

On partial-rogue wave solutions to the Sasa-Satsuma equation and generalised Okamoto polynomials

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Sasa-Satsuma equation

The Sasa-Satsuma equation,

$$u_t = u_{xxx} + 6|u|^2 u_x + 3u (|u|^2)_x,$$

where $u(x, t) \in \mathbb{C}$, $(x, t) \in \mathbb{R}^2$, is an integrable extension of the nonlinear Schrödinger equation.

- Seems to have first appeared in [Kodama-Hasegawa, '87].
- Was shown to be **integrable** by [Sasa-Satsuma, '91].
- Has applications in **nonlinear optics** [Mihalache et al. '97], [Solli et al. '07], [Sun, '21]...
- It admits **rogue waves** [Bandelow-Akhmediev, '12], [Chen, '13],...
- It admits **partial-rogue wave** [Ohta-J.Zhang '13], [Zhao et al. '16], [B.Yang-J.Yang '23].

Rational Solutions

Bo Yang and Jianke Yang ('23) showed that the Sasa-Satsuma equation admits **rational solutions** on a nonzero background,

$$u_{M,N}(x, t) = R_{M,N}(x, t)u_{\text{bg}}(x, t), \quad u_{\text{bg}}(x, t) := e^{i[\alpha(x+6t)-\alpha^3t]},$$

with wavenumber parameter $\alpha = \frac{1}{2}$ and $R_{M,N}$ rational in $\{x, t\}$, indexed by $M, N \in \mathbb{Z}_{\geq 0}$, with $M + N$ free real parameters.

Some examples:

- $R_{0,0}(x, t) = 1$

- $R_{0,1}(x, t) = 1 + 12 \frac{4 + (33t + 4x)i}{16 + 3267t^2 + 792tx + 48x^2} = 1 + \frac{1 + i\hat{x}}{\frac{1}{3} + \hat{x}^2},$

where $\hat{x} = x + \frac{33}{4}t$.

- $R_{1,0}(x, t) =$

$$1 + \frac{3(9\sqrt{3}t + 9\hat{x}^2 + 2) - 3(9t(2\sqrt{3}\hat{x} + 1) + (\sqrt{3} - 2\hat{x})(3\hat{x}^2 - 2))i}{243t^2 - 54t\hat{x}(\sqrt{3}\hat{x} - 2) + 3\hat{x}^2(3\hat{x}^2 - 4\sqrt{3}\hat{x} + 8) + 4}$$

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Partial-rogue waves

Yang and Yang ('23)'s main motivation is the construction of **partial-rogue waves**, which they describe as

localised waves that 'come from nowhere but leave **with** a trace'.

With regards to the rational solutions $u_{M,N}(x, t) = R_{M,N}(x, t)u_{\text{bg}}(x, t)$, this means

$\lim_{t \rightarrow -\infty} R_{M,N}(x, t) = 1$ and,

$\lim_{x \rightarrow \pm\infty} R_{M,N}(x, t) = 1$, for bounded t .

Theorem (Yang and Yang ('23))

The rational solution $u_{M,N}(x, t)$ is a partial-rogue wave iff the following polynomial has no real roots,

$$Q_{M,N}^{[YY]} := \mathcal{W}[p_2, p_5, \dots, p_{3M-1}, p_1, p_4, \dots, p_{3N-2}].$$

Here entries $p_j(z)$ of Wronskian are Schur polynomials generated by

$$\exp(z\epsilon + \epsilon^2) = \sum_{j=0}^{\infty} p_j(z)\epsilon^j.$$

Partial-rogue wave continued

Theorem (Yang and Yang ('23), continued)

Furthermore, in such case, the solution asymptotically splits, as $t \rightarrow +\infty$, into $\rho_{M,N}$ solitons, where $\rho_{M,N}$ the number of imaginary roots of $Q_{M,N}^{[YY]}$.

Problem

Determine the number of real and the number of imaginary roots of $Q_{M,N}^{[YY]}$, for $M, N \in \mathbb{Z}_{\geq 0}$.

