

35. Deformation of Linear Ordinary Differential Equations. II

By Michio JIMBO and Tetsuji MIWA

Research Institute for Mathematical Sciences, Kyoto University

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In the preceding note [1], we have developed the theory of isomonodromy deformation of linear ordinary differential equations. In particular we defined the τ function for each isomonodromy family, which is a generalization of the theta function in the theory of abelian functions.

In this note we deal with a transformation which changes the exponents of formal monodromy by integer differences (Schlesinger transformation). We also consider the ratio of the transformed τ function to the original one (τ quotient). Finally we shall give elementary examples of τ functions which corresponds to soliton and rational solutions in the theory of inverse scattering.

We use the same notations as [1].

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1. Given an $m \times m$ matrix $Y(x)$ with monodromy property in the sense of [1], we can construct another matrix $Y'(x)$ with the same monodromy data except for integer differences in the exponents of formal monodromy. Schlesinger [2] considered such a transformation in the case of regular singularities. His construction applies equally to the irregular singular case.

Choose integers l_α^ν ($\nu=1, \dots, n, \infty$; $\alpha=1, \dots, m$) satisfying the condition (the Fuchs' relation) $\sum_{\nu=1, \dots, n, \infty} \sum_{\alpha=1}^m l_\alpha^\nu = 0$, and set $L^{(\nu)} = (\delta_{\alpha\beta} l_\beta^\nu)_{\alpha, \beta=1, \dots, m}$. A transformation $Y'(x) = R(x)Y(x)$ from $Y(x)$ to $Y'(x)$ is called the Schlesinger transformation of type $\left\{ L^{(\infty)} L^{(1)} \dots L^{(n)} \right\}$, if it preserves the monodromy data except for the change of exponents of formal monodromy $T_0^{(\nu)} \mapsto T_0^{(\nu)} + L^{(\nu)}$.

The condition for $R(x)$ so that $Y'(x)$ is the desired matrix is the following.

$$\begin{aligned} (1) \quad & R(x) \hat{Y}^{(\infty)}(x) x^{L^{(\infty)}} = \hat{Y}^{(\infty)'}(x), \\ (2) \quad & R(x) G^{(\nu)} \hat{Y}^{(\nu)}(x) (x - a_\nu)^{-L^{(\nu)}} = G^{(\nu)'} \hat{Y}^{(\nu)'}(x) \\ & \text{with an invertible matrix } G^{(\nu)'} \ (\nu \neq \infty), \end{aligned}$$