
Bäcklund and Darboux Transformations
Geometry and Modern Applications in Soliton Theory

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Contents

Preface	xv
Acknowledgements	xvii
General Introduction and Outline	1
1 Pseudospherical Surfaces and the Classical Bäcklund Transformation. The Bianchi System	17
1.1 The Gauss-Weingarten Equations for Hyperbolic Surfaces. Pseudospherical Surfaces. The Sine-Gordon Equation	18
1.2 The Classical Bäcklund Transformation for the Sine-Gordon Equation	22
1.3 Bianchi's Permutability Theorem. Generation of Multi-Soliton Solutions	28
1.3.1 Bianchi's Permutability Theorem	28
1.3.2 Physical Applications	30
1.4 Pseudospherical Soliton Surfaces. Breathers	31
1.4.1 The Pseudosphere	32
1.4.2 A Pseudospherical Helicoid	35
1.4.3 Two-Soliton Surfaces	37
1.4.4 Breathers	38
1.4.5 Stationary Breather Surfaces	39
1.5 Parallel Surfaces. Induced Bäcklund Transformation for a Class of Weingarten Surfaces	41
1.5.1 Surfaces of Constant Mean Curvature. A Theorem of Bonnet	42
1.5.2 An Induced Bäcklund Transformation	43
1.6 The Bianchi System. Its Auto-Bäcklund Transformation	45

1.6.1	Hyperbolic Surfaces. Spherical Representation	46
1.6.2	A Bäcklund Transformation for Hyperbolic Surfaces	49
1.6.3	The Bianchi System	53
2	The Motion of Curves and Surfaces. Soliton Connections	60
2.1	Motions of Curves of Constant Torsion or Curvature. The Sine-Gordon Connection	61
2.1.1	A Motion of an Inextensible Curve of Constant Torsion	62
2.1.2	A Motion of an Inextensible Curve of Constant Curvature	63
2.2	A 2×2 Linear Representation for the Sine-Gordon Equation	64
2.3	The Motion of Pseudospherical Surfaces. A Weingarten System and Its Bäcklund Transformation	68
2.3.1	A Continuum Limit of an Anharmonic Lattice Model	71
2.3.2	A Weingarten System	71
2.3.3	Bäcklund Transformations	73
2.4	The mKdV Equation. Moving Curve and Soliton Surface Representations. A Solitonic Weingarten System	80
2.4.1	The mKdV Equation	80
2.4.2	Motion of a Dini Surface	82
2.4.3	A Triply Orthogonal Weingarten System	85
3	Tzitzeica Surfaces. Conjugate Nets and the Toda Lattice Scheme	88
3.1	Tzitzeica Surfaces. Link to an Integrable Gasdynamics System	89
3.1.1	The Tzitzeica and Affinsphären Equations	89
3.1.2	The Affinsphären Equation in a Gasdynamics Context	95
3.2	Construction of Tzitzeica Surfaces. An Induced Bäcklund Transformation	101
3.3	Laplace-Darboux Transformations. The Two-Dimensional Toda Lattice. Conjugate Nets	109
3.3.1	Laplace-Darboux Transformations	110
3.3.2	Iteration of Laplace-Darboux Transformations. The Two-Dimensional Toda Lattice	111
3.3.3	The Two-Dimensional Toda Lattice: Its Linear Representation and Bäcklund Transformation	113
3.3.4	Conjugate Nets	117
4	Hasimoto Surfaces and the Nonlinear Schrödinger Equation. Geometry and Associated Soliton Equations	119
4.1	Binormal Motion and the Nonlinear Schrödinger Equation. The Heisenberg Spin Equation	120

4.1.1	A Single Soliton NLS Surface	122
4.1.2	Geometric Properties	124
4.1.3	The Heisenberg Spin Equation	128
4.2	The Pohlmeyer-Lund-Regge Model. SIT and SRS Connections. Compatibility with the NLS Equation	129
4.2.1	The Pohlmeyer-Lund-Regge Model	130
4.2.2	The SIT Connection	132
4.2.3	The SRS Connection	134
4.2.4	Compatibility of the Maxwell-Bloch System with the NLS Equation	135
4.3	Geometry of the NLS Equation. The Auto-Bäcklund Transformation	137
4.3.1	The Nonlinear Schrödinger Equation	142
4.3.2	The Auto-Bäcklund Transformation	146
5	Isothermic Surfaces. The Calapso and Zoomeron Equations	152
5.1	The Gauss-Mainardi-Codazzi Equations for Isothermic Surfaces. The Calapso Equation. Dual Isothermic Surfaces	152
5.2	The Geometry of Isothermic Surfaces in \mathbb{R}^{n+2}	156
5.2.1	Conjugate and Orthogonal Coordinates	157
5.2.2	Isothermic Surfaces	159
5.2.3	Specialisations and Generalisations	160
5.3	The Vector Calapso System. Its Scalar Lax Pair	162
5.3.1	The Vector Calapso System	162
5.3.2	A Scalar Lax Pair	164
5.3.3	Reductions	166
5.4	The Fundamental Transformation	167
5.4.1	Parallel Nets. The Combescure Transformation	167
5.4.2	The Radial Transformation	168
5.4.3	The Fundamental Transformation	169
5.5	A Bäcklund Transformation for Isothermic Surfaces	171
5.5.1	The Fundamental Transformation for Conjugate Coordinates	171
5.5.2	The Ribaucour Transformation	173
5.5.3	A Bäcklund Transformation for Isothermic Surfaces	175
5.6	Permutability Theorems and Their Geometric Implications	178
5.6.1	A Permutability Theorem for Conjugate Nets. Planarity	178
5.6.2	A Permutability Theorem for Orthogonal Conjugate Nets. Cyclicity	181
5.6.3	A Permutability Theorem for Isothermic Surfaces. Constant Cross-Ratio	184

