

- 1) From FPUT to KdV.
- 2) Integrability of KdV: Poisson structure, ZCR, Lax pair...
- 3) Inverse Scattering Transform: the cnoidal wave as an example.
- 4) The KdV τ -function and N -soliton solutions.

III. Soliton gas and Generalised Hydrodynamics

IV. Specific examples and potential extensions

Continuum limit of α -FPUT

- Equations of motion for α -FPUT

$$\ddot{q}_n = f(q_{n+1} - q_n) - f(q_n - q_{n-1}) ,$$

$$\text{with force } f(Q) = \omega_0^2 Q + \alpha Q^2 .$$

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- Consider long waves: $L \gg d$

$$\begin{aligned} q_{n\pm 1} - q_n &= q(nd \pm d) - q(nd) \\ &= \pm d q_x + \frac{d^2}{2} q_{xx} \pm \frac{d^3}{6} q_{xxx} + \frac{d^4}{24} q_{xxxx} \pm \dots \end{aligned}$$

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- Substitution in the equations of motion

$$q_{tt} = \omega_0^2 \left[d^2 q_{xx} + \frac{d^4}{12} q_{xxxx} \right] + 2\alpha d^3 q_x q_{xx} + o(d^5) .$$

From Boussinesq to KdV

- Change of variables: $v = \frac{\alpha d}{6\omega_0^2} q_x$, $T = \sqrt{24}\omega_0 t$, $X = \frac{\sqrt{24}}{d} x$,

$$v_{TT} = [v + 2v_{XX} + 6v^2]_{XX} .$$

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$$\text{Dispersion} \sim \text{Nonlinearity} \quad \Rightarrow \quad a = \frac{3}{2}, \quad \text{and} \quad b = \frac{1}{2} .$$

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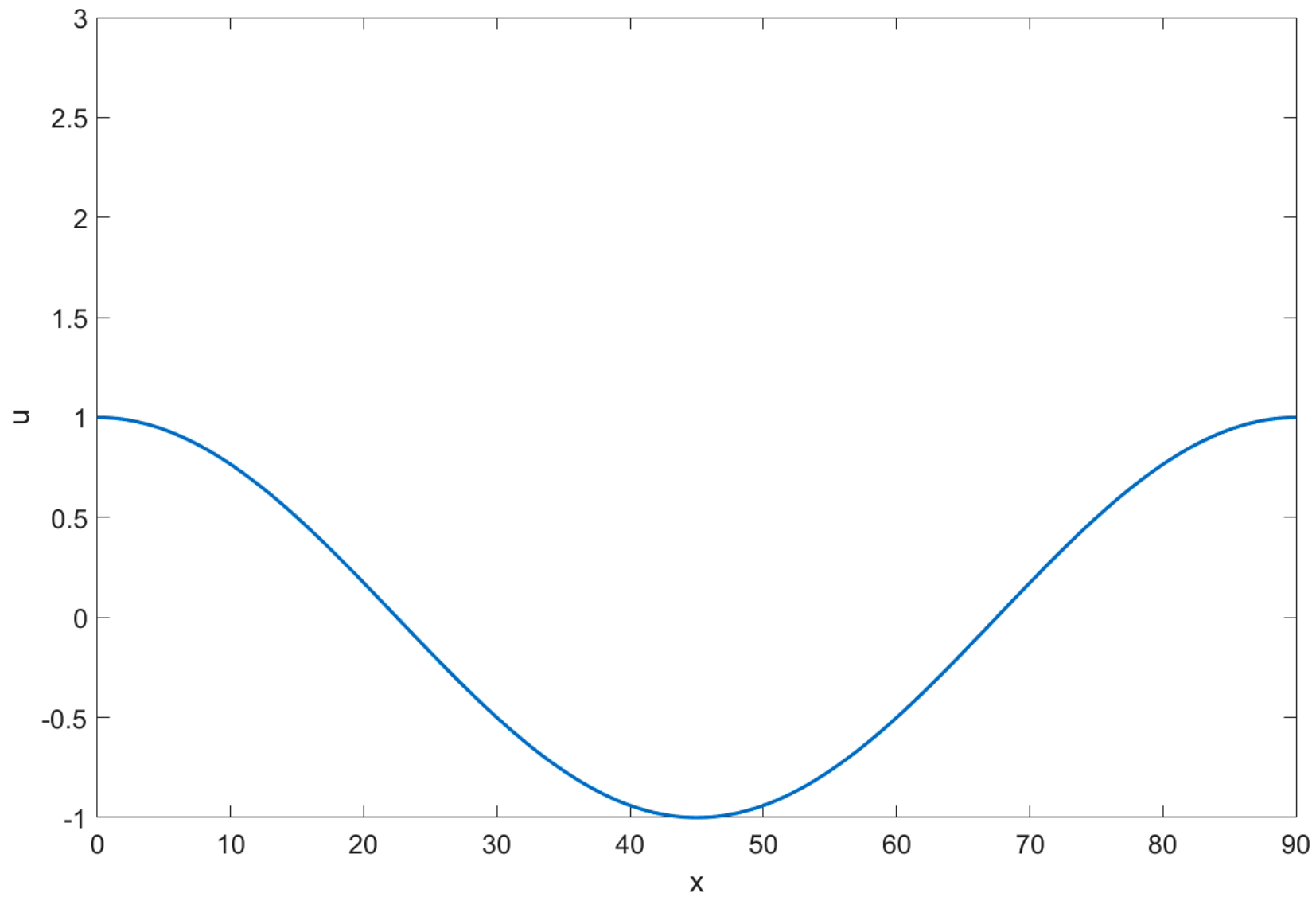
Dispersion \sim Nonlinearity $\Rightarrow \quad a = \frac{3}{2}, \quad \text{and} \quad b = \frac{1}{2} .$

- Change of variable: $v = \epsilon u + o(\epsilon^2)$

$$u_{\tau} + 6uu_{\xi} + u_{\xi\xi\xi} = 0 .$$

Korteweg-de Vries equation

Zabusky and Kruskal 1965



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 - The system is bi-Hamiltonian.
 - There is a Zero-Curvature Representation (ZCR).
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 - There is a τ -function representation.
 - The system is solvable via the Inverse Scattering Transform (IST).
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KdV has all those properties!

