

35. Deformation of Linear Ordinary Differential Equations. II

By Michio JIMBO and Tetsuji MIWA

Research Institute for Mathematical Sciences, Kyoto University

(Communicated by Kôzaku YOSIDA, M. J. A., April 12, 1980)

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].

We are indebted to Drs. E. Date, Y. Môri, K. Okamoto, Prof. M. Sato and Dr. K. Ueno for stimulating discussions.

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 $\left\{ \begin{matrix} \infty & a_1 & \dots & a_n \\ L^{(\infty)} & L^{(1)} & \dots & L^{(n)} \end{matrix} \right\}$, 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.

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

$$(3) \quad \hat{Y}^{(\nu)'}(x) = \begin{cases} \sum_{k=0}^{\infty} Y_k^{(\infty)'} x^{-k}, Y_0^{(\infty)'} = 1 & (\nu = \infty) \\ \sum_{k=0}^{\infty} Y_k^{(\nu)'} (x - a_\nu)^k, Y_0^{(\nu)'} = 1 & (\nu \neq \infty). \end{cases}$$

The multiplier $R(x)$ is uniquely determined from (1)–(3) as a rational function in x with rational coefficients in $a_1, \dots, a_n, Y_{k,\alpha\beta}^{(\nu)}$ ($\nu = 1, \dots, n, \infty; k = 1, 2, \dots; \alpha, \beta = 1, \dots, m$) and $G_{\alpha\beta}^{(\nu)}$ ($\nu = 1, \dots, n; \alpha, \beta = 1, \dots, m$).

2. We define the length N of a Schlesinger transformation of type $\left\{ \begin{smallmatrix} \infty & a_1 & \dots & a_n \\ L^{(\infty)} & L^{(1)} & \dots & L^{(n)} \end{smallmatrix} \right\}$ by $N = \sum_{\nu=1, \dots, n, \infty} \sum_{l_\nu > 0} l_\nu$. We say a Schlesinger transformation is elementary if its length is 1. A Schlesinger transformation of length N is decomposed into N elementary transformations. We use the following abbreviated notations for types of elementary transformations: Namely, $\left\{ \begin{smallmatrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\}$ signifies the type

$$\left\{ \begin{smallmatrix} \infty & a_1 & \dots & a_n \\ L^{(\infty)} & L^{(1)} & \dots & L^{(n)} \end{smallmatrix} \right\} \quad \text{with} \quad L^{(\nu)} = -\delta_{\nu\alpha_0} E_{\alpha_0} + \delta_{\nu\mu_0} E_{\beta_0} \quad (\nu = 1, \dots, n, \infty).$$

Here we set $E_{\alpha_0} = (\delta_{\alpha\alpha_0} \delta_{\beta\alpha_0})_{\alpha, \beta = 1, \dots, m}$.

We shall give the table of multipliers $R(x)$ for elementary transformations.

$$(4) \quad \left\{ \begin{smallmatrix} \infty & \infty \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\}: \quad R(x) = E_{\alpha_0} x + R_0, R_{0,\alpha\beta} \text{ is given by}$$

	$\beta = \alpha_0$	$\beta = \beta_0$	$\beta \neq \alpha_0, \beta_0$
$\alpha = \alpha_0$	$\left(-Y_{2,\alpha_0\beta_0}^{(\infty)} + \sum_{\gamma(\neq\alpha_0)} Y_{1,\alpha_0\gamma}^{(\infty)} Y_{1,\gamma\beta_0}^{(\infty)} \right) / Y_{1,\alpha_0\beta_0}^{(\infty)}$	$-Y_{1,\alpha_0\beta_0}^{(\infty)}$	$-Y_{\alpha_0\beta}^{(\infty)}$
$\alpha = \beta_0$	$1 / Y_{1,\alpha_0\beta_0}^{(\infty)}$	0	0
$\alpha \neq \alpha_0, \beta_0$	$-Y_{1,\alpha\beta_0}^{(\infty)} / Y_{1,\alpha_0\beta_0}^{(\infty)}$	0	$\delta_{\alpha\beta}$.

$$(5) \quad \left\{ \begin{smallmatrix} \nu_0 & \nu_0 \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\} (\nu_0 \neq \infty): \quad R(x) = 1 + R_0 / (x - a_{\nu_0}),$$

$$R_{0,\alpha\beta} = -G_{\alpha\beta_0}^{(\nu_0)} (G^{(\nu_0)-1})_{\alpha_0\beta} / Y_{1,\alpha_0\beta_0}^{(\nu_0)}.$$

$$(6) \quad \left\{ \begin{smallmatrix} \infty & \mu_0 \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\} (\mu_0 \neq \infty): \quad R(x) = E_{\alpha_0} (x - a_{\mu_0}) + R_0, R_{0,\alpha\beta} \text{ is given by}$$