5.7	An Explicit Permutability Theorem for the Vector Calapso System	187
5.7.1	The Ribaucour-Moutard Connection	187
5.7.2	A Permutability Theorem	189
5.8	Particular Isothermic Surfaces. One-Soliton Surfaces and Cyclides	191
5.8.1	One-Soliton Isothermic Surfaces	191
5.8.2	A Class of Solutions Generated by the Moutard Transformation	192
5.8.3	Dupin Cyclides	198
6	General Aspects of Soliton Surfaces. Role of Gauge and Reciprocal Transformations	204
6.1	The AKNS 2×2 Spectral System	205
6.1.1	The Position Vector of Pseudospherical Surfaces	205
6.1.2	The $su(2)$ Linear Representation and Its Associated Soliton Surfaces. The AKNS Case $r = -\bar{q}$	209
6.2	NLS Eigenfunction Hierarchies. Geometric Properties. The Miura Transformation	216
6.2.1	Soliton Surface Position Vectors as Solutions of Eigenfunction Equations	217
6.2.2	The Serret-Frenet Equations and the NLS Hierarchy	220
6.3	Reciprocal Transformations. Loop Solitons	222
6.3.1	Reciprocal Transformations and the Loop Soliton Equation	222
6.3.2	Loop Solitons	225
6.4	The Dym, mKdV, and KdV Hierarchies. Connections	229
6.4.1	Invariance under Reciprocal Transformations. A Class of Planar Curve Motions	230
6.4.2	The Dym, mKdV, and KdV Hierarchies	233
6.4.3	A Permutability Theorem	235
6.4.4	A Geometric Derivation of the mKdV Hierarchy	237
6.5	The Binormal Motion of Curves of Constant Curvature. Extended Dym Surfaces	240
6.5.1	Curves of Constant Curvature	242
6.5.2	Extended Dym Surfaces. The $su(2)$ Linear Representation	246
6.5.3	A CC-Ideal Formulation	249
6.5.4	A Matrix Darboux Transformation. A Bäcklund Transformation for the Extended Dym and m^2 KdV Equations	252
6.5.5	Soliton Surfaces	255

6.6	The Binormal Motion of Curves of Constant Torsion. The Extended Sine-Gordon System	258
6.6.1	The Extended Sine-Gordon System	259
6.6.2	Fundamental Forms. An $su(2)$ Linear Representation	260
6.6.3	A Bäcklund Transformation	262
6.6.4	An Analogue of the Bianchi Transformation. Dual Surfaces	263
7	Bäcklund Transformation and Darboux Matrix Connections	266
7.1	The Connection for Pseudospherical and Nonlinear Schrödinger Surfaces	267
7.1.1	Pseudospherical Surfaces	267
7.1.2	NLS Surfaces	271
7.2	Darboux Matrix and Induced Bäcklund Transformations for the AKNS System. The Constant Length Property	277
7.2.1	An Elementary Matrix Darboux Transformation	277
7.2.2	Invariance of a $su(2)$ Constraint	280
7.2.3	The AKNS Class $r = -\bar{q}$ and Its Elementary Bäcklund Transformation	282
7.2.4	The Constant Length Property	285
7.3	Iteration of Matrix Darboux Transformations. Generic Permutability Theorems	287
7.3.1	Iteration of Matrix Darboux Transformations	288
7.3.2	Generic Permutability Theorems	292
8	Bianchi and Ernst Systems. Bäcklund Transformations and Permutability Theorems	297
8.1	Bianchi Surfaces. Application of the Sym-Tafel Formula	298
8.2	Matrix Darboux Transformations for Non-Isospectral Linear Representations	300
8.3	Invariance of the $su(2)$ Constraint. A Distance Property	302
8.4	The Ernst Equation of General Relativity	303
8.4.1	Linear Representations	305
8.4.2	The Dual ‘Ernst Equation’	306
8.5	The Ehlers and Matzner-Misner Transformations	309
8.6	The Neugebauer and Harrison Bäcklund Transformations	311
8.7	A Matrix Darboux Transformation for the Ernst Equation	319
8.8	A Permutability Theorem for the Ernst Equation and Its Dual. A Classical Bianchi Connection	324
9	Projective-Minimal and Isothermal-Asymptotic Surfaces	329
9.1	Analogues of the Gauss-Mainardi-Codazzi Equations in Projective Differential Geometry	330

9.2	Projective-Minimal, Godeaux-Rozet, and Demoulin Surfaces	333
9.3	Linear Representations	335
9.3.1	The Wilczynski Tetrahedral and a 4×4 Linear Representation	336
9.3.2	The Plücker Correspondence and a 6×6 Linear Representation	337
9.4	The Demoulin System as a Periodic Toda Lattice	341
9.5	A Bäcklund Transformation for Projective-Minimal Surfaces	343
9.5.1	Invariance of the $so(3, 3)$ Linear Representation	345
9.5.2	Invariance of the $sl(4)$ Linear Representation	350
9.6	One-Soliton Demoulin Surfaces	353
9.7	Isothermal-Asymptotic Surfaces. The Stationary mNVN Equation	357
9.7.1	The Stationary mNVN Equation	358
9.7.2	The Stationary NVN Equation	360
9.8	A Bäcklund Transformation for Isothermal-Asymptotic Surfaces	365
9.8.1	An Invariance of the mNVN Equation	365
9.8.2	An Invariance of the NVN Equation and a Bäcklund Transformation for Isothermal-Asymptotic Surfaces	367
<i>Appendix A</i>	The $su(2)$–$so(3)$ Isomorphism	371
<i>Appendix B</i>	CC-Ideals	374
<i>Appendix C</i>	Biographies	380
	Bibliography and Author Index	383
	Subject Index	403

