

KP theory, planar bipartite networks in the disk and rational degenerations of M-curves

Simonetta Abenda (UniBo)
&
Petr G. Grinevich (LITP,RAS)

BIRS Banff, September 5, 2018

Goal: Connect totally non-negative Grassmannians to M-curves through finite-gap KP theory

$$\text{KP - II equation : } (-4u_t + 6uu_x + u_{xxx})_x + 3u_{yy} = 0,$$

Two relevant classes of solutions:

- Real regular multiline KP solitons which are in natural correspondence with totally non-negative Grassmannians [Chakravarthy-Kodama; Kodama-Williams];
- Real regular finite-gap KP solutions parametrized by degree g real regular non-special divisors on genus g M-curves [Dubrovin-Natanzon]

Novikov: Soliton solutions are obtained from regular finite gap ones in the so called solitonic limit (= some cycles degenerate to double points)+ real regular soliton solutions should be obtainable from degeneration of real regular finite-gap solutions

Krichever: Finite-gap theory goes through also for degenerate solutions (ex. solitons) on reducible curves

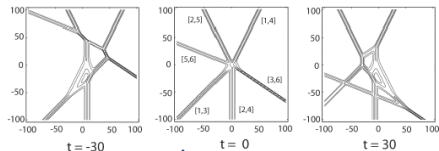
Postnikov: Parametrization via planar bipartite networks in the disk of positroid cells (= Gelfand-Serganova stratum + positivity) of totally non-negative Grassmannians

- **Problem 1:** Start from soliton data in totally non-negative Grassmannians and **canonically** associate rational degenerations of M-curves and real regular divisors to such data :
 - ◇ [AG - CMP 2018]: We construct real and regular divisors on rational degenerations of smooth genus g M-curves for any soliton data in $Gr^{TP}(k, n)$, with $g = k(n - k)$ minimal using **classical total positivity**;
 - ◇ [AG - Arxiv Dec. 2017]: To any **planar bipartite directed trivalent perfect graph** \mathcal{G} in the disk with $g + 1$ faces in Postnikov class representing a given $|D|$ -dimensional **positroid cell** in $Gr^{TNN}(k, n)$ we associate the rational degeneration of a genus g M-curve, Γ , and locally **parametrize the cell with degree g non special real and regular divisors on Γ** .
 - ◇ [AG - Arxiv May 2018]: $g = |D|$ if \mathcal{N} is the **Le-network** + explicit relation to construction in [AG- CMP 2018].
 - ◇ [AG- Arxiv Dec 2017]: **Effect of Postnikov moves and reductions** (which transform networks preserving the point in $Gr^{TNN}(k, n)$) on **curves and divisors**.
- **Problem 2:** Reconstruct soliton data in the Grassmannian from real and regular divisors on reducible rational curves is at an early stage.

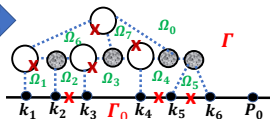
In [A-JGP2017]: Start from Γ , a **rational degeneration of a hyperelliptic curve of genus $n - 1$** canonically associated to soliton data in $Gr^{TP}(1, n)$ in our construction and **identify soliton data in $Gr^{TNN}(k, n)$** , $k > 1$, parametrized by **real and regular KP-II divisors on Γ** . This special family of $(n - k, k)$ -line solitons naturally linked to the finite Toda lattice.

Multiline soliton solutions in totally non-negative Grassmannians

$u(x,y,t)$ is a (3,3)-line soliton KP-II solution belonging to a 7-dim positroid cell of $Gr^{TNN}(3,6)$: $k=3, n=6$ $\pi = (4,5,1,2,6,3)$



Γ is reducible and the rational degeneration of a smooth genus 7 M-curve



Chakravarthy+Kodama, Kodama+Williams:

Asymptotic behavior in (x,y) at t fixed + tropical limit of soliton web of $u(x,y,t)$ via Postnikov combinatorial characterization of $Gr^{TNN}(k,n)$, the totally non-negative part of $Gr(k,n)$, connection to cluster algebras of Fomin-Zelevinsky

A-Grinevich :