	$\beta = \alpha_0$	$\beta \neq \alpha_0$
$\alpha = \alpha_0$	$\sum_{\gamma(\neq\alpha_0)} Y_{1,\alpha_0\gamma}^{(\infty)} G_{\gamma\beta_0}^{(\mu_0)} / G_{\alpha_0\beta_0}^{(\mu_0)}$	$-Y_{1,\alpha_0\beta}^{(\infty)}$
$\alpha \neq \alpha_0$	$-G_{\alpha\beta_0}^{(\mu_0)} / G_{\alpha_0\beta_0}^{(\mu_0)}$	$\delta_{\alpha\beta}$.

$$(7) \quad \left\{ \begin{smallmatrix} \nu_0 & \infty \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\} (\nu_0 \neq \infty): \quad R(x) = 1 - E_{\beta_0} + R_1 / (x - \alpha_{\nu_0}), R_{1,\alpha\beta} \text{ is given by}$$

$\alpha \neq \beta_0$	$-Y_{1,\alpha\beta_0}^{(\infty)} (G^{(\nu_0)-1})_{\alpha_0\beta} / (G^{(\nu_0)-1})_{\alpha_0\beta_0}$
$\alpha = \beta_0$	$(G^{(\nu_0)-1})_{\alpha_0\beta} / (G^{(\nu_0)-1})_{\alpha_0\beta_0}$

$$(8) \quad \left\{ \begin{smallmatrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{smallmatrix} \right\} (\nu_0 \neq \mu_0, \nu_0, \mu_0 \neq \infty): \quad R(x) = 1 + R_0 / (x - a_{\nu_0})$$

$$R_{0,\alpha\beta} = (\alpha_{\nu_0} - a_{\mu_0}) G_{\alpha\beta_0}^{(\mu_0)} (G^{(\nu_0)-1})_{\alpha_0\beta} / (G^{(\nu_0)-1} G^{(\mu_0)})_{\alpha_0\beta_0}.$$

3. We define a set of characteristic matrices $G^{(\nu, \mu)(l, k)}$ ($\nu, \mu = 1, \dots, n, \infty; l, k \in \mathbb{Z}$) as follows. If $l \leq 0$ or $k \leq 0$ we set

$$G^{(\nu, \mu)(l, k)} = \begin{cases} 1 & \text{if } \nu = \mu, l + k = 1, l \leq 0 \\ -1 & \text{if } \nu = \mu, l + k = 1, k \leq 0 \\ 0 & \text{otherwise.} \end{cases}$$

In order to define the non trivial part, we prepare the following notations:

$$\left[\sum_{k=0}^{\infty} Y_k x^{-k} \right]_l^{(\infty)} = \sum_{k=0}^l Y_k x^{-k} \text{ and}$$

$$\left[\sum_{k=0}^{\infty} Y_k (x - a_\nu)^k \right]_l^{(\nu)} = \sum_{k=0}^l Y_k (x - a_\nu)^k \cdot G^{(\nu, \mu)(l, k)} \quad (\nu, \mu = 1, \dots, n, \infty; l, k \geq 1)$$

are defined by the following identities.

$$(9) \quad \sum_{k \in \mathbb{Z}} G^{(\infty, \infty)(l, k)} x^{1-l-k} = [\hat{Y}^{(\infty)}(x)^{-1}]_{l-1}^{(\infty)} \hat{Y}^{(\infty)}(x) \quad (l \geq 1),$$

$$\sum_{l \in \mathbb{Z}} G^{(\infty, \infty)(l, k)} x^{1-l-k} = -\hat{Y}^{(\infty)}(x)^{-1} [\hat{Y}^{(\infty)}(x)]_{k-1}^{(\infty)} \quad (k \geq 1).$$

$$(10) \quad \sum_{k \in \mathbb{Z}} G^{(\infty, \nu)(l, k)} x^{1-l}(x - a_\nu)^{k-1} = [\hat{Y}^{(\infty)}(x)^{-1}]_{l-1}^{(\infty)} G^{(\nu)} \hat{Y}^{(\nu)}(x),$$