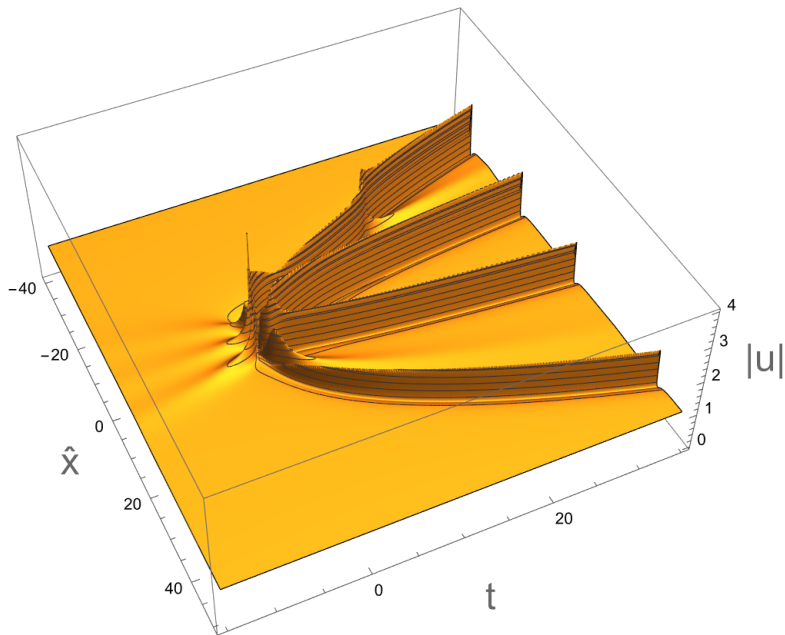
Example $(M, N) = (3, 0)$.

The polynomial

$$Q_{3,0}^{[YY]} = z^{12} + 28z^{10} + 260z^8 + 1120z^6 + 2800z^4 + 11200z^2 + 11200,$$

has no real roots and exactly $\rho_{3,0} = 4$ (purely) imaginary roots.

Numerical display of solution with $(M, N) = (3, 0)$



Generalised Okamoto polynomials

Noumi and Yamada (99'), based on previous work by Okamoto (86'), introduced the **generalised Okamoto polynomials** $Q_{m,n}$, $m, n \in \mathbb{Z}$, defined by recursive formulas

$$Q_{m,n-1}Q_{m,n+1} = \frac{9}{2} (Q''_{m,n}Q_{m,n} - (Q'_{m,n})^2) + (2t^2 + 3(m+2n+1))Q_{m,n}^2,$$

$$Q_{m+1,n}Q_{m-1,n} = \frac{9}{2} (Q''_{m,n}Q_{m,n} - (Q'_{m,n})^2) + (2t^2 + 3(-2m+n-1))Q_{m,n}^2,$$

with initial conditions $Q_{0,0} = Q_{-1,0} = Q_{0,-1} = 1$, $Q_{-1,-1} = \sqrt{2}t$.

- The polynomials $Q_{M,N}^{[YY]}$, $M, N \in \mathbb{Z}_{\geq 0}$, form a subset of the generalised Okamoto polynomials,

$$Q_{M,N}^{[YY]}(z) = \text{scalar} \times Q_{m,n}(t), \quad \frac{\sqrt{3}}{2}z = t, \quad (m,n) = (M-N, -M-1).$$

- Symmetry: $Q_{m,n}(it) = i^{\deg Q_{m,n}} Q_{n,m}(t)$

Problem

Determine the number of real roots of $Q_{m,n}$, $m, n \in \mathbb{Z}$.

Zero distributions of generalised Okamoto polynomials

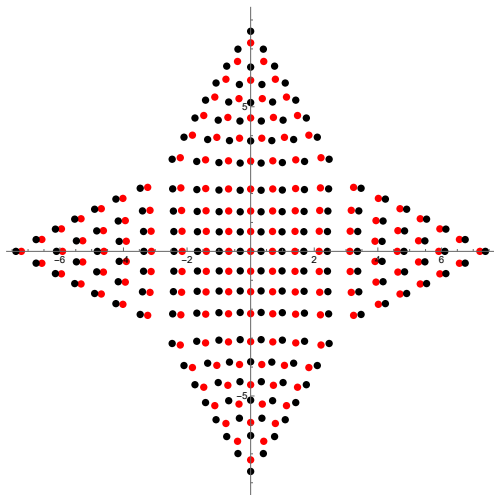


Figure: Roots of $Q_{7,7}$ (red) and $Q_{7,8}$ (black)

- Clarkson studied the locations of these zeroes numerically and observed beautiful patterns [Clarkson, 2003].
- Distributions have been studied in various large-parameter limits [Buckingham-Miller, 2022], [Masoero-R, 2024]
- Note that real roots seem to interlace.