*Pseudospherical Surfaces and the Classical
Bäcklund Transformation. The Bianchi System*

The explicit study of surfaces of constant negative total curvature goes back to the work of Minding [261] in 1838. Thus, in that year, Minding's theorem established the important result that these surfaces are isometric, that is, points on two such surfaces can be placed in one-to-one correspondence in a way that the metric is preserved. Beltrami [28] subsequently gave the term pseudospherical to these surfaces and made important connections with Lobachevski's non-Euclidean geometry.

It was Bour [54], in 1862, who seems to have first set down what is now termed the sine-Gordon equation arising out of the compatibility conditions for the Gauss equations for pseudospherical surfaces expressed in asymptotic coordinates.

In 1879, Bianchi [31] in his habilitation thesis presented, in mathematical terms, a geometric construction for pseudospherical surfaces. This result was extended by Bäcklund [21] in 1883 to incorporate a key parameter which allows the iterative construction of such pseudospherical surfaces. The Bäcklund transformation was subsequently shown by Bianchi [32], in 1885, to be associated with an elegant invariance of the sine-Gordon equation. This invariance has become known as the Bäcklund transformation for the sine-Gordon equation. It includes an earlier parameter-independent result of Darboux [94]. The Bäcklund transformation has important applications in soliton theory. Indeed, it appears that the property of invariance under Bäcklund and associated Darboux transformations as originated in [92] is enjoyed by all soliton equations. The contribution of Bianchi and Darboux to the geometry of surfaces and, in particular, the role of Bäcklund transformations preserving certain geometric properties have been discussed by Chern [77] and Sym et al. in [385]. It is with Bäcklund and Darboux transformations, their geometric origins and their application in modern soliton theory that we shall be concerned in the present monograph.

1.1 The Gauss-Weingarten Equations for Hyperbolic Surfaces. Pseudospherical Surfaces. The Sine-Gordon Equation

Here, the study of pseudospherical surfaces is set in the broader context of hyperbolic surfaces via a nonlinear system due to Bianchi [37]. The background is that of basic classical differential geometry of curves and surfaces to be found in such standard works as do Carmo [108] or Struick [352]. The latter work is a rich source of material on the history of the subject.

Let $\mathbf{r} = \mathbf{r}(u, v)$ denote the position vector of a generic point P on a surface Σ in \mathbb{R}^3 . Then, the vectors \mathbf{r}_u and \mathbf{r}_v are tangential to Σ at P and, at such points at which they are linearly independent,

$$\mathbf{N} = \frac{\mathbf{r}_u \times \mathbf{r}_v}{|\mathbf{r}_u \times \mathbf{r}_v|} \quad (1.1)$$

determines the unit normal to Σ . The 1st and 2nd fundamental forms of Σ are defined by

$$\begin{aligned} \text{I} &= d\mathbf{r} \cdot d\mathbf{r} = E du^2 + 2F dudv + G dv^2, \\ \text{II} &= -d\mathbf{r} \cdot d\mathbf{N} = e du^2 + 2f dudv + g dv^2, \end{aligned} \quad (1.2)$$

where

$$\begin{aligned} E &= \mathbf{r}_u \cdot \mathbf{r}_u, \quad F = \mathbf{r}_u \cdot \mathbf{r}_v, \quad G = \mathbf{r}_v \cdot \mathbf{r}_v, \\ e &= -\mathbf{r}_u \cdot \mathbf{N}_u = \mathbf{r}_{uu} \cdot \mathbf{N}, \quad g = -\mathbf{r}_v \cdot \mathbf{N}_v = \mathbf{r}_{vv} \cdot \mathbf{N}, \\ f &= -\mathbf{r}_u \cdot \mathbf{N}_v = -\mathbf{r}_v \cdot \mathbf{N}_u = \mathbf{r}_{uv} \cdot \mathbf{N}. \end{aligned} \quad (1.3)$$

An important classical result due to Bonnet [53] states that the sextuplet $\{E, F, G; e, f, g\}$ determines the surface Σ up to its position in space.