$u(x,y,t)$ is obtained in the solitonic limit from real quasi-periodic KP-II solutions. Combining Krichever and Dubrovin + Natanzon, we construct reducible real curves $\Gamma(G)$ which are rational degenerations of M-curves using G Postnikov planar bipartite graphs in the disk to represent the cell in $Gr^{TNN}(k,n)$ + real regular divisors satisfying Sato constraint

- Start from the soliton data: n phases $\mathcal{K} = \{\kappa_1 < \kappa_2 < \dots < \kappa_n\}$

a real $k \times n$ matrix, $A = (A_j^i)$

- Take $f^{(i)}(x, y, t) = \sum_{j=1}^n A_j^i \exp(\kappa_j x + \kappa_j^2 y + \kappa_j^3 t)$, $i \in [k]$,

- Take their **Wronskian**:

$$\tau(\mathbf{t}) = \text{Wr}_x(f^{(1)}, \dots, f^{(k)}) = \sum_{1 \leq j_1 < \dots < j_k \leq n} \Delta(j_1, \dots, j_k)(A) E(j_1, \dots, j_k; x, y, t),$$

$\Delta(j_1, \dots, j_k)(A)$ is the maximal minor of the matrix A associated to the columns $j_1 < \dots < j_k$

$$E(j_1, \dots, j_k; x, y, t) = \prod_{1 \leq l < s \leq k} (\kappa_{j_s} - \kappa_{j_l}) \prod_{l=1}^k \exp(\kappa_{j_l} x + \kappa_{j_l}^2 y + \kappa_{j_l}^3 t)$$

- Obtain a KP $(n - k, k)$ -soliton solution: $u(x, y, t) = 2\partial_x^2 \log(\tau(x, y, t))$.

Total positivity and Sato's Grassmannian reduction for the KP multi-line solitons

- The KP solution $u(x, y, t)$ is the same if we recombine linearly the k rows of the matrix A .

That is the soliton datum is the point in the finite dimensional real Grassmannian $Gr(k, n)$ represented by the matrix A .

- In the denominator of u , we have a linear combination of exponential functions with real coefficients $\Delta(j_1, \dots, j_k)(A) \prod_{1 \leq l < s \leq k} (\kappa_{j_s} - \kappa_{j_l})$.

The solution u is bounded for real (x, y, t) if and only if all the minors $\Delta(j_1, \dots, j_k)(A) \geq 0$, i.e. $[A]$ is in the totally non-negative part of the Grassmannian, $Gr^{\text{TNN}}(k, n) \equiv GL_k^+ \setminus Mat_{k,n}^{\text{TNN}}$ [Kodama-Williams 2013];

- The functions $f_i(x, y, t)$, $i \in [k]$, are a basis of solutions to the linear ODE

$$\mathfrak{D}f^{(i)} = 0, \quad \mathfrak{D} = \partial_x^k - w_1(x, y, t)\partial_x^{k-1} - \dots - w_k(x, y, t)$$

We may express such differential operator $\mathfrak{D} = W\partial_x^k$ through a Dressing operator W satisfying Sato equations.

$$\mathfrak{D}f^{(i)} = 0, \quad \mathfrak{D} = \partial_x^k - w_1(\mathbf{t})\partial_x^{k-1} - \dots - w_k(\mathbf{t}) = W\partial_x^k$$

$W = 1 - w_1\partial_x^{-1} - w_2\partial_x^{-2} - \dots - w_k\partial_x^{-k}$ is a Dressing operator!

$L = W\partial_x W^{-1}$, satisfies the KP hierarchy

$$\begin{cases} L\Psi(\lambda, \mathbf{t}) = \lambda\Psi(\lambda, \mathbf{t}), \\ \partial_{t_l}\Psi(\lambda, \mathbf{t}) = B_l\Psi(\lambda, \mathbf{t}), \quad l \geq 1. \end{cases}$$

Lax operator: $L = \partial_x + u_2\partial_x^{-1} + u_3\partial_x^{-2} + \dots$,

KP-solution: $u(x, y, t) = u_2 = \partial_x w_1$

KP-wave function: $\Psi(\lambda; x, y, t, \dots) = W\Psi^{(0)}(\lambda; x, y, t, \dots)$

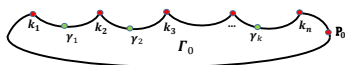
with

$$\Psi^{(0)}(\lambda; x, y, t, \dots) = \exp(\lambda x + \lambda^2 y + \lambda^3 t + \dots).$$

Soliton data: $(\mathcal{K}, [A]) \mapsto$ Sato algebraic geometric data: $(\Gamma_0, P_0, \zeta; \mathcal{D}_S^{(k)})$

Γ_0 copy of \mathbb{CP}^1 , ζ such that $\zeta^{-1}(P_0) = 0$ and $\zeta(\kappa_1) < \zeta(\kappa_2) < \dots < \zeta(\kappa_n)$.