Painlevé IV

The generalised Okamoto polynomials define rational solutions of the **fourth Painlevé equation**,

$$q'' = \frac{(q')^2}{2q} + \frac{3}{2}q^3 + 4tq^2 + 2(t^2 + a_2 - a_0)q - \frac{2a_1^2}{q}, \quad ' = \frac{d}{dt},$$

where $(a_0, a_1, a_2) \in \mathbb{C}^3$ with $a_0 + a_1 + a_2 = 1$.

For $(m, n) \in \mathbb{Z}^2$ [Noumi-Yamada '99],

$$q_{m,n} = -\frac{2}{3}t + \frac{Q'_{m-1,n}}{Q_{m-1,n}} - \frac{Q'_{m,n}}{Q_{m,n}},$$

is a rational solution of Painlevé IV with parameter values

$$a_0 = \frac{1}{3} - m - n, \quad a_1 = \frac{1}{3} + n, \quad a_2 = \frac{1}{3} + m.$$

The fourth Painlevé equation is one of the six integrable second order nonlinear ODEs found around 1900 by Painlevé, Fuchs, Gambier and Picard without movable branch-points.

Apparent singularities

Zeros of generalised Okamoto polynomials correspond to poles of rational solutions

$$q_{m,n} = -\frac{2}{3}t + \frac{Q'_{m-1,n}}{Q_{m-1,n}} - \frac{Q'_{m,n}}{Q_{m,n}}.$$

- Any solution q of PIV is a meromorphic function $q: \mathbb{C} \rightarrow \mathbb{CP}^1$.
- Points $t_0 \in \mathbb{C}$, where $q(t_0) \in \{0, \infty\}$, are **singularities**.
- All these singularities are **apparent** as they can be resolved through a finite number of blow-ups - this is part of the construction of the **space of initial conditions** [Okamoto, 1979].
- Apparent singularities come in four types:
 - p_+ (plus pole) $q(t) = \frac{+1}{t-t_0} + \mathcal{O}(1)$
 - p_- (minus pole) $q(t) = \frac{-1}{t-t_0} + \mathcal{O}(1)$
 - z_+ (plus zero) $q(t) = +2a_1(t-t_0) + \mathcal{O}((t-t_0)^2)$
 - z_- (minus zero) $q(t) = -2a_1(t-t_0) + \mathcal{O}((t-t_0)^2)$

Singularity signatures of an Okamoto rational

To any real solution, we associate a **singularity signature**, which is a possibly infinite string of symbols from $\{p_+, p_-, z_+, z_-\}$.

Example:

$$\mathfrak{S}(q_{3,3}) = (p_- z_+ z_- p_+)^1 (p_- z_+)^2 p_- (z_+ p_-)^2 (p_+ z_- z_+ p_-)^1$$

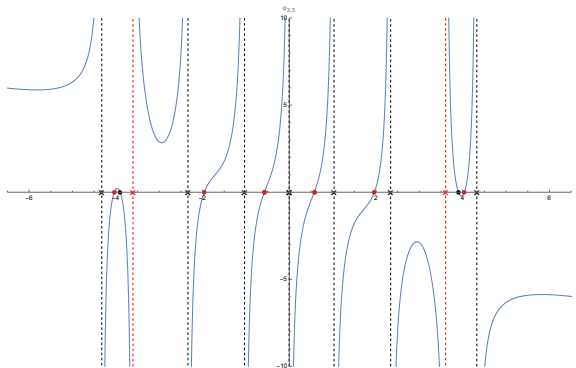


Figure: $q_{3,3}$, with $z_+ : \bullet$, $z_- : \bullet$, $p_+ : \times$, $p_- : \times$

Space of initial conditions for Painlevé IV

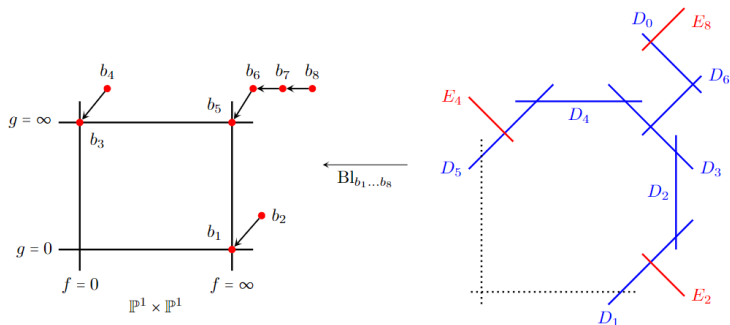


Figure: Okamoto's space of initial conditions $X_{t,a}$

By setting

$$f = q, \quad g = t + \frac{1}{2}q + \frac{a_1}{q} + \frac{q'}{2q},$$

Painlevé IV becomes a system of first order ODEs

$$\begin{aligned} f' &= -2a_1 - f(2t + f - 2g), \\ g' &= +2a_2 + g(2t + 2f - g), \end{aligned}$$