Finite dimensional integrable Hamiltonian systems

- Phase space $M = \mathbb{R}^{2N}$ with Darboux coordinates

$$(\mathbf{q}, \mathbf{p}) = (q_1, \dots, q_N; p_1, \dots, p_n), \quad \mathbf{X} = (\mathbf{q}, \mathbf{p})^T .$$

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- Poisson bracket: bilinear map for any two functions $f, g : M \rightarrow \mathbb{R}$

$$\{f; g\} = \frac{\partial f}{\partial \mathbf{X}} J \frac{\partial g}{\partial \mathbf{X}} = \sum_{i=1}^N \left[\frac{\partial f}{\partial q_i} \frac{\partial g}{\partial p_i} - \frac{\partial f}{\partial p_i} \frac{\partial g}{\partial q_i} \right] .$$

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- Hamiltonian system characterised by $H : M \rightarrow \mathbb{R}$ yielding Hamilton's equations

$$\begin{array}{l} \dot{q}_i = \partial_{p_i} H = \{q_i; H\} \\ \dot{p}_i = -\partial_{q_i} H = \{p_i; H\} \end{array} \left| \right. \Leftrightarrow \dot{\mathbf{X}} = J \frac{\partial H}{\partial \mathbf{X}} .$$

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- Liouville integrability: there exists a set of N independent functions $\{f_i\}_{i=1}^N$

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- Liouville-Arnold theorem: $\mathbf{c} \in \mathbb{R}^N$, $M_{\mathbf{c}} = \{(\mathbf{q}; \mathbf{p}) \in M : f_i(\mathbf{q}; \mathbf{p}) = c_i, i = 1 \dots N\}$

- $M_{\mathbf{c}}$ smooth, invariant and diffeomorphic to $T^N = S^1 \times \dots \times S^1$.
- Canonical transformation: $(\mathbf{q}; \mathbf{p}) \rightarrow (\mathbf{I}; \theta)$

$$\dot{\mathbf{I}} = 0, \quad \text{and} \quad \dot{\theta} = \frac{\partial H}{\partial \mathbf{I}} = \text{const. .}$$

Action-angle coordinates

Infinite dimensional integrable Hamiltonian systems

- From finite to infinite dimensional systems

$$\mathbf{X}(t) \rightarrow u(x, t), \quad f(\mathbf{X}) \rightarrow \mathcal{F}[u] = \int_{\mathbb{R}} dx F(x, u, u_x \cdots),$$

$$\{f; g\} = \frac{\partial f}{\partial \mathbf{X}} J \frac{\partial g}{\partial \mathbf{X}} \rightarrow \{\mathcal{F}; \mathcal{G}\} = \int_{\mathbb{R}} dx \frac{\delta \mathcal{F}}{\delta u(x)} \mathcal{J} \frac{\delta \mathcal{G}}{\delta u(x)}.$$

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$$u_t = \mathcal{J} \frac{\delta \mathcal{H}}{\delta u(x)}, \quad \text{with} \quad \left| \begin{array}{l} \mathcal{J}_1 = -\partial_{xxx} - 4u\partial_x - 2u_x \\ \mathcal{H}_1 = \int_{\mathbb{R}} dx \frac{u^2}{2} \end{array} \right., \quad \text{or} \quad \left| \begin{array}{l} \mathcal{J}_2 = \partial_x \\ \mathcal{H}_2 = \int_{\mathbb{R}} dx \frac{u_x^2}{2} - u^3 \end{array} \right.$$

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$$\Rightarrow u_t = \mathcal{J}_1 \frac{\delta \mathcal{H}_1}{\delta u(x)} = \mathcal{J}_2 \frac{\delta \mathcal{H}_2}{\delta u(x)}, \quad \text{let} \quad \mathcal{J}_1 \frac{\delta \mathcal{H}_n}{\delta u(x)} = \mathcal{J}_2 \frac{\delta \mathcal{H}_{n+1}}{\delta u(x)} \Rightarrow \{\mathcal{H}_n; \mathcal{H}_m\} = 0.$$

Zero-curvature representation of KdV

- Consider the overdetermined linear system

$$\Psi_x = U\Psi, \quad \Psi_t = V\Psi,$$

$$U = \begin{pmatrix} 0 & 1 \\ -u - \lambda & 0 \end{pmatrix}, \quad V = \begin{pmatrix} u_x & 4\lambda - 2u \\ 2u^2 + u_{xx} - 2u\lambda - 4\lambda^2 & -u_x \end{pmatrix}.$$

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- Compatibility conditions

$$\Psi_{xt} = \Psi_{tx} \quad \Leftrightarrow \quad U_t - V_x + [U; V] = \begin{pmatrix} 0 & 0 \\ u_t + 6uu_x + u_{xxx} & 0 \end{pmatrix} = 0.$$

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- Geometric interpretation: Lax connection and parallel transport

$$\Omega_\gamma = \lim_{K \rightarrow \infty} \left[\mathcal{P} \prod_{k=1}^K \left(\mathbb{1} + \int_{\gamma_k} (U dx + V dt) \right) \right] \equiv \mathcal{P} \exp \int_\gamma (U dx + V dt),$$

γ curve in \mathbb{R}^2 from (x, t) to (y, s) , $\gamma_1, \dots, \gamma_K$ a partition into K adjacent segments.

Conservation laws from Zero-Curvature

- Introduce the transfer matrices

$$\mathcal{T}_t(x, y; \lambda) = \mathcal{P} \exp \int_x^y U(z, t; \lambda) dz , \quad \mathcal{S}_x(s, t; \lambda) = \mathcal{P} \exp \int_s^t V(x, \tau; \lambda) d\tau .$$

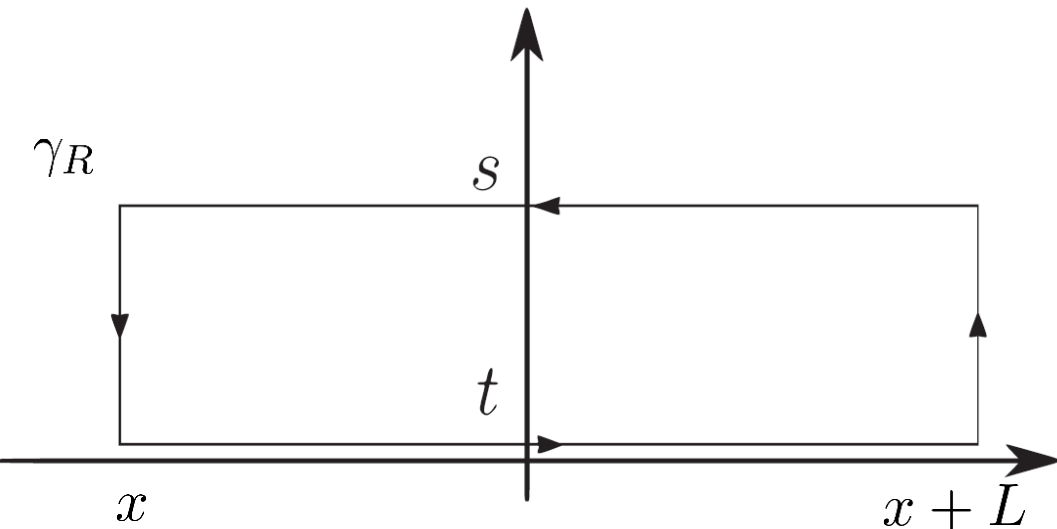
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- Zero-curvature and non-Abelian Stokes theorem for rectangular loop γ_R

$$\Omega_{\gamma_R} = \mathcal{S}_x(t, s; \lambda) \mathcal{T}_t(x + L, x; \lambda) \mathcal{S}_{x+L}(s, t; \lambda) \mathcal{T}_s(x, x + L; \lambda) = \mathbb{1}$$