The Gauss equations associated with Σ are [352]

$$\begin{aligned} \mathbf{r}_{uu} &= \Gamma_{11}^1 \mathbf{r}_u + \Gamma_{11}^2 \mathbf{r}_v + e\mathbf{N}, \\ \mathbf{r}_{uv} &= \Gamma_{12}^1 \mathbf{r}_u + \Gamma_{12}^2 \mathbf{r}_v + f\mathbf{N}, \\ \mathbf{r}_{vv} &= \Gamma_{22}^1 \mathbf{r}_u + \Gamma_{22}^2 \mathbf{r}_v + g\mathbf{N}, \end{aligned} \quad (1.4)$$

while the Weingarten equations comprise

$$\begin{aligned} \mathbf{N}_u &= \frac{fF - eG}{H^2} \mathbf{r}_u + \frac{eF - fE}{H^2} \mathbf{r}_v, \\ \mathbf{N}_v &= \frac{gF - fG}{H^2} \mathbf{r}_u + \frac{fF - gE}{H^2} \mathbf{r}_v, \end{aligned} \quad (1.5)$$

where

$$H^2 = |\mathbf{r}_u \times \mathbf{r}_v|^2 = EG - F^2. \quad (1.6)$$

The Γ_{jk}^i in (1.4) are the usual Christoffel symbols given by the relations

$$\Gamma_{jk}^i = \frac{g^{il}}{2} (g_{jl,k} + g_{kl,j} - g_{jk,l}), \quad (1.7)$$

where, with $x^1 = u$, $x^2 = v$,

$$\mathbf{I} = g_{jk} dx^j dx^k, \quad (1.8)$$

and

$$g^{jk} g_{kl} = \delta_l^j. \quad (1.9)$$

In the above, the Einstein convention of summation over repeated indices has been adopted.

The compatibility conditions $(\mathbf{r}_{uu})_v = (\mathbf{r}_{uv})_u$ and $(\mathbf{r}_{uv})_v = (\mathbf{r}_{vv})_u$ applied to the *linear* Gauss system (1.4) produce the *nonlinear* Mainardi-Codazzi system

$$\begin{aligned} \left(\frac{e}{H}\right)_v - \left(\frac{f}{H}\right)_u + \frac{e}{H}\Gamma_{22}^2 - 2\frac{f}{H}\Gamma_{12}^2 + \frac{g}{H}\Gamma_{11}^2 &= 0, \\ \left(\frac{g}{H}\right)_u - \left(\frac{f}{H}\right)_v + \frac{e}{H}\Gamma_{22}^1 - 2\frac{f}{H}\Gamma_{12}^1 + \frac{g}{H}\Gamma_{11}^1 &= 0 \end{aligned} \quad (1.10)$$

or, equivalently,

$$\begin{aligned} e_v - f_u &= e\Gamma_{12}^1 + f(\Gamma_{12}^2 - \Gamma_{11}^1) - g\Gamma_{11}^2, \\ f_v - g_u &= e\Gamma_{22}^1 + f(\Gamma_{22}^2 - \Gamma_{12}^1) - g\Gamma_{12}^2, \end{aligned} \quad (1.11)$$

augmented by the ‘Theorema egregium’ of Gauss. The latter provides an expression for the *Gaussian (total) curvature*

$$\mathcal{K} = \frac{eg - f^2}{EG - F^2} \quad (1.12)$$

in terms of E , F , G alone according to, in Liouville’s representation,

$$\mathcal{K} = \frac{1}{H} \left[\left(\frac{H}{E}\Gamma_{11}^2\right)_v - \left(\frac{H}{E}\Gamma_{12}^2\right)_u \right]. \quad (1.13)$$

In physical terms, the ‘Theorema egregium’ implies that the total curvature of a surface Σ is invariant under bending without stretching.

If the total curvature of Σ is negative, that is, if Σ is a hyperbolic surface, then the *asymptotic lines* on Σ may be taken as parametric curves. Then $e = g = 0$ and the Mainardi-Codazzi equations (1.10) reduce to,

$$\left(\frac{f}{H}\right)_u + 2\Gamma_{12}^2 \frac{f}{H} = 0, \quad \left(\frac{f}{H}\right)_v + 2\Gamma_{12}^1 \frac{f}{H} = 0 \quad (1.14)$$

while

$$\mathcal{K} = -\frac{f^2}{H^2} =: -\frac{1}{\rho^2} \quad (1.15)$$

and

$$\Gamma_{12}^1 = \frac{GE_v - FG_u}{2H^2}, \quad (1.16)$$

$$\Gamma_{12}^2 = \frac{EG_u - FE_v}{2H^2}. \quad (1.17)$$

The angle ω between the parametric lines is such that

$$\cos \omega = \frac{F}{\sqrt{EG}}, \quad \sin \omega = \frac{H}{\sqrt{EG}} \quad (1.18)$$

and since $E, G > 0$, we may take, without loss of generality,

$$E = \rho^2 a^2, \quad G = \rho^2 b^2, \quad (1.19)$$

whence I and II reduce to

$$\text{I} = \rho^2(a^2 du^2 + 2ab \cos \omega dudv + b^2 dv^2), \quad (1.20)$$

$$\text{II} = 2\rho ab \sin \omega dudv.$$

The Mainardi-Codazzi equations (1.11) now show that

$$a_v + \frac{1}{2} \frac{\rho_v}{\rho} a - \frac{1}{2} \frac{\rho_u}{\rho} b \cos \omega = 0, \quad (1.21)$$

$$b_u + \frac{1}{2} \frac{\rho_u}{\rho} b - \frac{1}{2} \frac{\rho_v}{\rho} a \cos \omega = 0, \quad (1.22)$$

while the representation (1.13) for the total curvature yields

$$\omega_{uv} + \frac{1}{2} \left(\frac{\rho_u}{\rho} \frac{b}{a} \sin \omega \right)_u + \frac{1}{2} \left(\frac{\rho_v}{\rho} \frac{a}{b} \sin \omega \right)_v - ab \sin \omega = 0. \quad (1.23)$$

The nonlinear system of Gauss-Mainardi-Codazzi equations (1.21)–(1.23) was originally set down by Bianchi (see [37]). Its importance in soliton theory has been noted by Cenk [74] and subsequently by Levi and Sym [234]. It will be returned to later in that connection subject to an additional constraint, namely $\rho_{uv} = 0$. The system then becomes solitonic.