Method of attack

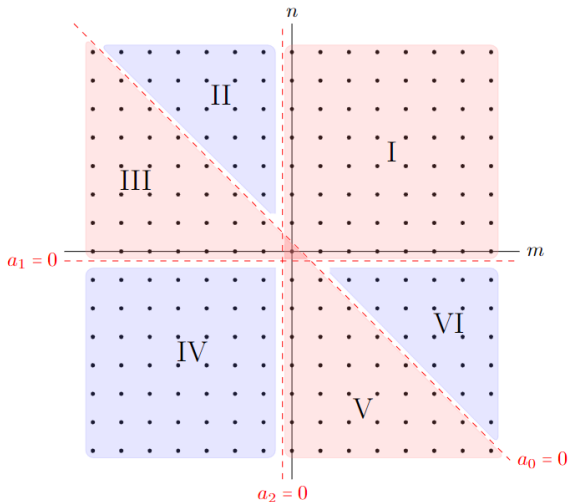
- Rational solutions parametrise **real paths** in the space of initial conditions.
- Apparent singularities correspond to paths **crossing** certain **exceptional curves**.
- The reality of the paths means that the order in which different exceptional curves can be crossed is greatly restricted by the geometry of Okamoto's space.
- The hierarchy of rational solutions $(q_{m,n})_{m,n \in \mathbb{Z}}$ is generated by Bäcklund transformations T_1, T_2 that act as isomorphisms between different Okamoto's spaces,

$$T_1 : q_{m,n} \mapsto q_{m,n+1}, \quad T_2 : q_{m,n} \mapsto q_{m+1,n},$$

starting from the trivial solution $q_{0,0} = -\frac{2}{3}t$.

- By keeping track of how T_1 and T_2 act on exceptional curves plus geometric arguments and '**playing maze games**', we can inductively determine the singularity signatures of all these rational solutions.

Different regions in $\{(m, n) \in \mathbb{Z}^2\}$



Different regions are separated by lines $a_k = 0$, $0 \leq k \leq 2$, where some of the relevant exceptional curves undergo topological changes.

Maze game in region I for T_1 direction

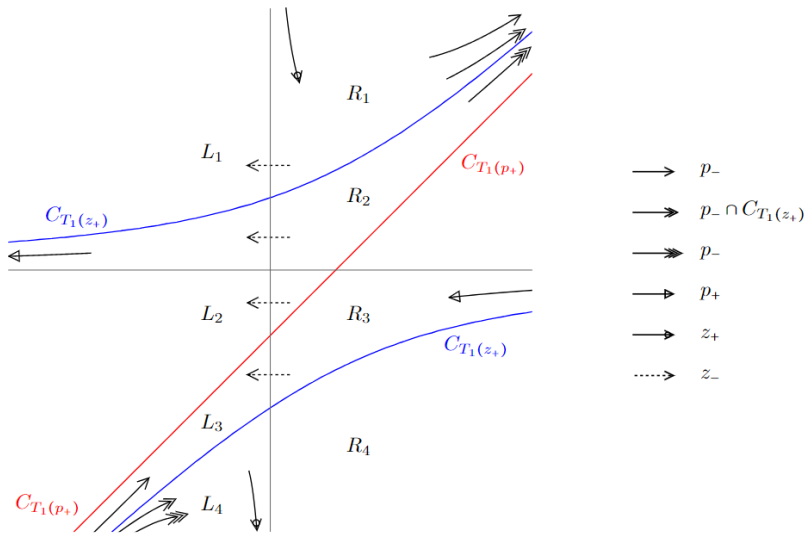


Figure: Relevant exceptional curves in (f, g) plane and path crossings

Results: singularity signatures

Theorem (Region I)

For $(m, n) \in \mathbb{Z}^2$ with $m \geq 0$, $n \geq 0$, the singularity signature of the generalised Okamoto rational $q_{m,n}(t)$ is as follows:

- $m = 2\mu$ even, $n = 2\nu$ even

$$\mathfrak{S}(q_{m,n}) = (p_- z_+ z_- p_+)^{\mu} (z_- p_+)^{\nu} \hat{z}_- (p_+ z_-)^{\nu} (p_+ z_- z_+, p_-)^{\mu}.$$