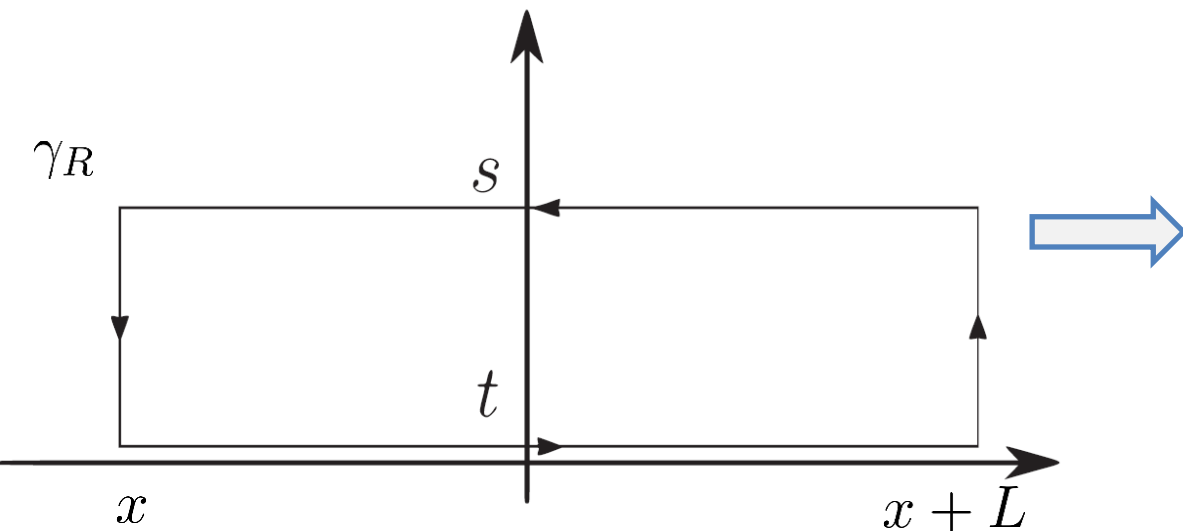
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If $u(x, t)$ is periodic

$$\mathcal{S}_{x+L}(s, t; \lambda) = \mathcal{S}_x^{-1}(t, s; \lambda),$$

and

$$\text{Tr}[\mathcal{T}_s(x, x + L; \lambda)] = \text{Tr}[\mathcal{T}_t(x, x + L; \lambda)].$$

Inverse Scattering Transform: rough sketch

- Use initial condition $u(x, t = 0)$ to initialise the auxiliary linear problem

$$u(x, t = 0) \quad \rightarrow \quad U(x, t = 0; \lambda) \quad \rightarrow \quad \mathcal{T}_0(x, x + L; \lambda) \equiv \mathcal{T}_0(\lambda) .$$

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- Zero-curvature condition provides the dynamics of \mathcal{T}_t

$$\dot{\mathcal{T}}_t(\lambda) = [V(x, t; \lambda); \mathcal{T}_t(\lambda)] .$$

Inverse Scattering Transform: rough sketch

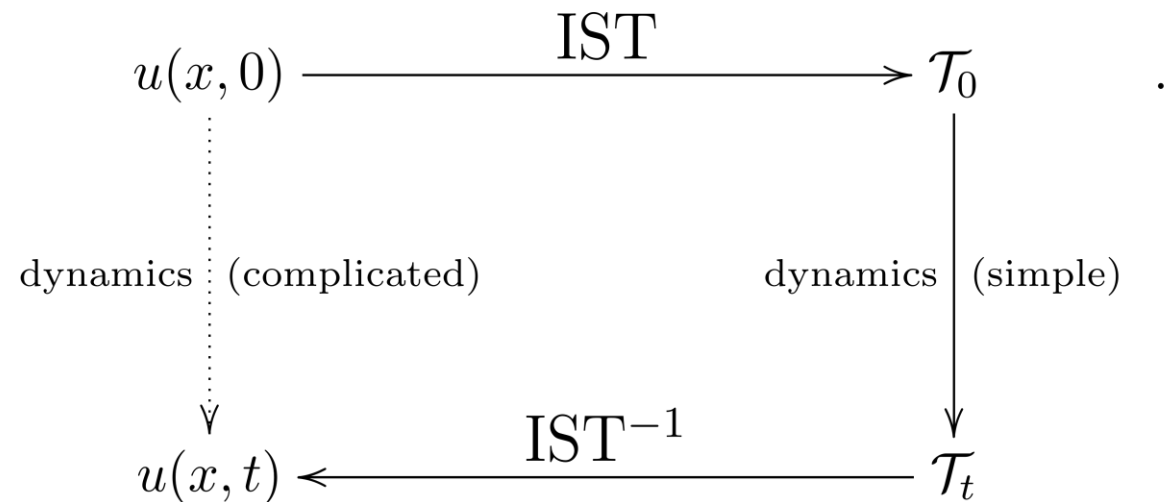
- Use initial condition $u(x, t = 0)$ to initialise the auxiliary linear problem

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- Invert the IST: $\mathcal{T}_t \rightarrow u(x, t)$



Lax representation of KdV

- Lax representation

$$\mathcal{L}\phi = \lambda\phi, \quad \phi_t = \mathcal{M}\phi,$$

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Solutions as linear combination of two basis solutions ϕ_- and ϕ_+



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Two remarks:

(i) If $u \in \mathbb{R}$ and $\lambda \in \mathbb{R}$, $\phi_+ = \phi_-^*$.

(ii) If $\lambda \rightarrow \infty$, $\phi_{\pm} \sim \exp[\pm ikx]$.

