

Rational solution of Painleve IV

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Asymptotic and Computational Aspects of Complex ODEs
CRM PISA



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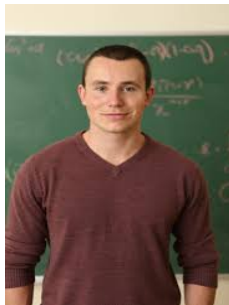
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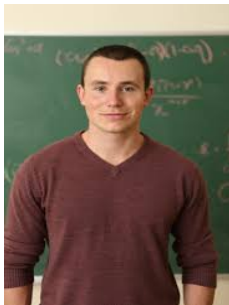
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An observation (based on PI, PII, PIV): If all fuchsian singularities of the linear system are *apparent*, the set $y^{-1}(w)$ is classified by topologically inequivalent ramified coverings of the Riemann sphere, with the branch points determined by $\mathcal{M}(y)$ (i.e. the Stokes multipliers).

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- Conversely, if f is any meromorphic function with a finite number of singularities then $f = \frac{\psi_1}{\psi_2}$ where the $\psi_{1,2}$ solve a linear ODE $\psi''_{1,2} = P\psi_{1,2}$ for some P as above [Nevanlinna, Elfving]

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- Topological classification: two meromorphic functions are equivalent iff they are topologically equivalent as covering maps of the sphere.

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- The 'values' of the transcendental singularities of f can be read off the Stokes multipliers [M.]
- The location of the (movable) critical points of f are related to the values of y .
- Poles of y actually simplifies the monodromy problem!
- Consequences: A-priori characterization of the set $y^{-1}(w)$ by combinatorics (topology) \rightarrow simple proof of surjectivity of the monodromy map (ex: PI).

Some background. PIV

- Main example for this talk: Painleve IV

$$y_{zz} = \frac{1}{2y}y_z^2 + \frac{3}{2}y^3 + 4zy^2 + 2(z^2 + 1 - 2\theta_\infty)y - \frac{8\theta^2}{y}, \quad \theta, \theta_\infty \in \mathbb{C}.$$

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- There are at least three different isomonodromic representations for PIV. I use here the Garnier-Jimbo-Miwa: one fuchsian singularity at the origin and one irregular singularity at ∞ .
- The monodromy map is rather involved. The resonant case is considered in [Kapaev, unpublished].

Rational solutions of PIV

P_{IV} has a rational solution iff either

$$\text{Hermite} \quad \theta = \frac{m}{2} + n, \quad \theta_{\infty} = \frac{m}{2},$$

or

$$\text{Okamoto} \quad \theta = \frac{m}{2} + n \pm \frac{2}{3}, \quad \theta_{\infty} = \frac{m}{2}$$

for some $m, n \in \mathbb{Z}$, furthermore for any such parameter values the associated rational solution is unique.

Hermite solutions

Three types of Hermite solutions

$$\omega_{m,n}^{(I)} = \frac{H'_{m+1,n}}{H_{m+1,n}} - \frac{H'_{m,n}}{H_{m,n}},$$

$$\omega_{m,n}^{(II)} = \frac{H'_{m,n}}{H_{m,n}} - \frac{H'_{m,n+1}}{H_{m,n+1}},$$

$$\omega_{m,n}^{(III)} = -2z + \frac{H'_{m,n+1}}{H_{m,n+1}} - \frac{H'_{m+1,n}}{H_{m+1,n}},$$

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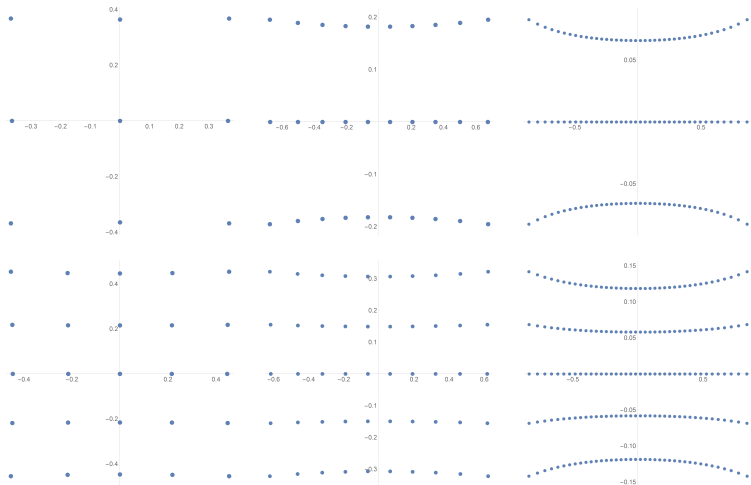
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Note: poles (residue ± 1) and zeroes coincide with zeroes of Hermite polynomials.

Zeroes of generalized Hermite polynomials $H_{(m,n)}$



Problem [P. Clarkson]: explain the pictures!

