On *q*-Painlevé VI and the Geometry of Segre surfaces

Pieter Roffelsen

The University of Sydney

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Symmetries and Integrability of Difference Equations 14.2

Painlevé equations are famous second order nonlinear difference/differential equations that are integrable.

What are the integrals of motion of Painlevé equations?

For the classical (differential) Painlevé equations, this question was answered during the 80s and 90s. But, what about the discrete Painlevé equations?

An answer for qP_{VI} is obtained in: N. Joshi and PR - On the monodromy manifold of q-Painlevé VI and its Riemann-Hilbert Problem (2022)

For qP_{VI} , the integrals of motion lie on a classical algebraic surface known as a **Segre surface**. Some consequences: PR - On *q*-Painlevé VI and the geometry of Segre surfaces (2023).



2 q-Painlevé VI and a family of Segre surfaces





The classical Painlevé equations

• The classical six Painlevé equations, P_1, \ldots, P_{VI} , are second order nonlinear ODEs of the form

$$u_{tt} = R(u, u_t, t), \qquad R \text{ rational},$$

whose general solution only branches at a fixed collection of points in the complex plane.

- Painlevé, Gambier and Picard derived P₁,..., P_V (~1900).
- R. Fuchs discovered P_{VI} (1905),

$$\begin{split} u_{tt} &= \left(\frac{1}{u} + \frac{1}{u-1} + \frac{1}{u-t}\right) \frac{u_t^2}{2} - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{u-t}\right) u_t \\ &+ \frac{u(u-1)(u-t)}{2t^2(t-1)^2} \left((2\theta_{\infty} - 1)^2 - \frac{4\theta_0^2 t}{u^2} + \frac{4\theta_1^2(t-1)}{(u-1)^2} + \frac{(1-4\theta_t^2)t(t-1)}{(u-t)^2} \right) \end{split}$$

Notation:

$$\Theta = (\theta_0, \theta_t, \theta_1, \theta_\infty).$$

R. Fuchs (1905) was interested in constructing a **linear** second order ODE with four regular singular points, placed at $z = 0, t, 1, \infty$ after a Möbius transform, whose **monodromy** is independent of t.

R. Fuchs showed that such an ODE exists, if one allows for an additional apparent singularity, say at z = u,

$$\begin{split} Y_{zz} &= -\left(\frac{1}{z} + \frac{1}{z-t} + \frac{1}{z-1} - \frac{1}{z-u}\right)Y_z + VY, \\ V &= \frac{\theta_0^2}{z^2} + \frac{\theta_t^2}{(z-t)^2} + \frac{\theta_1^2}{(z-1)^2} + \frac{A}{z} + \frac{B}{z-t} + \frac{C}{z-1} + \frac{p}{z-u}, \end{split}$$

where u = u(t) necessarily satisfies the sixth Painlevé equation!

















How to extract integrals of motion?

An answer by Fricke and Klein

Monodromy of Fuchs' linear ODE defines a point in the quotient space $\{(M_0, M_t, M_1) \in SL_2(\mathbb{C})^3\} /\!/ GL_2(\mathbb{C}).$

Fricke and Klein (1897) showed that a point in this quotient space is generically determined by the values of the trace coordinates

 $\begin{aligned} r_1 &= {\rm Tr} \ M_0, & r_2 &= {\rm Tr} \ M_t, & r_3 &= {\rm Tr} \ M_1, & r_4 &= {\rm Tr} \ M_1 M_t M_0, \\ \eta_1 &= {\rm Tr} \ M_0 M_t, & \eta_2 &= {\rm Tr} \ M_0 M_1, & \eta_3 &= {\rm Tr} \ M_t M_1, \end{aligned}$

which satisfy the single constraint

 $\eta_1\eta_2\eta_3 + \eta_1^2 + \eta_2^2 + \eta_3^2 + w_1\eta_1 + w_2\eta_2 + w_3\eta_3 + w_4 = 0, \qquad (*)$

where

$$w_1 = -(r_1r_4 + r_2r_3), \qquad w_2 = -(r_2r_4 + r_1r_3), w_3 = -(r_3r_4 + r_1r_2), \qquad w_4 = r_1^2 + r_2^2 + r_3^2 + r_4^2 + r_1r_2r_3r_4 - 4.$$

Note: $r_j = 2\cos(2\pi\theta_j)$, for $j = 0, t, 1, \infty$, are fixed in Fuchs' ODE. The cubic (*) is known as the **Jimbo-Fricke cubic**.