In the particular case when $\mathcal{K} = -1/\rho^2 < 0$ is a constant, Σ is termed a *pseudospherical* surface. The Mainardi-Codazzi equations (1.21), (1.22) then yield $a = a(u)$, $b = b(v)$. If Σ is now parametrised by arc length along asymptotic lines (corresponding to the transformation $du \rightarrow du' = \sqrt{E(u)} du$, $dv \rightarrow dv' = \sqrt{G(v)} dv$), then the fundamental forms become, on dropping the primes,

$$\begin{aligned} I &= du^2 + 2 \cos \omega \, dudv + dv^2, \\ \Pi &= \frac{2}{\rho} \sin \omega \, dudv, \end{aligned} \tag{1.24}$$

while (1.23) reduces to the celebrated *sine-Gordon* equation

$$\boxed{\omega_{uv} = \frac{1}{\rho^2} \sin \omega.} \tag{1.25}$$

The associated Gauss equations yield

$$\begin{aligned} \mathbf{r}_{uu} &= \omega_u \cot \omega \mathbf{r}_u - \omega_u \operatorname{cosec} \omega \mathbf{r}_v, \\ \mathbf{r}_{uv} &= \frac{1}{\rho} \sin \omega \mathbf{N}, \\ \mathbf{r}_{vv} &= -\omega_v \operatorname{cosec} \omega \mathbf{r}_u + \omega_v \cot \omega \mathbf{r}_v, \end{aligned} \tag{1.26}$$

while those of Weingarten give

$$\begin{aligned} N_u &= \frac{1}{\rho} \cot \omega \mathbf{r}_u - \frac{1}{\rho} \operatorname{cosec} \omega \mathbf{r}_v, \\ N_v &= -\frac{1}{\rho} \operatorname{cosec} \omega \mathbf{r}_u + \frac{1}{\rho} \cot \omega \mathbf{r}_v. \end{aligned} \tag{1.27}$$

In the twentieth century, the sine-Gordon equation has been shown, remarkably, to arise in a diversity of areas of physical interest (see [311]). It was the work of Seeger et al. [201, 345, 346] that first demonstrated how the classical Bäcklund transformation for this equation has important application in the theory of crystal dislocations. Indeed, in [345], within the context of Frenkel’s and Kontorova’s dislocation theory, the superposition of so-called ‘eigenmotions’ was obtained by means of the classical Bäcklund transformation. The

interaction of what today are called breathers with kink-type dislocations was both described analytically and displayed graphically. The typical solitonic features to be subsequently discovered by Zabusky and Kruskal [389] in 1965 for the Korteweg-de Vries equation, namely preservation of velocity and shape following interaction, as well as the concomitant phase shift, were all recorded for the sine-Gordon equation in this remarkable paper of 1953.¹ Connections between the geometry of pseudospherical surfaces and other solitonic equations have been later investigated in [26, 78, 79, 141, 190, 292, 294, 321, 363].

Lamb [223] and Barnard [23] showed that the nonlinear superposition principle associated with the Bäcklund transformation for the sine-Gordon equation has application in the theory of ultrashort optical pulse propagation. In particular, solitonic decomposition phenomena observed experimentally in *Rb* vapour by Gibbs and Slusher [150] were thereby reproduced theoretically. In addition, the classical Bäcklund transformation has also found application in the theory of long Josephson junctions [344].

The preceding provides an historical motivation, both with regard to theory and application, for beginning our study of Bäcklund transformations with the classical result for the sine-Gordon equation. It will be seen that this Bäcklund transformation, in fact, corresponds to a conjugation of invariant transformations due to Bianchi and Lie. The Lie symmetry serves to intrude a key *Bäcklund parameter* into the Bianchi transformation which enables its iteration and the generation thereby of what are, in physical terms, multi-soliton solutions. Therein, the Bäcklund parameters have an important physical interpretation.

1.2 The Classical Bäcklund Transformation for the Sine-Gordon Equation

Underlying the original Bäcklund transformation for the sine-Gordon equation is a simple geometric construction for pseudospherical surfaces. Thus, if a point P is taken on an initial pseudospherical surface Σ and a line segment PP' of constant length and tangential to Σ at P is constructed in a manner dictated by a Bäcklund transformation as described below, then the locus of the points P' as P traces out Σ is another pseudospherical surface Σ' with the same total curvature as Σ . The procedure may be iterated to generate a sequence of pseudospherical surfaces with the same total curvature as the original seed surface Σ .

¹ “Man sieht . . . daß beim Durchdringen von Wellengruppe und Versetzung weder die Energie noch die Geschwindigkeit beider geändert wird. Es tritt lediglich eine Verschiebung des Versetzungsmittelpunktes . . . und des Schwerpunktes der Wellengruppe . . . auf” [345, p 189].