Band structure of the spectrum

- Periodicity of u implies invariance of $\mathcal{L} = \lambda\phi$ w.r.t. to translation $x \rightarrow x + L$

$$\begin{pmatrix} \phi_+(x + L) \\ \phi_-(x + L) \end{pmatrix} = T \begin{pmatrix} \phi_+(x) \\ \phi_-(x) \end{pmatrix}, \quad T = \begin{pmatrix} a(\lambda) & b(\lambda) \\ b^*(\lambda) & a^*(\lambda) \end{pmatrix}.$$

Monodromy operator

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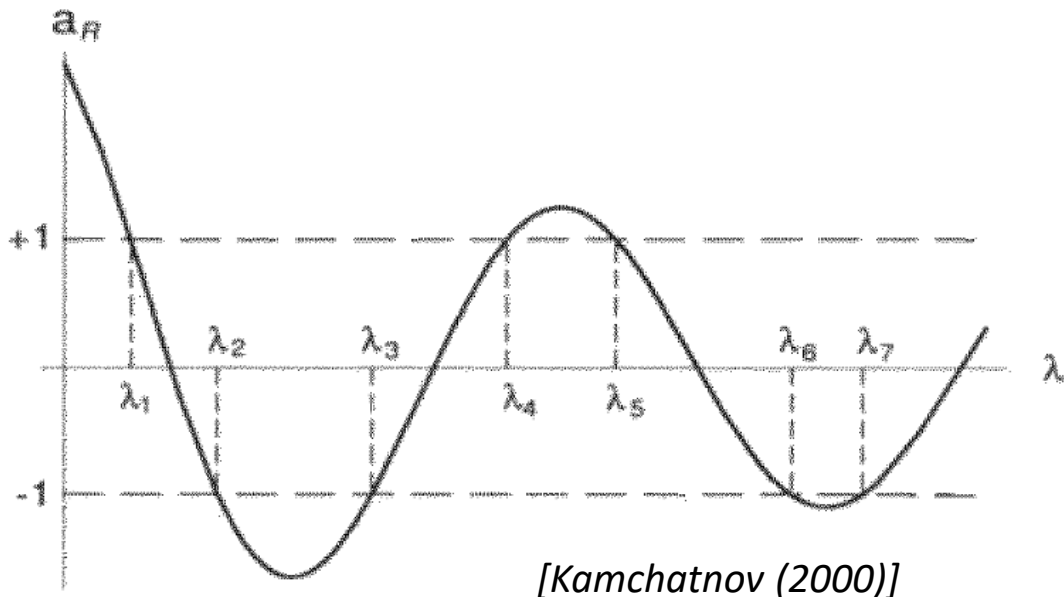
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$$-1 < \cos[p(\lambda)L] = a_R(\lambda) < 1 !$$

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- Introduce the squared eigenfunction: $g(x, t; \lambda) = \phi_+(x, t; \lambda)\phi_-(x, t; \lambda)$

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$$\left. \begin{aligned} g &= 1 + \frac{g_1}{\lambda} + \frac{g_2}{\lambda^2} + \dots \\ \lambda g_x &= -(g_{xxx} + 2u_x g + 4ug_x) \end{aligned} \right\} \Rightarrow g_{n+1,x} = -(g_{n,xxx} + 2u_x g_n + 4ug_{n,x})$$

$$g_0 = 1 \quad g_1 = -\frac{u}{2} \quad g_2 = \frac{3}{8}u^2 + \frac{u_{xx}}{8} \quad \text{etc.}$$

Example of IST: the cnoidal wave

- Integrating the second equation

$$\frac{gg_x}{2} - \frac{g_x^2}{4} + (\lambda + u)g^2 = R(\lambda) ,$$

with $R(\lambda) = (\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3)$.

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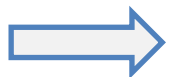
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$$u(x, t) = 2\mu(x, t) - (\lambda_1 + \lambda_2 + \lambda_3) !$$

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- Setting the free spectral $\lambda = \mu(x, t)$ for all (x, t)

$$\begin{cases} \mu_x = \pm 2\sqrt{-R(\mu)} \\ \mu_t = (4\mu - 2u)\mu_x = -2(\lambda_1 + \lambda_2 + \lambda_3)\mu_x \end{cases} .$$

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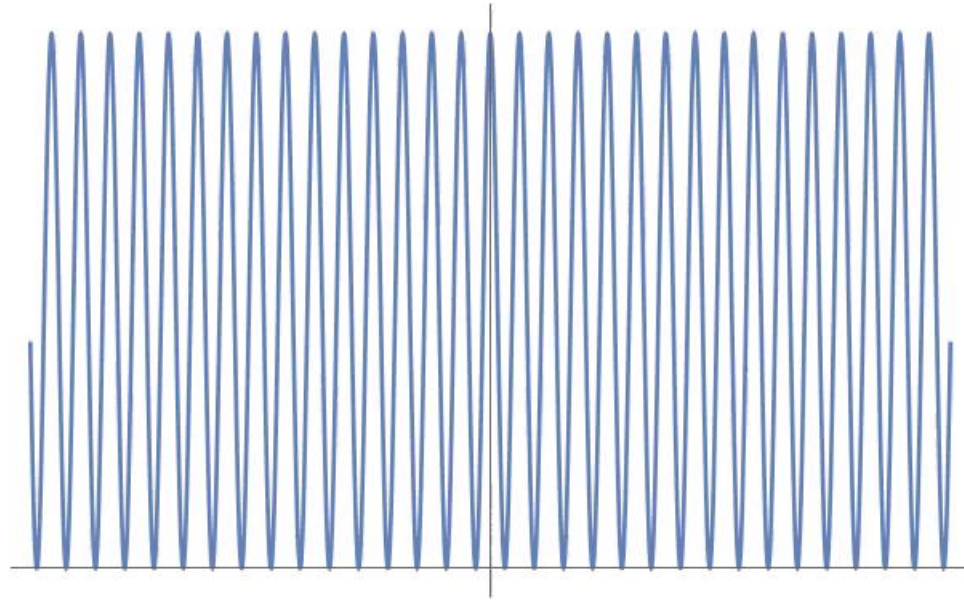
$$u(x, t) = \lambda_2 - \lambda_1 - \lambda_3 + 2(\lambda_3 - \lambda_2) \operatorname{cn}^2 \left[\sqrt{\lambda_3 - \lambda_1} \xi; m \right], \quad m = \frac{\lambda_3 - \lambda_2}{\lambda_3 - \lambda_1} .$$

Cnoidal wave

Cnoidal waves and solitons

- Wavelength of the cnoidal wave depends on size of the band: $0 < m = \frac{\lambda_3 - \lambda_2}{\lambda_3 - \lambda_1} < 1$