From the results of Fuchs, Fricke and Klein, it follows that

$$\eta_1 = \operatorname{Tr} M_0 M_t, \quad \eta_2 = \operatorname{Tr} M_0 M_1, \quad \eta_3 = \operatorname{Tr} M_t M_1,$$

generically form a complete set of first integrals of $P_{\rm VI}$, that lie on an affine cubic surface ${\cal F}$ = ${\cal F}(\Theta).$

Jimbo (1982) first related P_{VI} with the cubic surface \mathcal{F} .

Let $q \in \mathbb{C}$ with 0 < |q| < 1, then q-Painlevé VI is given by

$$q \mathbf{P}_{\mathrm{VI}}(\Theta, t_0): \begin{cases} f\overline{f} = \frac{(\overline{g} - q^{+\theta_0}t)(\overline{g} - q^{-\theta_0}t)}{(\overline{g} - q^{\theta_{\infty}-1})(\overline{g} - q^{-\theta_{\infty}})}, \\ g\overline{g} = \frac{(f - q^{+\theta_t}t)(f - q^{-\theta_t}t)}{q(f - q^{+\theta_1})(f - q^{-\theta_1})}, \end{cases}$$

where

• $f,g: T \to \mathbb{CP}^1$ are complex functions on a discrete time domain

$$T = q^{\mathbb{Z}} t_0 := \{ \dots, q^{+2} t_0, q^{+1} t_0, t_0, q^{-1} t_0, q^{-2} t_0, \dots \},\$$

and t varies in this domain.

Jimbo and Sakai (1996) derived $qP_{\rm VI}$ as governing deformation of a rank and degree two Fuchsian *q*-difference system which leaves monodromy invariant.

After normalisation, this linear system takes the form

$$Y(qz) = A(z,t)Y(z),$$
 $A(z,t) = A_0 + zA_1 + z^2A_2,$

where

$$A_0 = H q^{\theta_0 \sigma_3} t H^{-1}, \qquad A_2 = q^{-\theta_\infty \sigma_3}, \qquad \sigma_3 \coloneqq \operatorname{diag}(1, -1),$$

for some $H = H(t) \in GL_2(\mathbb{C})$, and

$$|A(z,t)| = (z-q^{+\theta_t}t)(z-q^{-\theta_t}t)(z-q^{+\theta_1})(z-q^{-\theta_1}).$$

Following Birkhoff (1913) and Sauloy (2002), the **monodromy** of such a system is encapsulated by a single **connection matrix**,

$$C(z) \coloneqq \Psi_0(z)^{-1} \Psi_\infty(z),$$

where $\Psi_0(z)$ and $\Psi_{\infty}(z)$ are meromorphic matrix functions on $\mathbb{CP}^1 \setminus \{\infty\}$ and $\mathbb{CP}^1 \setminus \{0\}$ resp. that define canonical solutions around z = 0 and $z = \infty$,

$$\begin{split} Y_0(z) &= \Psi_0(z) z^{\log_q(t) + \theta_0 \sigma_3}, \qquad \Psi_0(z) = H + \mathcal{O}(z) \qquad (z \to 0), \\ Y_\infty(z) &= \Psi_\infty(z) z^{\log_q(z/q) - \theta_\infty \sigma_3}, \quad \Psi_\infty(z) = I + \mathcal{O}(z^{-1}) \qquad (z \to \infty), \end{split}$$

of the linear system.

