

33. On the Confluent Euler-Poisson-Darboux Equation and the Toda Equation

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§ 1. Summary. The Toda equation with two time variables

$$(1.1) \quad XY \log t_n = t_{n+1}t_{n-1}/t_n^2 \quad \left(X = \frac{\partial}{\partial x}, Y = \frac{\partial}{\partial y}, t_n = t_n(x, y) \right)$$

can be solved using solutions of the confluent Euler-Poisson-Darboux equation

$$(1.2) \quad (XY + xX + \alpha - n)u_n = 0.$$

Rational solutions, confluent hypergeometric solutions and solutions which can be expressed by hypergeometric functions with two variables are obtained.

§ 2. Bäcklund transformation of a separated solution. As is shown in our previous work ([1])

$$(2.1) \quad t_n = F(n) \exp((\alpha - n)xy)$$

where $F(n+1)F(n-1)/F(n)^2 = \alpha - n$, $F(0) = F(1) = 1$, satisfies the Toda equation (1.1).

$$(2.2) \quad r_n = XY \log t_n = \alpha - n, \quad s_n = Y \log t_{n-1}/t_n = x$$

satisfies

$$(2.3) \quad Yr_n = r_n(s_n - s_{n+1}), \quad Xs_n = r_{n-1} - r_n.$$

Put

$$(2.4) \quad M_n = XY + s_{n+1}X + r_n = XY + xX + \alpha - n, \\ X_n = -r_n^{-1}X = (n - \alpha)^{-1}X, \quad Y_n = Y + s_{n+1} = Y + x.$$

Define

$$(2.5) \quad T = \{u_n = u_n(\alpha; x, y); M_0 u_0 = 0, u_{n+1} = Y_n u_n (n \geq 0), \\ u_{n-1} = X_n u_n (n \leq 0)\}$$

then we have

Theorem 2.1 (Bäcklund transformation). *If $u_n \in T$ then we have $M_n u_n = 0$, $u_{n+1} = Y_n u_n$, $u_{n-1} = X_n u_n$ ($n = 0, \pm 1, \pm 2, \dots$) and $\tau_n = u_n t_n$ satisfies the Toda equation (1.1).*

§ 3. One-parameter groups on T . We can obtain three linearly independent first order partial differential operators which commute with M_0 (modulo M_0).

Theorem 3.1. $\hat{X} = X + y$, Y and $Z = yY - xX$ commute with M_0 .

We can construct three one-parameter groups of linear transformations and a finite group which keep T invariant.