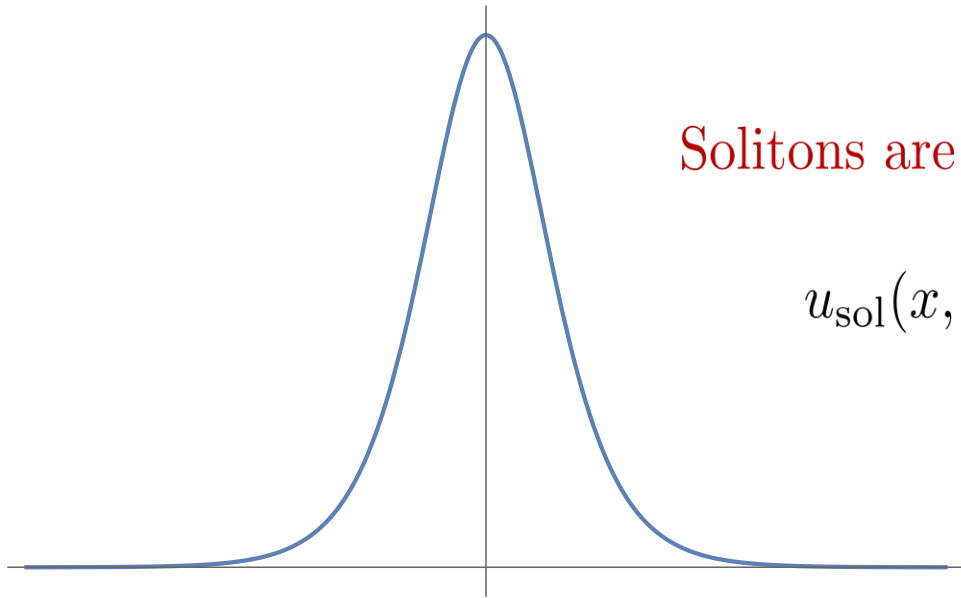
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Solitons are cnoidal waves in the limit $\lambda_1 \rightarrow \lambda_2 \equiv \lambda_{12} \Rightarrow m \rightarrow 1 !$

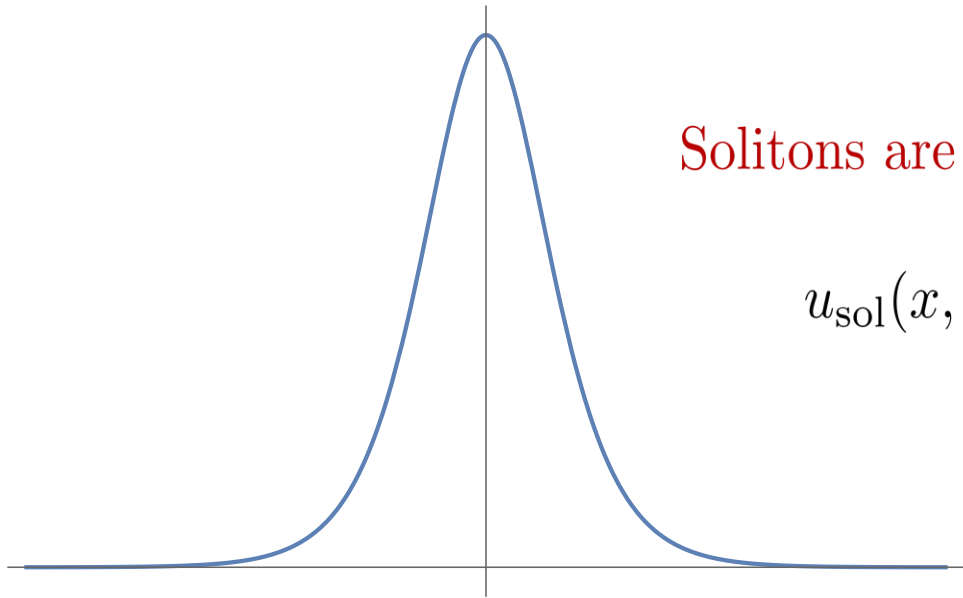
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- λ_3 plays the role of a background, by convention set $\lambda_3 = 0$

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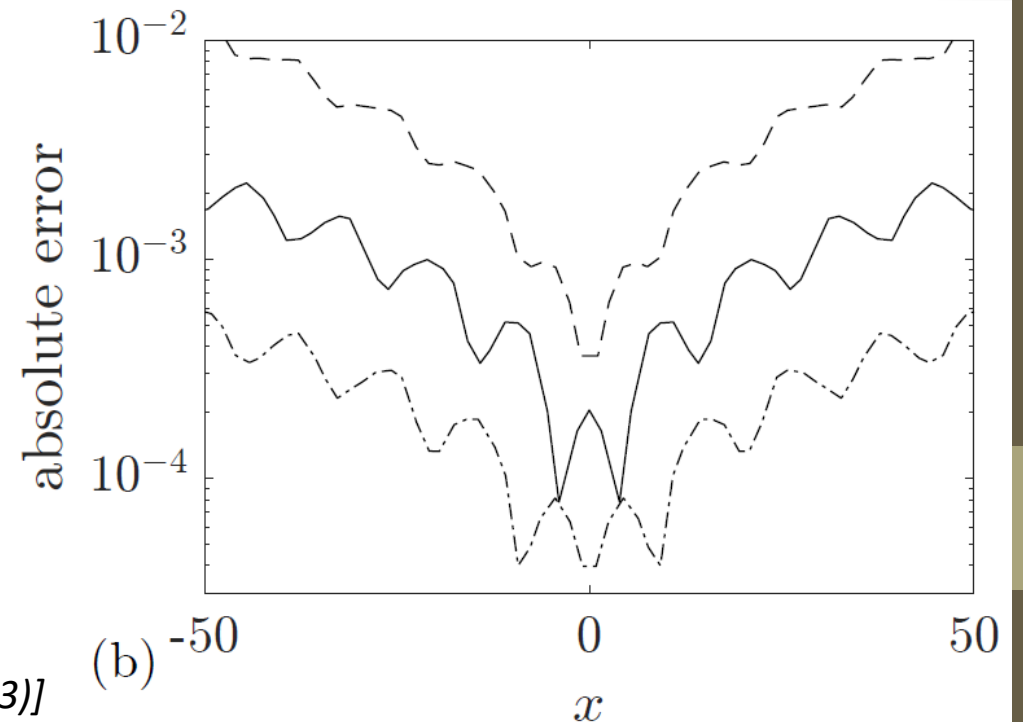
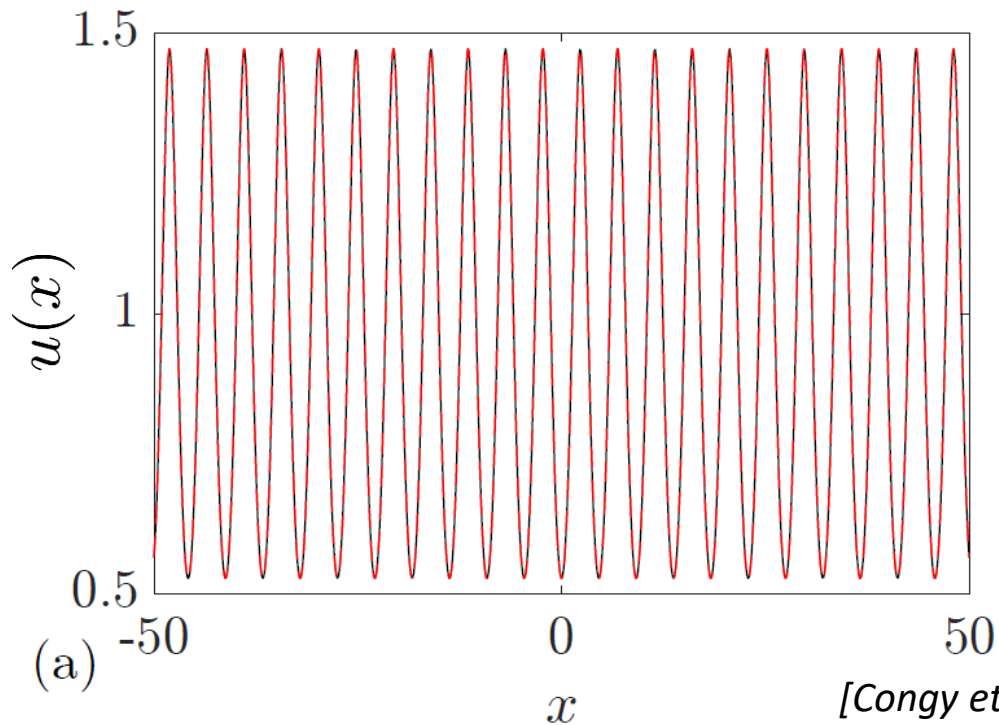
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- (ii) Solitons have particle-like behaviour: easier to make parallels with Stat Mech.
- (iii) Any finite gap solution can be approximated by a N -soliton solution for N large enough.