The connection matrix C(z) satisfies

(1)
$$C(z)$$
 is analytic on \mathbb{C}^* .
(2) $C(qz) = t \ z^{-2} q^{\theta_0 \sigma_3} C(z) q^{\theta_\infty \sigma_3}$.
(3) $|C(z)| = \text{constant} \times \theta_q(q^{-\theta_t} \frac{z}{t}) \theta_q(q^{+\theta_t} \frac{z}{t}) \theta_q(q^{-\theta_1} z) \theta_q(q^{+\theta_1} z)$,
where $\theta_q(\cdot)$ denotes the modified Jacobi theta function.

Define the **monodromy manifold** $\mathcal{M}_q(\Theta, t)$ as the space of matrices C(z) satisfying (1)-(3), quotiented by arbitrary left and right-multiplication by diagonal matrices.

This space was first introduced and studied by Ohyama, Ramis and Sauloy (2020). They showed that it naturally comes with the structure of an algebraic variety and derived Mano-decompositions of its elements.

For any 2 × 2 matrix R of rank 1, define $\pi(R) \in \mathbb{CP}^1$ by

$$R_1 = \pi(R)R_2, \quad R = (R_1, R_2).$$

To construct integrals of motion, we use **Tyurin parameters** of the connection matrix,

$$\rho_k = \pi(C(x_k)) \quad (1 \le k \le 4), \quad (x_1, x_2, x_3, x_4) = (q^{+\theta_t} t, q^{-\theta_t} t, q^{+\theta_1}, q^{-\theta_1}),$$

The Tyurin parameters satisfy

$$\begin{split} T_{12}\rho_{1}\rho_{2}+T_{13}\rho_{1}\rho_{3}+T_{14}\rho_{1}\rho_{4}+T_{23}\rho_{2}\rho_{3}+T_{24}\rho_{2}\rho_{4}+T_{34}\rho_{3}\rho_{4}&=0,\\ T_{12}'\rho_{1}\rho_{2}+T_{13}'\rho_{1}\rho_{3}+T_{14}'\rho_{1}\rho_{4}+T_{23}'\rho_{2}\rho_{3}+T_{24}'\rho_{2}\rho_{4}+T_{34}'\rho_{3}\rho_{4}&=0, \end{split}$$

where, for any labeling $\{i, j, k, l\} = \{1, 2, 3, 4\}$,

$$T_{ij} = \frac{x_2 x_4}{q^{\theta_0 + \theta_\infty} t} x_i x_l \theta_q \left(\frac{x_i}{x_j}, \frac{x_k}{x_l}, \frac{x_i x_j}{q^{+\theta_0 - \theta_\infty} t}, \frac{x_k x_l}{q^{+\theta_0 + \theta_\infty} t} \right), \quad T'_{ij} = T_{ij}|_{\theta_0 = 0}.$$

Integrals of motion

For any $1 \le i < j \le 4$,

$$\eta_{ij} = \frac{T_{ij}\rho_i\rho_j}{T'_{12}\rho_1\rho_2 + T'_{13}\rho_1\rho_3 + T'_{14}\rho_1\rho_4 + T'_{23}\rho_2\rho_3 + T'_{24}\rho_2\rho_4 + T'_{34}\rho_3\rho_4},$$

defines an integral of motion of $q P_{\rm VI}$.

Theorem (Joshi and PR (2022))

The six integrals of motion,

 $\eta = (\eta_{12}, \eta_{13}, \eta_{14}, \eta_{23}, \eta_{24}, \eta_{34}),$

lie on an explicit affine algebraic surface $\mathcal{F}_q(\Theta,t_0),$ see next slide. The induced mapping

 $\operatorname{RH}_{q}: \{ \text{Solutions of } qP_{VI}(\Theta, t_{0}) \} \rightarrow \mathcal{F}_{q}(\Theta, t_{0}), (f, g) \mapsto \eta,$

is a one-to-one correspondence, for generic values of the parameters.

In fact, RH_q is a **diffeomorphism** when identifying the solution space of $qP_{VI}(\Theta, t_0)$ with the initial value space at any point [PR 2023].