$$\sum_{l \in \mathbb{Z}} G^{(\infty, \nu)(l, k)} x^{-l}(x - a_\nu)^k = \hat{Y}^{(\infty)}(x)^{-1} G^{(\nu)} [\hat{Y}^{(\nu)}(x)]_{k-1}^{(\nu)}.$$

$$(11) \quad \sum_{k \in \mathbb{Z}} G^{(\nu, \infty)(l, k)} (x - a_\nu)^l x^{-k} = [\hat{Y}^{(\nu)}(x)^{-1}]_{l-1}^{(\nu)} G^{(\nu)-1} \hat{Y}^{(\infty)}(x),$$

$$\sum_{l \in \mathbb{Z}} G^{(\nu, \infty)(l, k)} (x - a_\nu)^{l-1} x^{1-k} = \hat{Y}^{(\nu)}(x)^{-1} G^{(\nu)-1} [\hat{Y}^{(\infty)}(x)]_{k-1}^{(\infty)}.$$

$$(12) \quad \sum_{k \in \mathbb{Z}} G^{(\nu, \mu)(l, k)} (x - a_\nu)^l (x - a_\mu)^{k-1} = [\hat{Y}^{(\nu)}(x)^{-1}]_{l-1}^{(\nu)} G^{(\nu)-1} G^{(\mu)} \hat{Y}^{(\mu)}(x),$$

$$\sum_{l \in \mathbb{Z}} G^{(\nu, \mu)(l, k)} (x - a_\nu)^{l-1} (x - a_\mu)^k = -\hat{Y}^{(\nu)}(x)^{-1} G^{(\nu)-1} G^{(\mu)} [\hat{Y}^{(\mu)}(x)]_{k-1}^{(\mu)}.$$

Proposition 1. We denote by $G^{(\nu, \mu)(l, k)'} (\nu, \mu = 1, \dots, n, \infty; l, k \in \mathbb{Z})$ the characteristic matrices for the transformed matrix $Y'(x)$ by an elementary transformation of type $\begin{Bmatrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{Bmatrix}$. Then for $l, k \geq 1$ we have

$$(13) \quad G_{\alpha\beta}^{(\nu, \mu)(l, k)'} = \det \begin{pmatrix} G_{\alpha_0\beta_0}^{(\nu_0, \mu_0)(1, 1)} & G_{\alpha_0\beta_0}^{(\nu_0, \mu)(1, k)} \\ G_{\alpha\beta_0}^{(\nu, \mu_0)(l, 1)} & G_{\alpha\beta}^{(\nu, \mu)(l, k)} \end{pmatrix} / G_{\alpha_0\beta_0}^{(\nu_0, \mu_0)(1, 1)},$$

with the following modifications in the right hand side:

$$l \mapsto \begin{cases} l+1 & \text{if } \nu = \nu_0 \text{ and } \alpha = \alpha_0 \\ l-1 & \text{if } \nu = \mu_0 \text{ and } \alpha = \beta_0 \end{cases}, \quad k \mapsto \begin{cases} k-1 & \text{if } \mu = \nu_0 \text{ and } \beta = \alpha_0 \\ k+1 & \text{if } \mu = \mu_0 \text{ and } \beta = \beta_0 \end{cases}.$$

4. We denote by $q \left\{ \begin{matrix} \infty & a_1 & \dots & a_n \\ L^{(\infty)} & L^{(1)} & \dots & L^{(n)} \end{matrix}; Y(x) \right\}$ the ratio of the τ function for the transformed matrix $Y'(x)$ by a Schlesinger transformation of type $\left\{ \begin{matrix} \infty & a_1 & \dots & a_n \\ L^{(\infty)} & L^{(1)} & \dots & L^{(n)} \end{matrix} \right\}$ to the τ function for the original matrix $Y(x)$.

Proposition 2. For an elementary transformation of type

$\begin{Bmatrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{Bmatrix}$ the τ quotient $q \left\{ \begin{matrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{matrix}; Y(x) \right\}$ is given by

$$(14) \quad q \left\{ \begin{matrix} \nu_0 & \mu_0 \\ \alpha_0 & \beta_0 \end{matrix}; Y(x) \right\} = G_{\alpha_0\beta_0}^{(\nu_0, \mu_0)(1, 1)} = \begin{cases} Y_{1, \alpha_0\beta_0}^{(\nu_0)} & \text{if } \nu_0 = \mu_0 \\ G_{\alpha_0\beta_0}^{(\mu_0)} & \text{if } \nu_0 = \infty, \mu_0 \neq \infty \\ (G^{(\nu_0-1)})_{\alpha_0\beta_0} & \text{if } \nu_0 \neq \infty, \mu_0 = \infty \\ (G^{(\nu_0-1)} G^{(\mu_0)}) / (\alpha_{\mu_0} - a_{\nu_0}) & \text{if } \nu_0, \mu_0 \neq \infty, \nu_0 \neq \mu_0. \end{cases}$$