τ -function formalism: Hirota's bilinear relations 1971

- Solution of KdV in terms of the τ -function

$$u_t + 6uu_x + u_{xxx} = 0, \quad u(x, t) = [\log \tau(x, t)]_{xx} .$$

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[Inspired by Kay, Moses (1956)]

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Interpretations of the τ -function

- τ -function in terms of a Wronskian

[Satsuma (1979)]

$$\tau(x, t) = \text{Wr}(f_1, \dots, f_N) = \det \begin{pmatrix} f_1 & f_2 & \cdots & f_N \\ f_1^{(1)} & f_2^{(1)} & \cdots & f_N^{(1)} \\ \vdots & \vdots & \ddots & \vdots \\ f_1^{(N-1)} & f_2^{(N-1)} & \cdots & f_N^{(N-1)} \end{pmatrix},$$

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- Sato theory:

[Sato (1981)]

- KdV is equivalent to the motion of a point on a Grassmanian manifold.
- Hirota's bilinear equation is a Plücker relation.

- τ -functions are partition functions in the spectral theory of random matrices.

[van Moerbeke (2000)]

The N-soliton τ -function as a determinant

- τ -function as a determinant of a matrix

$$\tau = \det M, \quad M_{ij}(x, t) = \delta_{ij} + \frac{2\sqrt{\eta_i\eta_j}}{\eta_i + \eta_j} \exp[\theta_i(x, t) + \theta_j(x, t)],$$

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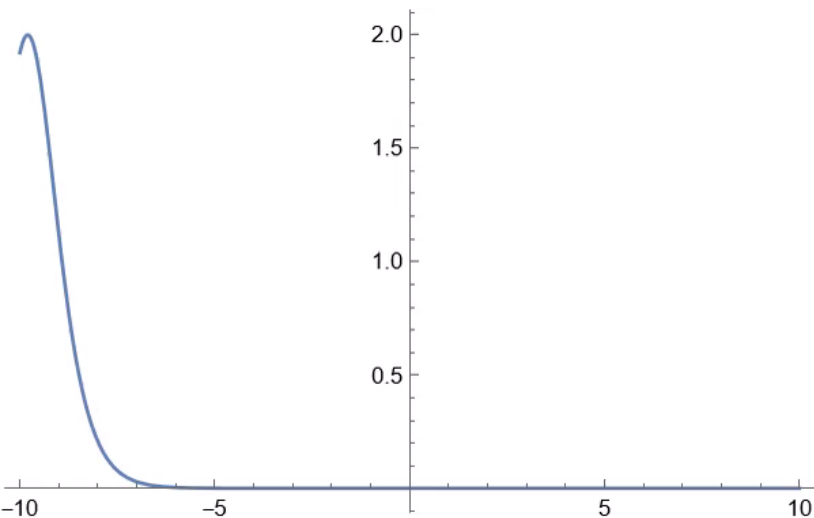
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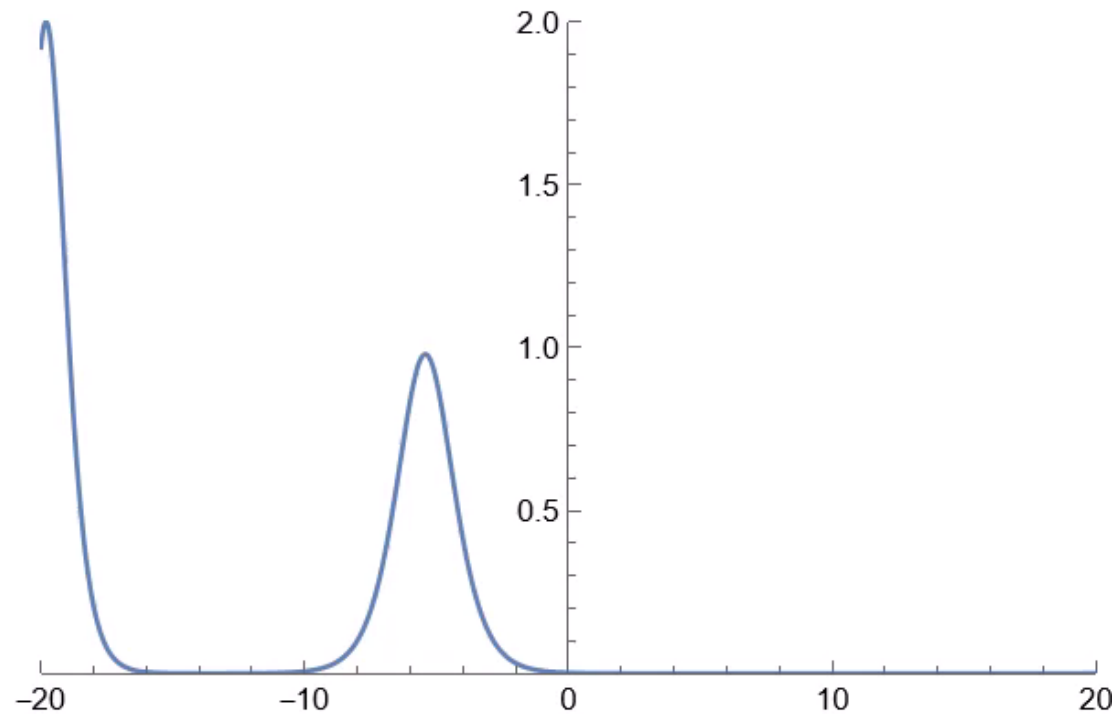
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2-soliton solutions