Affine algebraic surface $\overline{\mathcal{F}}_q(\Theta, t_0)$

The algebraic surface $\mathcal{F}_q(\Theta, t_0)$ is defined in $\{\eta \in \mathbb{C}^6\}$, by the equations

$$\begin{split} &\eta_{12}+\eta_{13}+\eta_{14}+\eta_{23}+\eta_{24}+\eta_{34}=0,\\ &a_{12}\eta_{12}+a_{13}\eta_{13}+a_{14}\eta_{14}+a_{23}\eta_{23}+a_{24}\eta_{24}+a_{34}\eta_{34}+a_{\infty}=0,\\ &\eta_{13}\eta_{24}-b_{1}\eta_{12}\eta_{34}=0,\\ &\eta_{14}\eta_{23}-b_{2}\eta_{12}\eta_{34}=0, \end{split}$$

where

$$\begin{aligned} & a_{12} = \prod_{\epsilon=\pm 1} \frac{\theta_q \left(q^{+\theta_{\infty}} t_0\right)}{\theta_q \left(q^{\epsilon\theta_0+\theta_{\infty}} t_0\right)}, & a_{34} = \prod_{\epsilon=\pm 1} \frac{\theta_q \left(q^{-\theta_{\infty}} t_0\right)}{\theta_q \left(q^{\epsilon\theta_0-\theta_{\infty}} t_0\right)}, \\ & a_{13} = \prod_{\epsilon=\pm 1} \frac{\vartheta_q \left(\theta_t + \theta_1 + \theta_{\infty}\right)}{\vartheta_q \left(\epsilon\theta_0 + \theta_t + \theta_1 + \theta_{\infty}\right)}, & a_{24} = \prod_{\epsilon=\pm 1} \frac{\vartheta_q \left(-\theta_t - \theta_1 + \theta_{\infty}\right)}{\vartheta_q \left(\epsilon\theta_0 - \theta_t - \theta_1 + \theta_{\infty}\right)}, \\ & a_{14} = \prod_{\epsilon=\pm 1} \frac{\vartheta_q \left(\theta_t - \theta_1 + \theta_{\infty}\right)}{\vartheta_q \left(\epsilon\theta_0 + \theta_t - \theta_1 + \theta_{\infty}\right)}, & a_{23} = \prod_{\epsilon=\pm 1} \frac{\vartheta_q \left(-\theta_t + \theta_1 + \theta_{\infty}\right)}{\vartheta_q \left(\epsilon\theta_0 - \theta_t + \theta_1 + \theta_{\infty}\right)}, \end{aligned}$$

and similar expressions for a_{∞}, b_1, b_2 , where $\vartheta_q(x) = \theta_q(q^x)$.

The algebraic surface $\mathcal{F}_q(\Theta, t_0)$ is isomorphic to an affine **Segre surface**.

A Segre surface is by definition the intersection of two quadrics in \mathbb{CP}^4 ,

$$\{\eta \in \mathbb{CP}^4 : P(\eta) = 0\} \cap \{\eta \in \mathbb{CP}^4 : Q(\eta) = 0\},\$$

where P and Q quadratic polynomials. They were introduced and studied by Corrado Segre (1884).

What can geometry tell us?

Theorem (Corrado Segre (1884))

A generic Segre surface contains exactly 16 lines.



- vertices : lines
- edges : intersection points

Generic Asymptotics

Theorem (PR 2023)

Take a generic $\eta \in \mathcal{F}_q(\Theta, t_0)$, then the corresponding solution (f, g) of $qP_{VI}(\Theta, t_0)$ admits simultaneous complete asymptotic expansions,

$$f(t) = \sum_{n=1}^{\infty} \sum_{k=-n}^{n} F_{n,k} r_{0t}^{k} (-t)^{n+2k\sigma_{0t}},$$

$$g(t) = \sum_{n=1}^{\infty} \sum_{k=-n}^{n} G_{n,k} r_{0t}^{k} (-t)^{n+2k\sigma_{0t}},$$

absolutely convergent for small enough $t \in q^{\mathbb{Z}} t_0$, and

$$\frac{f(t)}{t} = \sum_{n=1}^{\infty} \sum_{k=-n}^{n} \dot{F}_{n,k} r_{01}^{k} (-t)^{-(n+2k\sigma_{01})},$$
$$\frac{1}{g(t)} = \sum_{n=1}^{\infty} \sum_{k=-n}^{n} \dot{G}_{n,k} r_{01}^{k} (-t)^{-(n+2k\sigma_{01})},$$

absolutely convergent for large enough $t \in q^{\mathbb{Z}} t_0$, with integration constants $\{\sigma_{0t}, r_{0t}\}$ and $\{\sigma_{01}, r_{01}\}$ as explicit functions of η .