In general, we have the following

Theorem 3. Let $W \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} ; Y(x) \right\}$ be the following $N \times N$

(N : the length) matrix,

$$(15) \quad W \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} ; Y(x) \right\} = (G_{\alpha\beta}^{(\nu,\mu)(l,k)})_{\substack{\nu,\mu=1,\dots,n,\infty; \alpha,\beta=1,\dots,m \\ l=1,\dots,N_\alpha^{-\nu}; k=1,\dots,N_\beta^{+\mu}},$$

where $N_\alpha^{+\nu} = \max(l_\alpha^\nu, 0)$ and $N_\alpha^{-\nu} = -\min(l_\alpha^\nu, 0)$. Then we have

$$(16) \quad q \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} ; Y(x) \right\} = \det W \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} ; Y(x) \right\}.$$

Moreover, the characteristic matrices $G^{(\nu,\mu)(l,k)}$ ($\nu, \mu = 1, \dots, n, \infty; l, k = 1, 2, \dots$) for the transformed matrix $Y'(x)$ by the Schlesinger transformation of type $\left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} \right\}$ is given by

$$(17) \quad q \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} \right\} G_{\alpha_0\beta_0}^{(\nu_0,\mu_0)(l_0,k_0)}$$

$$= \det \left(W \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_n \\ L^{(\infty)} & L^{(1)} & \cdots & L^{(n)} \end{smallmatrix} \right\} \begin{pmatrix} G_{\alpha\beta}^{(\nu,\mu)(l,k_0+l_0^{\mu_0})} \\ \nu=1,\dots,n,\infty \\ \alpha=1,\dots,m \\ l=1,\dots,l_\alpha^{-\nu} \end{pmatrix} \begin{pmatrix} G_{\alpha_0\beta_0}^{(\nu_0,\mu_0)(l_0-l_0^{\nu_0},k_0+l_0^{\mu_0})} \\ \mu=1,\dots,n,\infty \\ \beta=1,\dots,m \\ k=1,\dots,l_\beta^{+\mu} \end{pmatrix} \right) (l_0, k_0 \geq 1).$$

Remark 1. We say that $x=a$ is regular for $Y(x)$ if $Y(x)$ is holomorphic and invertible at $x=a$. In this case we can choose an $m \times m$ invertible constant matrix C and consider the point $x=a$ as a regular singular point with the connection matrix C and the exponents $(0, \dots, 0)$ of formal monodromy. Then (14) implies that $Y(a)$ is also expressible as a τ quotient.

5. *Soliton solution* (cf. [3], [4]). Take $Y(x) = e^{T(x)}$ where $T(x)$ is a polynomial in x with $m \times m$ diagonal matrices as coefficients such that $T(0) = 0$. We choose an integer N , Nm points a_1, \dots, a_{Nm} and Nm $m \times m$ matrices C_1, \dots, C_{Nm} which are supposed to be the connection matrices at a_1, \dots, a_{Nm} , respectively. The Schlesinger transformation of type $\left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_{Nm} \\ NI & E_1 & \cdots & E_1 \end{smallmatrix} \right\}$ for $Y(x)$ is given by a multiplier $R(x)$ of the form $R(x) = x^N + Y_1 x^{N-1} + \dots + Y_N$. Theorem 3 reads as

$$(18) \quad q \left\{ \begin{smallmatrix} \infty & a_1 & \cdots & a_{Nm} \\ NI & E_1 & \cdots & E_1 \end{smallmatrix} ; Y(x) \right\} = \det W,$$

$$(19) \quad (Y_1, \dots, Y_N) = -W^{(N)}W^{-1},$$

where

$$W = \begin{pmatrix} W^{(N-1)} \\ \vdots \\ W^{(0)} \end{pmatrix} \quad \text{and} \quad W^{(l)} = \left(a_1^l e^{T(a_1)} C_1^{-1} \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \dots, a_{Nm}^l e^{T(a_{Nm})} C_{Nm}^{-1} \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \right).$$