Sato divisor $\mathcal{D}_S^{(k)} = \{\gamma_j, j \in [k]\} : \gamma_j^k - \mathfrak{w}_1(\vec{t}_0)\gamma_j^{k-1} - \dots - \mathfrak{w}_{k-1}(\vec{t}_0)\gamma_j - \mathfrak{w}_k(\vec{t}_0) = 0$



[Malanyuk 1991]: $\gamma_j \in [\kappa_1, \kappa_n]$, $j \in [k]$ and for a.a. \vec{t}_0 γ_j are distinct.

Normalized Sato wave function $\hat{\psi}(P, \vec{t}) = \frac{\mathfrak{D}\phi^{(0)}(P; \vec{t})}{\mathfrak{D}\phi^{(0)}(P; \vec{t}_0)} = \frac{\psi^{(0)}(P; \vec{t})}{\psi^{(0)}(P; \vec{t}_0)}, \forall P \in \Gamma_0 \setminus \{P_0\}$

By definition $(\hat{\psi}_0(P, \vec{t}) + \mathcal{D}_{S, \Gamma_0}) \geq 0$, for all \vec{t} .

Incompleteness of Sato algebraic-geometric data:

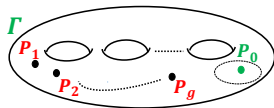
Fix $1 \leq k < n$, \vec{t}_0 , $\kappa_1 < \dots < \kappa_n$ and the spectral data $(\Gamma_0 \setminus \{P_0\}, \mathcal{D}_{S, \Gamma_0})$. Then it is impossible to identify uniquely the point $[A] \in Gr^{\text{TNN}}(k, n)$ corresponding to such spectral data since for generic soliton data

$$\deg(\mathcal{D}_{S, \Gamma_0}) = k < k(n - k) = \dim(Gr^{\text{TNN}}(k, n))$$

Krichever approach to degenerate finite-gap solutions: construct reducible curve Γ such that Γ_0 is a component and extend Sato wavefunction from Γ_0 to Γ

Algebraic geometric data:

$$(\Gamma, P_0, \zeta) \quad \zeta^{-1}(P_0) = 0$$



Families of **regular** quasi-periodic solutions $u(\mathbf{t})$ on Γ , non-singular genus g

algebraic curve, are parametrized by non special divisors $\mathcal{D} = (P_1, \dots, P_g)$:

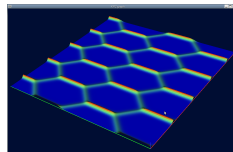
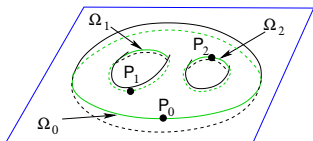
There exists a unique normalized KP wave-function $\Psi(P, \mathbf{t})$, meromorphic on $\Gamma \setminus \{P_0\}$, with poles in \mathcal{D} and asymptotics at P_0

$$\Psi(\zeta, \vec{t}) = \left(1 - \frac{w_1(\vec{t})}{\zeta} + O(\zeta^{-2})\right) e^{\zeta x + \zeta^2 y + \zeta^3 t + \dots} \quad (\zeta \rightarrow \infty).$$

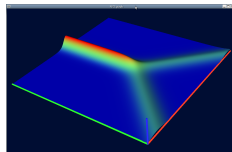
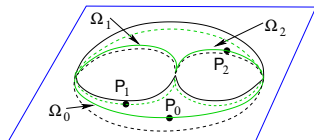
$$u(\vec{t}) = 2\partial_x^2 \log \Theta(xU^{(1)} + yU^{(2)} + tU^{(3)}) + c_1$$

Real Finite gap and $(n - k, k)$ -line soliton solutions

Dubrovin–Natanzon: Smooth, **real** (quasi-)periodic $u(x, y, t)$ correspond to **real and regular divisors on smooth M-curves**: Γ possesses an antiholomorphic involution which fixes the maximum number $g + 1$ of ovals, $\Omega_0, \dots, \Omega_g$; $P_0 \in \Omega_0$ (infinite oval) and $P_j \in \Omega_j$, $j = 1, \dots, g$ (finite ovals).