Some explicit formulas

The exponents are defined through

$$\begin{aligned} \frac{\vartheta_q(\sigma_{0t}-\theta_1+\theta_\infty)\vartheta_q(\sigma_{0t}+\theta_1-\theta_\infty)}{\vartheta_q(\sigma_{0t}+\theta_1+\theta_\infty)\vartheta_q(\sigma_{0t}-\theta_1-\theta_\infty)} &= \frac{T_{14}\eta_{13}}{T_{13}\eta_{14}},\\ \frac{\vartheta_q(\sigma_{01}-\theta_t+\theta_\infty)\vartheta_q(\sigma_{01}+\theta_t-\theta_\infty)}{\vartheta_q(\sigma_{01}-\theta_t-\theta_\infty)} &= \frac{T_{23}\eta_{13}}{T_{13}\eta_{23}},\\ 0 &< \Re\sigma_{0t}, \Re\sigma_{01} < \frac{1}{2}, \end{aligned}$$

and

where $M_{0t}(\cdot)$ and $M_{01}(\cdot)$ are some explicit Möbius transforms and

$$c_{0t} = \frac{\Gamma_q (1 - 2\sigma_{0t})^2}{\Gamma_q (1 + 2\sigma_{0t})^2} \prod_{\epsilon=\pm 1} \frac{\Gamma_q (1 + \theta_t + \epsilon \theta_0 + \sigma_{0t}) \Gamma_q (1 + \theta_1 + \epsilon \theta_\infty + \sigma_{0t})}{\Gamma_q (1 + \theta_t + \epsilon \theta_0 - \sigma_{0t}) \Gamma_q (1 + \theta_1 + \epsilon \theta_\infty - \sigma_{0t})},$$

$$c_{01} = \frac{\Gamma_q (1 - 2\sigma_{01})^2}{\Gamma_q (1 + 2\sigma_{01})^2} \prod_{\epsilon=\pm 1} \frac{\Gamma_q (1 + \theta_1 + \epsilon \theta_0 + \sigma_{01}) \Gamma_q (1 + \theta_t + \epsilon \theta_\infty + \sigma_{01})}{\Gamma_q (1 + \theta_1 + \epsilon \theta_0 - \sigma_{01}) \Gamma_q (1 + \theta_t + \epsilon \theta_\infty - \sigma_{01})},$$

- Mano (2010): generic leading order asymptotics near t = 0 and $t = \infty$ an implicit relation between them.
- Jimbo, Nagoya and Sakai (2017): conjectural complete (and fully explicit) asymptotic expansion near t = 0 of the generic $qP_{\rm VI}$ tau-function.
- PR (2023): complete asymptotic expansions near t = 0 and $t = \infty$ with explicit nonlinear connection formulas.

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Truncation on lines

On the blue lines the generic asymptotics near t = 0 truncate. For example, on the line $\widetilde{\mathcal{L}}_2^{\infty}$, we have $\sigma_{0t} = \theta_t - \theta_0$, and

$$f(t) = \sum_{n=1}^{\infty} \sum_{k=-n}^{0} F_{n,k} r_{0t}^{k} (-t)^{n+2k(\theta_{t}-\theta_{0})},$$

$$g(t) = \sum_{n=1}^{\infty} \sum_{k=-n}^{0} G_{n,k} r_{0t}^{k} (-t)^{n+2k(\theta_{t}-\theta_{0})},$$

if $\Re(\theta_t - \theta_0) < \frac{1}{2}$.