6. *Rational solution* (cf. [5]). Choose integers $\lambda_1, \dots, \lambda_m$ and μ_1, \dots, μ_m such that $\lambda_1 \geq \dots \geq \lambda_m, \mu_1 \geq \dots \geq \mu_m, \lambda_1 + \dots + \lambda_m = \mu_1 + \dots + \mu_m$

and $\mu_1 + \dots + \mu_\alpha \leq \lambda_1 + \dots + \lambda_\alpha$ ($\alpha = 1, \dots, m-1$). We also choose an $m \times m$ matrix C as the connection matrix at $x=0$. Take $Y(x) = x^{\lambda_m} e^{T(x)}$ and consider the Schlesinger transformation of type

$$\left\{ \begin{matrix} \infty & 0 \\ L^{(\infty)} = (\delta_{\alpha\beta}(\lambda_\beta - \mu_\beta)) & L^{(0)} = (\delta_{\alpha\beta}(\lambda_\beta - \lambda_m)) \end{matrix} \right\} \text{ for } Y(x).$$

The multiplier $R(x)$ is of the form

$$R(x) = 1 + Y_1 x^{-1} + \dots + (Y_{\mu_1 - \lambda_m} x^{\lambda_m - \mu_1}) x^{\begin{pmatrix} \mu_1 - \lambda_m & & \\ & \ddots & \\ & & \mu_m - \lambda_m \end{pmatrix}}.$$

We define a sequence of integers α_l by $\alpha_l = \alpha$ if $\mu_\alpha - \lambda_\alpha + 1 \leq l \leq \mu_{\alpha-1} - \lambda_\alpha$. Then for $\alpha_l + 1 \leq \alpha \leq m$ α -th column of Y_l is zero. We denote by \tilde{Y}_l the $m \times \alpha_l$ non zero part of Y_l . We also define a row vector $\mathbf{c}_{\alpha\beta}^{(l)}$ ($l \geq 0, 1 \leq \alpha, \beta \leq m$) of the size $\lambda_\alpha - \lambda_\beta$ by

$$\mathbf{c}_{\alpha\beta}^{(l)} = \left((C^{-1})_{\alpha\beta}, \dots, \left(\frac{1}{(\lambda_k - \lambda_m - 1)!} \frac{d^{\lambda_k - \lambda_m - 1}}{dx^{\lambda_k - \lambda_m - 1}} e^{T(x)} \Big|_{x=0} \right)_{\alpha\alpha} (C^{-1})_{\alpha\beta} \right) Q_\beta^l$$

where $Q = \begin{pmatrix} 0 & 1 & & & \\ & & \ddots & & \\ & & & \ddots & \\ & & & & 1 \\ & & & & & 0 \end{pmatrix}$, and an $m \times (\lambda_\alpha - \lambda_m)$ matrix $W_\alpha^{(l)}$ ($l \geq 0, 1 \leq \alpha$

$\leq m-1$) by $W_\alpha^{(l)} = {}^t(\mathbf{c}_{1\alpha}^{(l)}, \mathbf{c}_{2\alpha}^{(\mu_2 - \mu_1 + l)}, \dots, \mathbf{c}_{m\alpha}^{(\mu_m - \mu_1 + l)})$. We denote by $W_{\alpha,\alpha'}^{(l)}$ the $\alpha' \times (\lambda_\alpha - \lambda_m)$ matrix made of the first α' rows of $W_\alpha^{(l)}$. Then Theorem 3 reads as

$$(20) \quad \left\{ \begin{matrix} \infty & 0 \\ L^{(\infty)} & L^{(0)} \end{matrix} \right\} = \det W,$$

$$(21) \quad (\tilde{Y}_1, \dots, \tilde{Y}_N) = -(W_1^{(N)}, \dots, W_{m-1}^{(N)}) W^{-1},$$

where $W = (W_{\alpha,\alpha'}^{(N-j)})_{j=1, \dots, N; \alpha=1, \dots, m-1}$.

Remark 2. In both examples, the τ function for the original matrix $Y(x)$ is 1. Hence the formula (18) or (20) gives the τ function for the transformed matrix $Y'(x) = R(x)Y(x)$.

References

- [1] M. Jimbo and T. Miwa: Deformation of linear ordinary differential equations. I. Proc. Japan Acad. **56A**, 143-148 (1980).
- [2] L. Schlesinger: J. Reine u. Angew. Math., **141**, 96 (1912).
- [3] E. Date: Proc. Japan Acad., **55A**, 27 (1979).
- [4] K. Ueno: Monodromy preserving deformation and its application to soliton theory. II. RIMS preprint, no. 309 (1980).
- [5] H. Flashka and A. C. Newell: Monodromy and spectrum preserving deformation. I. Clarkson College of Tech. (1979) (preprint).