Real smooth bounded solitons may be obtained from regular real quasi-periodic solutions in the rational degeneration of such curves (some cycles shrink to double points). Example: a real and regular divisor for soliton data in $Gr^{TP}(1, 3)$ when Γ is a rational degeneration of a genus 2 hyperelliptic curve



- ◇ A matroid \mathcal{M} of rank k on the set $[n]$ is a non empty collection of k -element subsets in $[n] = \{1, \dots, n\}$ that satisfy the exchange axiom:

$\forall I, J \in \mathcal{M}$ and $\forall i \in I \exists j \in J$ s.t. $(I \setminus \{i\}) \cup \{j\} \in \mathcal{M}$.

- ◇ An element in $[A] \in Gr(k, n)$ represented by a matrix A gives a matroid $\mathcal{M}_{[A]} = \{I : \Delta_I(A) \neq 0\}$ since exchange axiom follows from Grassmann–Plücker relations.

- ◇ $Gr(k, n)$ has a subdivision in matroid strata (Gelfand–Serganova)

$S_{\mathcal{M}} = \{[A] \in Gr(k, n) : \mathcal{M}_{[A]} = \mathcal{M}\}$ labelled by matroids \mathcal{M} .

which is a finer subdivision than the decomposition into Schubert cells.

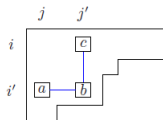
- ◇ Totally non-negative Grassmann cell (positroid cell) $S_{\mathcal{M}}^{\text{TNN}} = S_{\mathcal{M}} \cap Gr^{\text{TNN}}(k, n)$:

$S_{\mathcal{M}}^{\text{TNN}} = \{[A] \in Gr^{\text{TNN}}(k, n) : \Delta_I(A) > 0 \text{ for } I \in \mathcal{M}, \text{ and } \Delta_I(A) = 0 \text{ for } I \notin \mathcal{M}\}$.

Natural question: when $S_{\mathcal{M}}^{\text{TNN}} \neq \emptyset$?

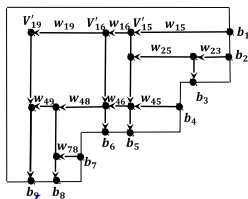
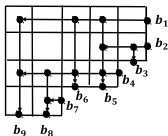
Postnikov introduces Le-diagrams and constructs a bijection between $Gr^{\text{TNN}}(k, n)$ and { Le-tableaux }.

For a partition λ , a **Le-diagram** D of shape λ is a filling of the corresponding Young diagram with 0's and 1's following the rule: for any 3 boxes (i', j) , (i, j') , (i', j') , with $i < i'$, $j < j'$, if $a, c \neq 0$ then $b \neq 0$:



To a Le-diagram associate a Le-graph: draw a hook for each box with a dot (two lines going to the right and down from the dotted box). The **Le-property** means that every box of the Young diagram located at the intersection of two lines contains a dot.

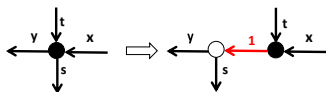
w_{19}	0	w_{16}	w_{15}	0
0	0	0	w_{25}	w_{23}
w_{49}	w_{48}	w_{46}	w_{45}	
0	w_{78}			



$$A_j^i = (-1)^{\sigma_{irj}} \sum_{P: ir \mapsto j} w(P) \quad \Delta_J(A) = \sum_{Q: I \mapsto J} \prod_{i=1}^J w(Q_i) \quad (\text{Lindström Lemma})$$

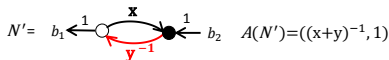
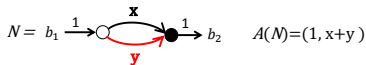
Planar bipartite trivalent perfect networks [Postnikov 2006]

- Any oriented planar network in the disk associated to a point $[A] \in \mathcal{S}_{\mathcal{M}}^{\text{TNN}} \subset Gr^{\text{TNN}}(k, n)$ may be transformed to an **directed planar bipartite trivalent perfect graph** in the disk:



Black (white) vertex has exactly one outgoing (incoming) edge

- Change of base in the matroid \mathcal{M}** induces well defined **change of orientation in the network N** in which boundary sources/sinks corresponding to initial base transform to boundary sinks/sources for new base.



