

Long Time Behaviour of an Infinite Particle System

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Abstract. The long time behaviour of the semi-infinite Toda lattice is deduced from a set of identities for the squared eigenfunctions of the Toda flow.

1. Introduction

Let ℓ_2^+ be the real Hilbert space of sequences $u = (u_1, u_2, \dots)$, $u_i \in \mathbb{R}$ such that $\|u\|^2 = \sum_{i=1}^{\infty} u_i^2 < \infty$, and let $D = \{u \in \ell_2^+ : u_i \neq 0 \text{ for finitely many } i\}$. Recently, the study of the semi-infinite Toda lattice [3] has led us to consider isospectral flows on bounded symmetric operators L in ℓ_2^+ . More precisely, if L_0 is a bounded self-adjoint operator on ℓ_2^+ , then, by extending the well-known QR decomposition for matrices to the present case, one has

$$e^{tL_0} = Q(t) R(t), \quad t \in \mathbb{R},$$

where $Q(t)$ is orthogonal ($Q^T(t)Q(t) = Q(t)Q^T(t) = I$) and $R(t)$ is upper triangular [$R_{ij}(t) = 0$ for $i > j$] with $R_{ii}(t) > 0$. Clearly, the map $L_0 \rightarrow \phi(t, L_0) \equiv L(t) \equiv Q^T(t)L_0Q(t)$ defines an isospectral flow on bounded symmetric operators on ℓ_2^+ , and we shall refer to it as the *Toda flow*.

In [1], we develop new techniques to study various properties of the isospectral flows which are related to the Toda flow. In particular, we have a dynamical version of the min-max theorem from which we derive the following

Theorem. *If L_0 is a Jacobi operator¹, then for all t , $\phi(t, L_0)$ is also a Jacobi operator. Moreover, as $t \rightarrow \infty$, $\phi(t, L_0)$ converges strongly to a diagonal operator $A = \text{diag}(\alpha_1, \alpha_2, \dots)$, where*

$$\alpha_i = \inf_{u_1, \dots, u_{i-1}} \sup_{\substack{u \perp \{u_1, \dots, u_{i-1}\} \\ \|u\| = 1}} (u, L_0 u).$$

¹ A Jacobi operator is a real, bounded, symmetric, tridiagonal operator in ℓ_2^+ with strictly positive off-diagonal entries