Let Σ be a pseudospherical surface with total curvature $\mathcal{K} = -1/\rho^2$ and with generic position vector $\mathbf{r} = \mathbf{r}(u, v)$, where u, v correspond to the parametrisation by arc length along asymptotic lines. In this parametrisation, $\mathbf{r}_u, \mathbf{r}_v$ and \mathbf{N} are all unit vectors, but \mathbf{r}_u and \mathbf{r}_v are not orthogonal. Accordingly, it proves convenient to introduce an orthonormal triad $\{\mathbf{A}, \mathbf{B}, \mathbf{C}\}$, where

$$\begin{aligned} \mathbf{A} &= \mathbf{r}_u, \quad \mathbf{B} = -\mathbf{r}_u \times \mathbf{N} = -\mathbf{r}_u \times \frac{(\mathbf{r}_u \times \mathbf{r}_v)}{\sin \omega}, \quad \mathbf{C} = \mathbf{N} \\ &= \operatorname{cosec} \omega \mathbf{r}_v - \cot \omega \mathbf{r}_u. \end{aligned} \tag{1.28}$$

The Gauss-Weingarten equations (1.26), (1.27) can now be used to obtain expressions for the derivatives of \mathbf{A} , \mathbf{B} and \mathbf{C} with respect to u and v , namely

$$\begin{aligned} \begin{pmatrix} \mathbf{A} \\ \mathbf{B} \\ \mathbf{C} \end{pmatrix}_u &= \begin{pmatrix} 0 & -\omega_u & 0 \\ \omega_u & 0 & 1/\rho \\ 0 & -1/\rho & 0 \end{pmatrix} \begin{pmatrix} \mathbf{A} \\ \mathbf{B} \\ \mathbf{C} \end{pmatrix}, \\ \begin{pmatrix} \mathbf{A} \\ \mathbf{B} \\ \mathbf{C} \end{pmatrix}_v &= \begin{pmatrix} 0 & 0 & (1/\rho) \sin \omega \\ 0 & 0 & -(1/\rho) \cos \omega \\ -(1/\rho) \sin \omega & (1/\rho) \cos \omega & 0 \end{pmatrix} \begin{pmatrix} \mathbf{A} \\ \mathbf{B} \\ \mathbf{C} \end{pmatrix}. \end{aligned} \tag{1.29}$$

This linear system is compatible if and only if ω satisfies the sine-Gordon equation (1.25).

A new pseudospherical surface Σ' with position vector \mathbf{r}' is now sought in the form

$$\mathbf{r}' = \mathbf{r} + L \cos \phi \mathbf{A} + L \sin \phi \mathbf{B}, \tag{1.30}$$

where $L = |\mathbf{r}' - \mathbf{r}|$ is constant. Here, $\phi(u, v)$ is to be constrained by the requirement that on Σ' , as on Σ , the coordinates u, v correspond to parametrisation along asymptotic lines. A necessary condition for this to be the case is that Σ' have a 1st fundamental form of the type (1.24)₁. In particular, this requires that

$$\mathbf{r}'_u \cdot \mathbf{r}'_u = 1, \quad \mathbf{r}'_v \cdot \mathbf{r}'_v = 1, \tag{1.31}$$

where, on use of (1.30) and the relations (1.29), we have

$$\begin{aligned} \mathbf{r}'_u &= [1 - L(\phi_u - \omega_u) \sin \phi] \mathbf{A} + L(\phi_u - \omega_u) \cos \phi \mathbf{B} + \frac{L}{\rho} \sin \phi \mathbf{C}, \\ \mathbf{r}'_v &= (\cos \omega - L\phi_v \sin \phi) \mathbf{A} + (\sin \omega + L\phi_v \cos \phi) \mathbf{B} + \frac{L}{\rho} \sin(\omega - \phi) \mathbf{C}. \end{aligned} \tag{1.32}$$

The conditions (1.31) now yield, in turn,

$$\phi_u = \omega_u + \frac{1}{L} \left(1 \pm \sqrt{1 - \frac{L^2}{\rho^2}} \right) \sin \phi \quad (1.33)$$

and

$$\phi_v = \frac{1}{L} \left(1 \mp \sqrt{1 - \frac{L^2}{\rho^2}} \right) \sin(\phi - \omega). \quad (1.34)$$

Accordingly, if we set

$$\beta = \frac{\rho}{L} \left(1 \pm \sqrt{1 - \frac{L^2}{\rho^2}} \right) = \frac{L}{\rho} \left(1 \mp \sqrt{1 - \frac{L^2}{\rho^2}} \right)^{-1}, \quad (1.35)$$

then the relations (1.33), (1.34), deliver the necessary requirements

$$\phi_u = \omega_u + \frac{\beta}{\rho} \sin \phi, \quad (1.36)$$

$$\phi_v = \frac{1}{\beta \rho} \sin(\phi - \omega) \quad (1.37)$$

on the angle ϕ in order that Σ' be a pseudospherical surface parametrised by arc length along asymptotic lines. In fact, the pair of equations, (1.36), (1.37), is sufficient in this regard. Moreover, these equations are compatible modulo the sine-Gordon equation (1.25).