On the **intersection point** of blue lines $\widetilde{\mathcal{L}}_{2}^{\infty}$ and $\widetilde{\mathcal{L}}_{1}^{0}$, we have $r_{0t} = 0$ and the generic asymptotics are **doubly truncated**,

$$f(t) = \sum_{n=1}^{\infty} F_{n,0}(-t)^n, \qquad F_{1,0} = \frac{q^{\theta_0} - q^{-\theta_0}}{q^{\theta_t - \theta_0} - q^{\theta_0 - \theta_t}},$$
$$g(t) = \sum_{n=1}^{\infty} G_{n,0}(-t)^n, \qquad G_{1,0} = \frac{q^{\theta_t} - q^{-\theta_t}}{q^{\theta_0 - \theta_t} - q^{\theta_t - \theta_0}}.$$

The latter power series solutions should be called Kaneko-Ohyama solutions (2013,2015).

Let (f,g) be the solution corresponding to the intersection point

$$\{\eta_*(t)\} = \widetilde{\mathcal{L}}_1^0 \cap \widetilde{\mathcal{L}}_3^\infty,$$

and assume $\Re(\theta_0 - \theta_t), \Re(-\theta_0 - \theta_1) < \frac{1}{2}$, then f(t) admits simultaneous uniformly convergent asymptotic expansions

$$\begin{split} f(t) &= \frac{q^{\theta_0} - q^{-\theta_0}}{q^{\theta_0 - \theta_t} - q^{\theta_t - \theta_0}} t + tE_0(t) + \sum_{n=2}^{\infty} \sum_{k=0}^n f_{n,k} t^n E_0(t)^k \qquad (t \to 0), \\ f(t) &= \frac{q^{\theta_0} - q^{-\theta_0}}{q^{\theta_0 + \theta_1} - q^{-\theta_0 - \theta_1}} + E_\infty(t) + t^{-1} \sum_{n=2}^{\infty} \sum_{k=0}^n \dot{f}_{n,k} t^{-n} E_\infty(t)^k \quad (t \to \infty), \end{split}$$

on compact sets $K \subseteq \mathbb{CP}^1 \smallsetminus q^{\mathbb{Z} - 2\theta_0 + \theta_t - \theta_1}$, with qK = K, where

$$E_0(t) = c_0 \frac{\theta_q(q^{-\theta_t-\theta_1}t)}{\theta_q(q^{-2\theta_0+\theta_t-\theta_1}t)}, \qquad E_\infty(t) = c_\infty \frac{\theta_q(q^{-\theta_t-\theta_1}t^{-1})}{\theta_q(q^{+2\theta_0-\theta_t+\theta_1}t^{-1})},$$

for some explicit constant factors c_0, c_{∞} .

Plot of f on negative real line



Plot of $f(-q^r)$ in red with $r \in (-15, 25)$ and parameter values

$$\theta_0 = \frac{1}{3}, \quad \theta_t = \frac{1}{5}, \quad \theta_1 = \frac{1}{7}, \quad \theta_\infty = \frac{1}{11}, \quad q = \exp(-\frac{1}{4}).$$

In dashed black and blue the series expansions around $t = -\infty$ and t = 0 respectively.

Mano-decompositions



A generic connection matrix admits Mano-decompositions

$$z^{m}C(z) = C_{I}^{i}(z/t_{m})(-t_{m})^{\sigma_{0t}\sigma_{3}}C_{I}^{e}(z),$$

= $C_{II}^{i}(z)(-t_{m})^{-\sigma_{01}\sigma_{3}}C_{II}^{e}(z/t_{m}),$

where $t_m = q^m t_0$ and the components are Heine hypergeometric systems.

Such decompositions were first observed in Mano's asymptotic study (2010) of $qP_{\rm VI}$. Proven in general by Ohyama, Ramis and Sauloy (2020).

Lines correspond to reducible factors in Mano-decompositions.



Outlook

Sakai (2001) classified all Painlevé equations, differential and discrete, in terms of their initial value spaces.



Can these methods be extended to the other discrete Painlevé equations? What are the algebraic surfaces on the right-hand sides of the Riemann-Hilbert correspondence for them?