- Example: 2-soliton solution

$$u_2(x, t) = \log \left[1 + e^{2\theta_1(x, t)} + e^{2\theta_2(x, t)} + \left(\frac{\eta_1 - \eta_2}{\eta_1 + \eta_2} \right)^2 e^{2(\theta_1(x, t) + \theta_2(x, t))} \right]_{xx} .$$



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$$\theta_j(x, t) = \eta_j (x - 4\eta_j^2 t + x_0)$$

- Example: 2-soliton solution

$$u_2(x, t) = \log \left[1 + e^{2\theta_1(x, t)} + e^{2\theta_2(x, t)} + \left(\frac{\eta_1 - \eta_2}{\eta_1 + \eta_2} \right)^2 e^{2(\theta_1(x, t) + \theta_2(x, t))} \right]_{xx} .$$

- Long time asymptotics, assuming $\eta_1 > \eta_2$

(i) $x \approx 4\eta_1^2 t$, $t \rightarrow -\infty \Rightarrow \theta_2 \rightarrow -\infty$ and θ_1 finite:

$$u_2(x, t) \approx \log \left[1 + e^{2\theta_1(x, t)} \right]_{xx} = 2\eta_1^2 \operatorname{sech}^2 \left[\eta_1 (x - 4\eta_1^2 t - x_1^0) \right] .$$

2-soliton solutions

$$\varphi_{ij} = \log \left| \frac{\eta_i - \eta_j}{\eta_i + \eta_j} \right|$$

$$\theta_j(x, t) = \eta_j (x - 4\eta_j^2 t + x_0)$$

- Example: 2-soliton solution

$$u_2(x, t) = \log \left[1 + e^{2\theta_1(x, t)} + e^{2\theta_2(x, t)} + \left(\frac{\eta_1 - \eta_2}{\eta_1 + \eta_2} \right)^2 e^{2(\theta_1(x, t) + \theta_2(x, t))} \right]_{xx} .$$

- Long time asymptotics, assuming $\eta_1 > \eta_2$

(i) $x \approx 4\eta_1^2 t$, $t \rightarrow -\infty \Rightarrow \theta_2 \rightarrow -\infty$ and θ_1 finite:

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(ii) $x \approx 4\eta_1^2 t$, $t \rightarrow \infty \Rightarrow \theta_2 \rightarrow \infty$ and θ_1 finite:

$$\begin{aligned} u_2(x, t) &\approx \log \left\{ e^{2\theta_2(x, t)} \left[1 + \left(\frac{\eta_1 - \eta_2}{\eta_1 + \eta_2} \right)^2 e^{2\theta_1(x, t)} \right] \right\}_{xx} \\ &= 2\eta_1^2 \operatorname{sech}^2 \left[\eta_1 (x - 4\eta_1^2 t - x_1^0) + \varphi_{12} \right] \end{aligned}$$

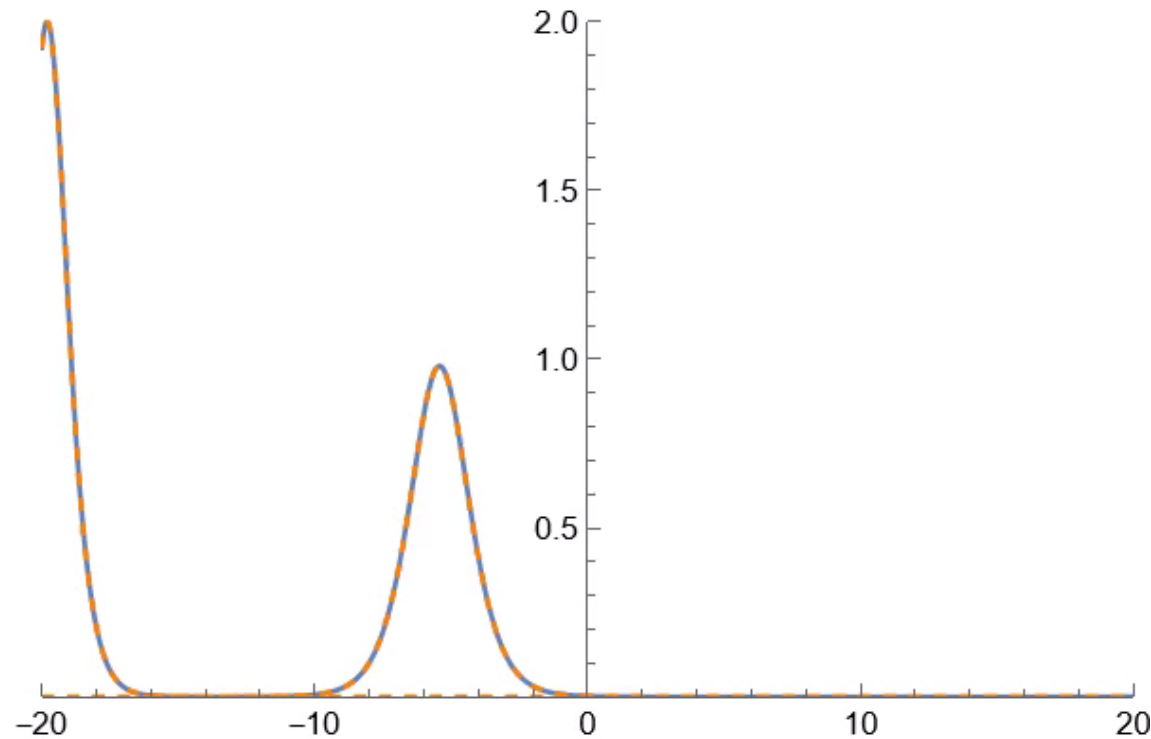
2-soliton solutions

$$\varphi_{ij} = \log \left| \frac{\eta_i - \eta_j}{\eta_i + \eta_j} \right|$$

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- Example: 2-soliton solution

$$u_2(x, t) = \log \left[1 + e^{2\theta_1(x, t)} + e^{2\theta_2(x, t)} + \left(\frac{\eta_1 - \eta_2}{\eta_1 + \eta_2} \right)^2 e^{2(\theta_1(x, t) + \theta_2(x, t))} \right]_{xx} .$$