On use of (1.36), (1.37), the expressions (1.32) become

$$\mathbf{r}'_u = \left(1 - \frac{L}{\rho} \beta \sin^2 \phi \right) \mathbf{A} + \frac{L}{\rho} \beta \sin \phi \cos \phi \mathbf{B} + \frac{L}{\rho} \sin \phi \mathbf{C}, \quad (1.38)$$

$$\begin{aligned} \mathbf{r}'_v = & \left[\cos \omega - \frac{L}{\rho \beta} \sin \phi \sin(\phi - \omega) \right] \mathbf{A} \\ & + \left[\sin \omega + \frac{L}{\rho \beta} \cos \phi \sin(\phi - \omega) \right] \mathbf{B} - \frac{L}{\rho} \sin(\phi - \omega) \mathbf{C}, \end{aligned} \quad (1.39)$$

so that $\mathbf{r}'_u \cdot \mathbf{r}'_v = \cos(2\phi - \omega)$ and the 1st fundamental form of Σ' becomes

$$I' = du^2 + 2 \cos(2\phi - \omega) dudv + dv^2. \quad (1.40)$$

Furthermore, the unit normal N' to Σ' is given by

$$N' = \frac{\mathbf{r}'_u \times \mathbf{r}'_v}{|\mathbf{r}'_u \times \mathbf{r}'_v|} = -\frac{L}{\rho} \sin \phi \mathbf{A} + \frac{L}{\rho} \cos \phi \mathbf{B} + \left(1 - \frac{L\beta}{\rho}\right) \mathbf{C}, \quad (1.41)$$

whence, on use of (1.30), it is seen that $(\mathbf{r}' - \mathbf{r}) \cdot N' = 0$. Accordingly, the vector $\mathbf{r}' - \mathbf{r}$ joining corresponding points on Σ and Σ' is tangential to Σ' . It is recalled that it is tangential to Σ by construction. Moreover,

$$N'_u = -\frac{L\beta}{\rho^2} \sin \phi \cos \phi \mathbf{A} + \left(\frac{L\beta}{\rho^2} \cos^2 \phi - \frac{1}{\rho}\right) \mathbf{B} + \frac{L}{\rho^2} \cos \phi \mathbf{C}, \quad (1.42)$$

$$\begin{aligned} N'_v = & \left[\frac{L}{2\rho^2\beta} \sin(\omega - 2\phi) + \frac{1}{\rho} \left(1 - \frac{L}{2\rho\beta}\right) \sin \omega \right] \mathbf{A} \\ & + \left[\frac{L}{2\rho^2\beta} \cos(\omega - 2\phi) - \frac{1}{\rho} \left(1 - \frac{L}{2\rho\beta}\right) \cos \omega \right] \mathbf{B} \\ & - \frac{L}{\rho^2} \cos(\omega - \phi) \mathbf{C}, \end{aligned} \quad (1.43)$$

whence

$$\mathbf{r}'_u \cdot N'_u = 0, \quad \mathbf{r}'_u \cdot N'_v = \mathbf{r}'_v \cdot N'_u = -\frac{1}{\rho} \sin(2\phi - \omega), \quad \mathbf{r}'_v \cdot N'_v = 0.$$

The 2nd fundamental form for Σ' is

$$\Pi' = \frac{2}{\rho} \sin(2\phi - \omega) du dv \quad (1.44)$$

and this together with I' as given by (1.40) shows that Σ' is a pseudospherical surface parametrised by arc length along asymptotic lines. The angle between the asymptotic lines on Σ' is given by

$$\omega' = 2\phi - \omega, \quad (1.45)$$

where ω' plays the same role in relation to Σ' as is played by ω in relation to Σ . In particular, ω' must satisfy the sine-Gordon equation

$$\omega'_{uv} = \frac{1}{\rho^2} \sin \omega'. \quad (1.46)$$

Use of the relation (1.45) to eliminate ϕ in (1.36) and (1.37) now yields

$$\boxed{\begin{aligned} \left(\frac{\omega' - \omega}{2}\right)_u &= \frac{\beta}{\rho} \sin\left(\frac{\omega' + \omega}{2}\right) \\ \left(\frac{\omega' + \omega}{2}\right)_v &= \frac{1}{\beta\rho} \sin\left(\frac{\omega' - \omega}{2}\right). \end{aligned}} \quad \mathbb{B}_\beta \quad (1.47)$$

This is the standard form of the Bäcklund transformation which links the sine-Gordon equations (1.25) and (1.46).

It is noted that, under \mathbb{B}_β ,

$$N' \cdot N = 1 - \frac{L\beta}{\rho} = \text{const}, \quad (1.48)$$

that is, the tangent planes at corresponding points on Σ and Σ' meet at a constant angle ζ where $\beta = \tan(\zeta/2)$. In Bianchi's original geometric construction, of which the Bäcklund result is an extension,

$$L = \rho, \quad \beta = 1 \quad (1.49)$$

so that these tangent planes are orthogonal. Bäcklund's relaxation of the orthogonality requirement allows the key parameter β to be inserted into the Bianchi transformation. In fact, the Bäcklund transformation \mathbb{B}_β may be viewed as a composition of a Bianchi transformation with a simple Lie group invariance. Thus, the sine-Gordon equation (1.25) is invariant under the scaling

$$u^* = \beta u, \quad v^* = \frac{v}{\beta}, \quad \beta \neq 0 \quad (1.50)$$

so that, any solution $\omega = \omega(u, v)$ generates a one-parameter class of solutions $\omega^*(u^*, v^*) = \omega(\beta u, v/\beta)$.² Lie observed that conjugation of the invariance (1.50) with the original Bianchi transformation

$$\begin{aligned} \left(\frac{\omega' - \omega}{2}\right)_{u^*} &= \frac{1}{\rho} \sin\left(\frac{\omega' + \omega}{2}\right), \\ \left(\frac{\omega' + \omega}{2}\right)_{v^*} &= \frac{1}{\rho} \sin\left(\frac{\omega' - \omega}{2}\right) \end{aligned} \quad (1.51)$$

produces the Bäcklund transformation (1.47).

² Importantly, this Lie point invariance also inserts the Bäcklund parameter β into the 'linear representation' (1.29) and delivers a one-parameter family of pseudospherical surfaces associated with a given solution ω of the sine-Gordon equation.