- Two networks are equivalent if they may be transformed one into the other via a sequence of moves and reductions:



FIGURE 12.1. Square move

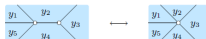


FIGURE 12.2. Unicolored edge contraction

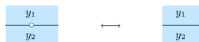


FIGURE 12.3. Middle vertex insertion/removal



FIGURE 12.4. Parallel edge reduction



FIGURE 12.5. Leaf reduction



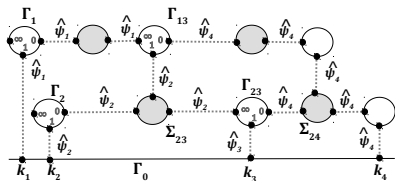
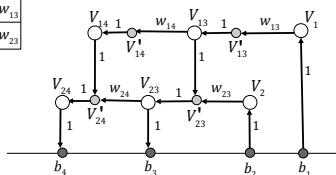
FIGURE 12.6. Dipole reduction

- To any directed graph there is associated a positroid (matroid + positivity) obtained considering all possible orientations
- Two networks are move-reduction equivalent if and only if they belong to the same positroid cell
- Le-networks are reduced network and provide minimal parametrization of the positroid cells

From planar bipartite trivalent directed graphs in the disk to rational degenerations of M-curves

\mathcal{G}	Γ
Boundary of disk	Copy of $\mathbb{C}P^1$ denoted Γ_0
Boundary vertex b_I	Marked point κ_I on Γ_0
Internal black vertex V'_s	Copy of $\mathbb{C}P^1$ denoted Σ_s
Internal white vertex V_I	Copy of $\mathbb{C}P^1$ denoted Γ_I
Internal Edge	Double point
Face	Oval

w_{14}	w_{13}
w_{24}	w_{23}

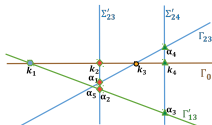
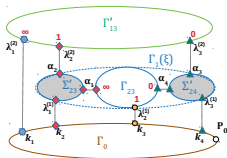


The universal curve Γ representing a cell in $Gr^{\text{TNN}}(k, n)$ [AG-2017 +AG-2018]

For any fixed graph \mathcal{G} representing a positroid cell $\mathcal{S} = \mathcal{S}_{\mathcal{M}}^{\text{TNN}}$ and for any $\mathcal{K} = \{\kappa_1 < \dots < \kappa_n\}$ the above construction provides an **universal** curve $\Gamma = \Gamma(\mathcal{S}; \mathcal{G})$ for the whole positroid cell and such that:

- 1 Γ possesses $g + 1$ ovals which we label Ω_s , $s \in [0, g]$;
- 2 Γ is the rational degeneration of a regular M-curve of genus g .

In particular, if \mathcal{G} is the Le-graph then $g = |D|$, the dimension of the positroid cell.



The curve $\Gamma(\xi)$ in [AG-CMP 2018] is a rational desingularization of the curve for the Le-graph in [AG- ArXiv May 2018] which reduces the number of rational components at the price of adding a parameter ξ to rule the position of the double points.

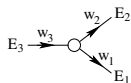
The construction of the KP divisor for soliton data $[A] \in \mathcal{S}_{\mathcal{M}}^{\text{TNN}}$ on Γ

[AG-2017+2018]

Key ideas:

- 1 Associate to each edge e of the directed network \mathcal{N} an **edge vector** E_e so that Sato constraints are satisfied;
 - 2 Use edge vectors to rule the values of the **dressed edge wave function at the edges $e \in \mathcal{N}$** (=double points on Γ) \implies the Baker-Akhiezer function on Γ automatically takes equal values at double points;
 - 3 Use linear relations at vertices to compute the position of the **KP divisor**
- The j -th component of E_e : $(E_e)_j = \sum_{\mathcal{P}: e \rightarrow b_j} (-1)^{\text{wind}(\mathcal{P}) + \text{int}(\mathcal{P})} w(\mathcal{P})$.
 - ◊ **Explicit expressions for components of edge vectors** on any network (modification of Postnikov and Talaska): **the edge vector components are rational in weights with subtraction free denominators**;
 - ◊ Complete control of change of edge vectors and KP edge wave function w.r.t.:
 - **orientation of the network** (correspond to changes of coordinates on the components of the curve);
 - **gauge ray direction** (the way by which we assign sign to edge vectors' components);
 - **weight gauge** (there is not a unique way to assign weights on \mathcal{N} !)
 - **vertex-edge gauge**

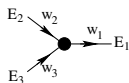
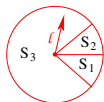
Linear relations at vertices fix position of divisor points on corresponding components [AG-2017 +AG-2018]



$$S_1: E_3 = w_3(E_2 - E_1)$$

$$S_2: E_3 = w_3(E_1 - E_2)$$

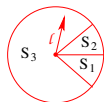
$$S_3: E_3 = w_3(E_2 + E_1)$$



$$S_1: E_3 = +w_3 E_1 \quad E_2 = -w_2 E_1$$

$$S_2: E_3 = -w_3 E_1 \quad E_2 = +w_2 E_1$$

$$S_3: E_3 = +w_3 E_1 \quad E_2 = +w_2 E_1$$



- **Linear relations at internal vertices analogous to momentum-elicity conservation conditions** in the planar limit of $N = 4$ -SYM theory (see Arkani-Ahmed, Bourjaily, Cachazo, Goncharov, Postnikov, Trnka [2016]);
- Linear relations at bivalent vertices + trivalent black vertices \implies extend the **normalized edge wave function** to a function constant w.r.t. the spectral parameter on corresponding rational component of Γ .
- **Linear relations at white trivalent vertices rule the position of the KP divisor in the ovals.**
- Edge vectors are real \implies Edge wave function real for real KP times \implies **KP divisor belongs to the union of the ovals.**

The network divisor number assigned to V_l is the coordinate of the divisor point on component Γ_l [AG-2017 +AG-2018]

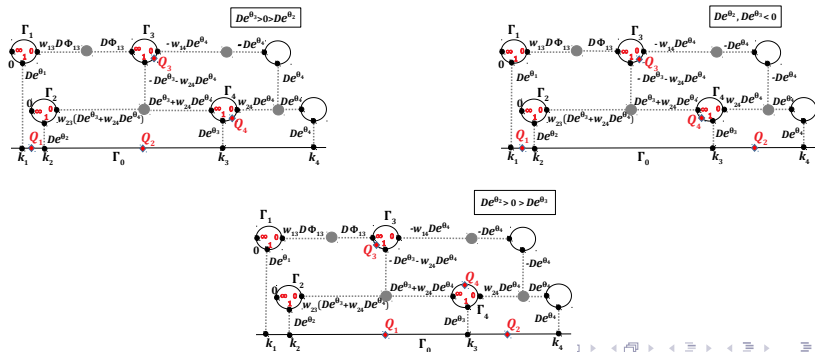
E_e edge vector at edge e

Vacuum wave function $\Phi_{e,\mathcal{O},l}^{\text{vac}}(\vec{t}) = \sum_{j=1}^n (E_e)_j \exp(\kappa_j x + \kappa_j^2 y + \kappa_j^3 t + \dots)$

Dressed wave function $\Phi_{e,\mathcal{O},l}^{\text{dr}}(\vec{t}) = \sum_{j=1}^n (E_e)_j \mathfrak{D} \exp(\kappa_j x + \kappa_j^2 y + \kappa_j^3 t + \dots)$

Network dressed divisor number at trivalent white vertex V_l :

$$\gamma_{\text{dr}, V_l} = \frac{(-1)^{\text{wind}(e_3, e_1)} \Phi_{e_1, \mathcal{O}, l}^{\text{dr}}(\vec{t}_0)}{(-1)^{\text{wind}(e_3, e_1)} \Phi_{e_1, \mathcal{O}, l}^{\text{dr}}(\vec{t}_0) + (-1)^{\text{wind}(e_3, e_2)} \Phi_{e_2, \mathcal{O}, l}^{\text{dr}}(\vec{t}_0)},$$



Reality and regularity of KP divisor = exactly one divisor point in each finite oval

[AG-CMP2018] : Proof for soliton data in $Gr^{TP}(k, n)$ in two steps:

- ◇ Use total positivity in classical sense to control position of an auxiliary vacuum divisor;
- ◇ Dressing acts on divisor as shift.