N-soliton solutions

- Long time asymptotics of N -soliton solutions

$$u_N(x, t) \approx \sum_{i=1}^N 2\eta_i^2 \operatorname{sech}^2 [\eta_i (x - 4\eta_i^2 t - x_i^\pm)] \quad \text{as } t \rightarrow \pm\infty.$$

N-soliton solutions

- Long time asymptotics of N -soliton solutions

$$u_N(x, t) \approx \sum_{i=1}^N 2\eta_i^2 \operatorname{sech}^2 \left[\eta_i (x - 4\eta_i^2 t - x_i^\pm) \right] \quad \text{as } t \rightarrow \pm\infty.$$

Action coordinate

Angle coordinate

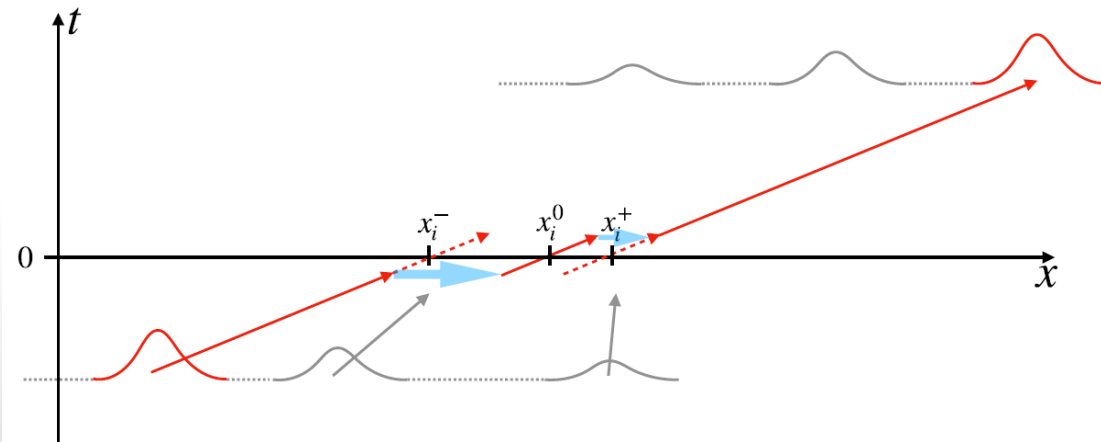
N-soliton solutions

- Long time asymptotics of N -soliton solutions

$$u_N(x, t) \approx \sum_{i=1}^N 2\eta_i^2 \operatorname{sech}^2 \left[\eta_i (x - 4\eta_i^2 t - x_i^\pm) \right] \quad \text{as } t \rightarrow \pm\infty.$$

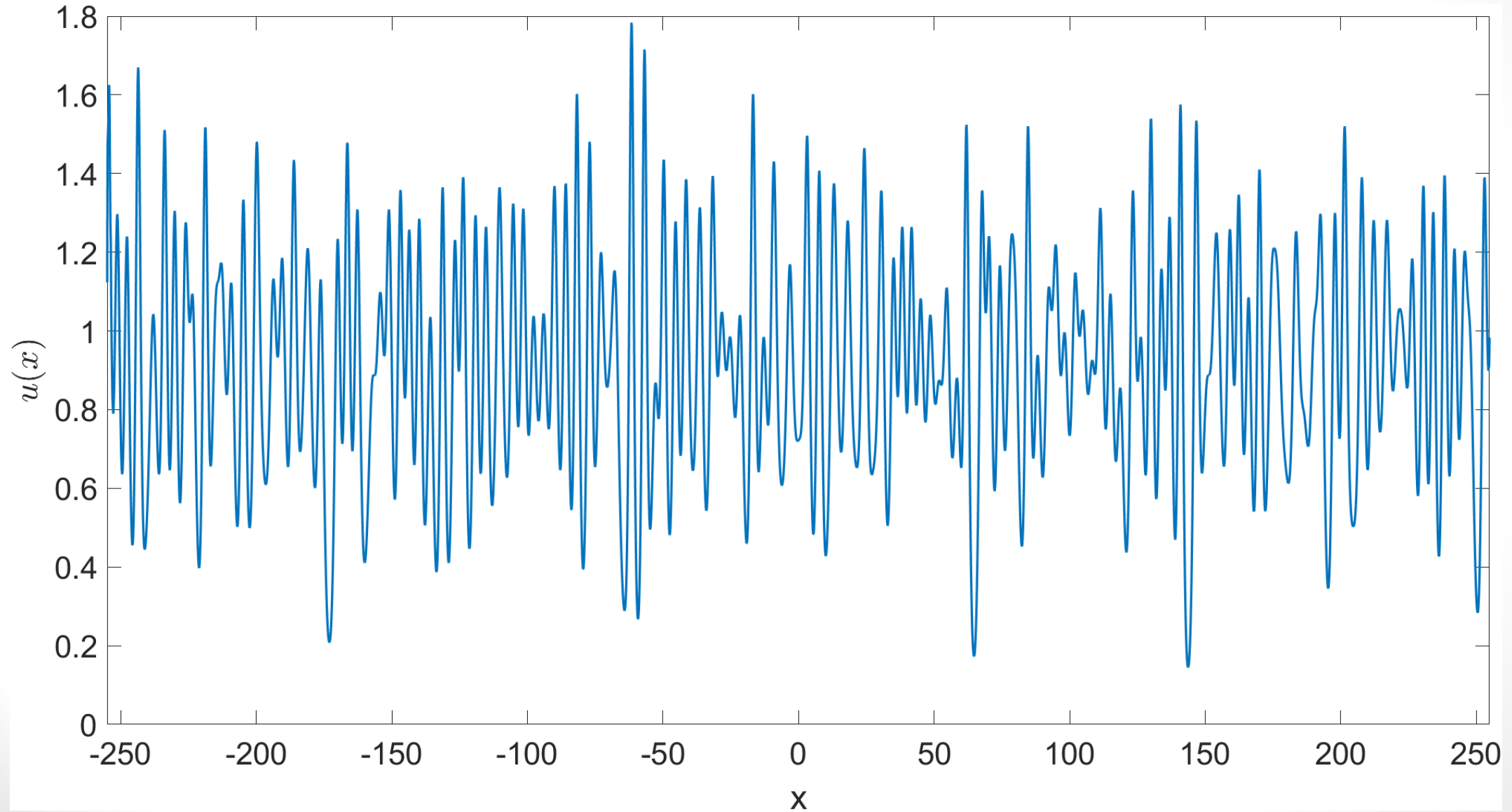
Action coordinate
Angle coordinate

- Relation between asymptotic states given by scattering shift



$$x_i^+ - x_i^- = \sum_j \frac{\operatorname{sgn}(\eta_i - \eta_j)}{\eta_i} \ln \left| \frac{\eta_i + \eta_j}{\eta_i - \eta_j} \right|.$$

N-soliton solutions: example



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