In terms of the construction of pseudospherical surfaces, the Bäcklund transformation corresponds to the following result: let \mathbf{r} be the coordinate vector of the pseudospherical surface Σ corresponding to a solution ω of the sine-Gordon equation (1.25). Let ω' denote the Bäcklund transform of ω via \mathbb{B}_β . Then, the coordinate vector \mathbf{r}' of the pseudospherical surface Σ' corresponding to ω' is given by

$$\mathbf{r}' = \mathbf{r} + \frac{L}{\sin \omega} \left[\sin \left(\frac{\omega - \omega'}{2} \right) \mathbf{r}_u + \sin \left(\frac{\omega + \omega'}{2} \right) \mathbf{r}_v \right], \quad (1.52)$$

where $L = \rho \sin \zeta$.

1.2.0.1 Key Observations

- The *nonlinear* sine-Gordon equation (1.25) is derived as the compatibility condition for the *linear* Gauss equations (1.26).
- The Bäcklund transformation \mathbb{B}_β given by (1.47) acts on the sine-Gordon equation (1.25) and leaves it invariant. Indeed, the action of \mathbb{B}_β is restricted to (1.25) in that (1.47) is a valid system for ω' if and only if (1.25) holds: otherwise the compatibility condition $\omega'_{uv} = \omega'_{vu}$ is not satisfied.
- \mathbb{B}_β contains a parameter $\beta = \tan(\zeta/2)$ injected into the underlying Bianchi transformation by a Lie group invariance.
- At the *linear* level, the Bäcklund transformation is represented by (1.52) and acts on the Gauss system (1.26) associated with pseudospherical surfaces parametrised by arc length along asymptotic lines. The transformation (1.52) acting on the underlying linear representation (1.26) induces the Bäcklund transformation \mathbb{B}_β operating at the *nonlinear* level.

In that \mathbb{B}_β represents a correspondence between solutions of the same equation, it is commonly termed an *auto-Bäcklund* transformation.

In the next section, a nonlinear superposition principle associated with the auto-Bäcklund transformation \mathbb{B}_β will be derived whereby, in particular, multi-soliton solutions of the nonlinear sine-Gordon equation (1.25) may be generated by *purely algebraic procedures*. The algorithmic nature of the latter makes them well-suited to implementation by symbolic computation packages. Such nonlinear superposition principles are generically associated with the auto-Bäcklund transformations admitted by solitonic equations.

Exercises

1. Establish the relations (1.33), (1.34) governing the angle ϕ .
2. Derive the expression (1.52) descriptive of the action of the Bäcklund transformation \mathbb{B}_β at the pseudospherical surface level.

1.3 Bianchi's Permutability Theorem. Generation of Multi-Soliton Solutions

Next, we turn to the application of the auto-Bäcklund transformation (1.47) to construct multi-soliton solutions of the sine-Gordon equation.

Let us start with the seed 'vacuum' solution $\omega = 0$ of (1.25). The Bäcklund transformation (1.47) shows that a second, but nontrivial, solution ω' of (1.46) may be constructed by integration of the pair of first-order equations

$$\begin{aligned}\omega'_u &= \frac{2\beta}{\rho} \sin\left(\frac{\omega'}{2}\right), \\ \omega'_v &= \frac{2}{\beta\rho} \sin\left(\frac{\omega'}{2}\right),\end{aligned}\tag{1.53}$$

leading to the new *single soliton* solution

$$\omega' = 4 \tan^{-1} \left[\exp\left(\frac{\beta}{\rho}u + \frac{1}{\beta\rho}v + \alpha\right) \right],\tag{1.54}$$

where α is an arbitrary constant of integration. It should be noted that, here, it is the quantities

$$\begin{aligned}\omega'_u &= \frac{2\beta}{\rho} \operatorname{sech}\left(\frac{\beta}{\rho}u + \frac{1}{\beta\rho}v + \alpha\right), \\ \omega'_v &= \frac{2}{\beta\rho} \operatorname{sech}\left(\frac{\beta}{\rho}u + \frac{1}{\beta\rho}v + \alpha\right),\end{aligned}\tag{1.55}$$

which have the characteristic hump shape associated with a soliton.

Remarkably, analytic expressions for multi-soliton solutions which encapsulate their nonlinear interaction may now be obtained by an entirely algebraic procedure. This is a consequence of an elegant nonlinear superposition principle derived from the auto-Bäcklund transformation \mathbb{B}_β and originally set down by Bianchi [35] in 1892. It is described in his monumental work [37] and is now known as:

1.3.1 Bianchi's Permutability Theorem

Suppose ω is a seed solution of the sine-Gordon equation (1.25) and that ω_1 and ω_2 are the Bäcklund transforms of ω via \mathbb{B}_{β_1} and \mathbb{B}_{β_2} , that is, $\omega_1 = \mathbb{B}_{\beta_1}(\omega)$, $\omega_2 = \mathbb{B}_{\beta_2}(\omega)$. Let $\omega_{12} = \mathbb{B}_{\beta_2}(\omega_1)$ and $\omega_{21} = \mathbb{B}_{\beta_1}(\omega_2)$. The situation may be represented schematically by a *Bianchi diagram* as given in Figure 1.1.

It is natural to enquire if there are any circumstances under which the commutative condition $\omega_{12} = \omega_{21}$ applies. To investigate this matter, we set down the