[AG -Arxiv May 2018] : Proof for soliton data in $Gr^{TNN}(k, n)$ and Le-network case in two steps:

- ◇ Combinatorial proof to control position of an auxiliary vacuum divisor;
- ◇ Dressing acts on divisor as shift.

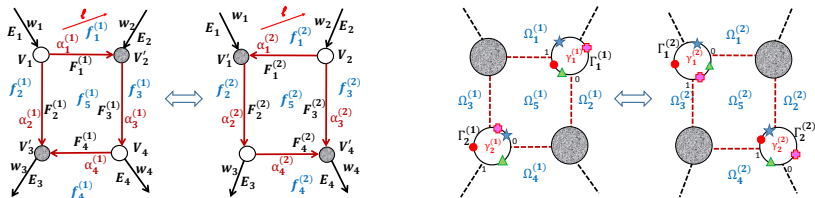
It is possible to adapt the combinatorial proof to directly prove that the KP divisor satisfies the reality and regularity properties.

[AG -Arxiv Dec 2017] : Combinatorial proof for soliton data in $Gr^{TNN}(k, n)$ and general planar bipartite networks

Invariance of the KP divisor + Rules for Postnikov moves and reductions [AG- Arxiv 2017]

The KP divisor position in the oval is invariant w.r.t. changes of the orientation of the graph and of the gauges for ray direction, weights, edge-vertex. Indeed the value of the normalized KP edge wave function (= value of the the wave function at double points) is independent from the graph orientation and the gauges.

Explicit transformations of edge vectors w.r.t. **Postnikov moves and reductions**. These transformation change the network representing $[A]$, therefore in our construction they **transform in a controlled way both the reducible rational curve and the KP divisor**.



Soliton lattices of KP-II and desingularization of spectral curves in $Gr^{\text{TP}}(2, 4)$ [AG-2018 Proc.St.]

Reducible plane curve $P_0(\lambda, \mu) = 0$, with

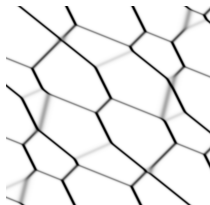
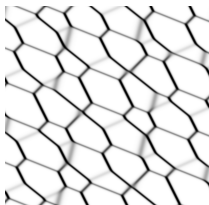
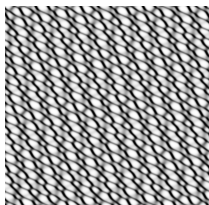
$$P_0(\lambda, \mu) = \mu \cdot (\mu - (\lambda - \kappa_1)) \cdot (\mu + (\lambda - \kappa_2)) \cdot (\mu - (\lambda - \kappa_3)) \cdot (\mu + (\lambda - \kappa_4)).$$

Genus 4 M-curve after desingularization:

$$\Gamma(\varepsilon) : \quad P(\lambda, \mu) = P_0(\lambda, \mu) + \varepsilon(\beta^2 - \mu^2) = 0, \quad 0 < \varepsilon \ll 1,$$

where

$$\beta = \frac{\kappa_4 - \kappa_1}{4} + \frac{1}{4} \max \{ \kappa_2 - \kappa_1, \kappa_3 - \kappa_2, \kappa_4 - \kappa_3 \}.$$



$$\kappa_1 = -1.5, \quad \kappa_2 = -0.75, \quad \kappa_3 = 0.5, \quad \kappa_4 = 2.$$

Level plots for the KP-II finite gap solutions for $\varepsilon = 10^{-2}$ [left], $\varepsilon = 10^{-10}$ [center] and $\varepsilon = 10^{-18}$ [right]. The horizontal axis is $-60 \leq x \leq 60$, the vertical axis is $0 \leq y \leq 120$, $t = 0$. The white color corresponds to lowest values of u , the dark color corresponds to the highest values of u .