- $m = 2\mu$ even, $n = 2\nu + 1$ odd

$$\mathfrak{S}(q_{m,n}) = (p_- z_+ z_- p_+)^{\mu} (z_- p_+)^{\nu} z_- \hat{p}_+ z_- (p_+ z_-)^{\nu} (p_+ z_- z_+ p_-)^{\mu}.$$

- $m = 2\mu + 1$ odd, $n = 2\nu$ even

$$\mathfrak{S}(q_{m,n}) = (p_- z_+ z_- p_+)^{\mu} (p_- z_+)^{\nu} p_- \hat{z}_+ p_- (z_+ p_-)^{\nu} (p_+ z_- z_+ p_-)^{\mu}.$$

- $m = 2\mu + 1$ odd, $n = 2\nu + 1$ odd

$$\mathfrak{S}(q_{m,n}) = (p_- z_+ z_- p_+)^{\mu} (p_- z_+)^{\nu+1} \hat{p}_- (z_+ p_-)^{\nu+1} (p_+ z_- z_+ p_-)^{\mu}.$$

Results: number of real roots

region	m, n even	m even, n odd	m odd, n even	m odd, n odd
I	$ m $	$ m $	$ m + n + 1 $	$ m + n + 1 $
II	$ m $	$ m $	$ n $	$ n $
III	$ n $	$ m $	$ n $	$ m $
IV	$ n $	$ m + n + 1 $	$ n $	$ m + n + 1 $
V	$ n $	$ m + n + 1 $	$ m + n + 1 $	$ n $
VI	$ m $	$ m + n + 1 $	$ m + n + 1 $	$ m $

Table: Number of real roots of $Q_{m,n}(t)$ dependent on the parity of m and n as well as the region where the indices $(m, n) \in \mathbb{Z}^2$ lie.

Remark

[Hussin, Marquette, Zelaya, '22] derived entries in row IV from a **conjecture/theorem?** by [García-Ferrero, Gómez-Ullate '15].

Interlacing of real roots

Corollary (Interlacing of real roots)

- (a) *Let $(m, n) \in \mathbb{Z}^2$ be in region I or region II. Then the real roots of $Q_{m,n}$ and $Q_{m,n-1}$ are interlaced.*
- (b) *Let $(m, n) \in \mathbb{Z}^2$ be in region III or region IV. Then the real roots of $Q_{m,n}$ and $Q_{m-1,n}$ are interlaced.*
- (c) *Let $(m, n) \in \mathbb{Z}^2$ be in region V or region VI. Then the real roots of $Q_{m,n}$ and $Q_{m-1,n+1}$ are interlaced.*

Results: real root free polynomials

Corollary

The polynomial $Q_{m,n}$ has no real roots if and only if

- ① $m = 0$ and $n \geq 0$, in which case the number of imaginary roots is

$$\rho_{im}(Q_{0,n}) = \begin{cases} n & \text{if } n \text{ is even,} \\ n + 1 & \text{if } n \text{ is odd,} \end{cases}$$

- ② $n = 0$ and $m \leq 0$, in which case the number of imaginary roots is

$$\rho_{im}(Q_{m,0}) = \begin{cases} -m & \text{if } m \text{ is even,} \\ -m + 1 & \text{if } m \text{ is odd,} \end{cases}$$

or

- ③ $m \geq 0$, $n = -1 - m$, in which case the number of imaginary roots is

$$\rho_{im}(Q_{m,-1-m}) = \begin{cases} m & \text{if } m \text{ is even,} \\ m + 1 & \text{if } m \text{ is odd.} \end{cases}$$

Partial-Rogue waves

Combining the previous results with the theorems in Yang and Yang ('23) yields the following corollary.

Corollary

For $M, N \in \mathbb{Z}_{\geq 0}$, the rational solution $u_{M,N}(x, t)$ is a partial-rogue wave if and only if $N = 0$ (and $M > 0$), in which case, as $t \rightarrow +\infty$, it asymptotically splits into M (resp. $M + 1$) fundamental rational solitons if M is even (resp. odd).

The Sasa-Satsuma equation is invariant under

$$u \mapsto \hat{u}, \quad \hat{u}(x, t) = \overline{u(-x, -t)},$$

and correspondingly we have the following corollary.

Corollary

For $M, N \in \mathbb{Z}_{\geq 0}$, the rational solution $\hat{u}_{M,N}(x, t)$ is a partial-rogue wave if and only if $M = N$, in which case, as $t \rightarrow +\infty$, it asymptotically splits into M (resp. $M + 1$) fundamental rational solitons if M is even (resp. odd).

Thanks for your time!