Okamoto solutions

For $m, n \in \mathbb{Z}$,

$$\tilde{\omega}_{m,n}^{(I)} = -\frac{2}{3}z + \frac{Q'_{m+1,n}}{Q_{m+1,n}} - \frac{Q'_{m,n}}{Q_{m,n}}, \quad (1a)$$

$$\tilde{\omega}_{m,n}^{(II)} = -\frac{2}{3}z + \frac{Q'_{m,n}}{Q_{m,n}} - \frac{Q'_{m,n+1}}{Q_{m,n+1}}, \quad (1b)$$

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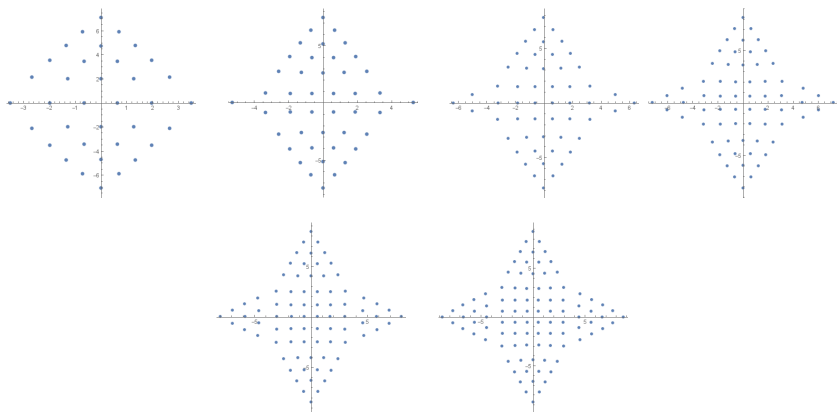
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Remark: 3 families of Hermite solutions \rightarrow 3 'inequivalent' monodromy problems for the same zeroes of the Hermite polynomials.

Isomonodromic equation at a pole. Hermite-I case.

Suppose $a \in \mathbb{C}$ is a pole of residue -1 of $\omega_{m,n}^{(I)}$ and

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The isomonodromic equation evaluated at $z = a$ is

$$\psi''(\lambda) = ((\lambda + a)^2 - (2m + n) - \frac{\kappa(a, b)}{\lambda} + \frac{n^2 - 1}{\lambda^2})\psi(\lambda)$$

- The resonant singularity at $\lambda = 0$ is apparent: no logarithms.
- The Stokes multiplier σ_1 vanishes: $\psi_0 \sim \psi_2$.
- The subdominant solution ψ_0 vanishes at zero and has $m - 1$ further simple zeroes.

Characterization. 'IF' part

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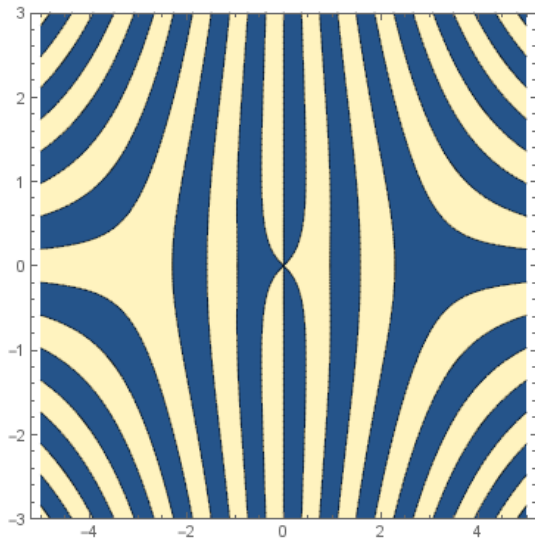
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A pictorial example. f for $m = n = 3$



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Indeed the further conditions

- $\psi(0)$ has $m-1$ simple zeroes.
- The Stokes multiplier σ_1 vanishes: $\psi_0 \sim \psi_2$

are satisfied because of the parametrization of the potential by m, n .

Asymptotic analysis

On the equation

$$\psi''(\lambda) = \left((\lambda + a)^2 - (2m + n) - \frac{\kappa(a, b)}{\lambda} + \frac{n^2 - 1}{\lambda^2} \right) \psi(\lambda)$$

we must impose two conditions in order to find the poles

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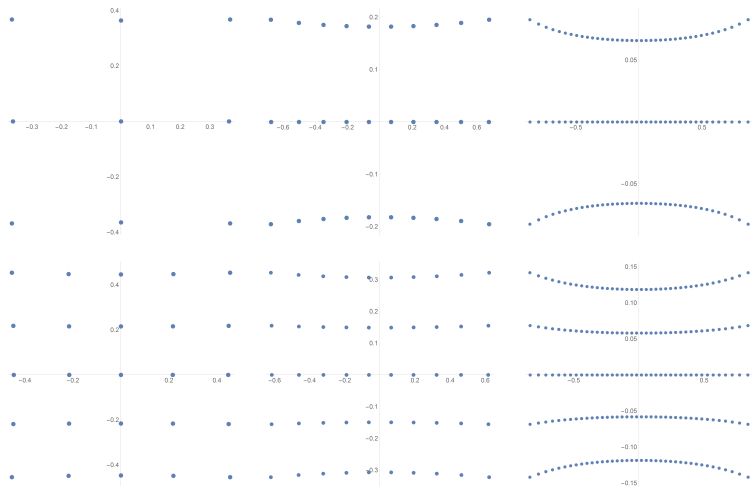
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For $E \rightarrow +\infty$, we find:

$$\kappa = \sqrt{-1}j(1 - \alpha^2)^{\frac{1}{2}}E^{\frac{1}{2}} + O(E^{-\frac{1}{2}}) \text{ with } |j| \leq \frac{n-1}{2} \text{ integer .}$$

Zeroes of generalized Hermite polynomials $H_{(m,n)}$



In the pictures $n = 3, 5$. The integer j parametrizes the lines of poles!

WKB expansion of ψ_0

We got rid of κ :

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For $O(E^{-\frac{1}{2}+\varepsilon}) \lesssim \lambda \lesssim (1 - \alpha^2)E^{\frac{1}{2}}$, the **WKB** asymptotic holds

$$\begin{aligned} \psi_0 \sim & \sin \left\{ \frac{\pi}{4} - (1 - \alpha^2)^{\frac{1}{2}} E^{\frac{1}{2}} \lambda - \frac{\sqrt{-1}j}{2} \log \lambda + \right. \\ & \left. + \frac{E}{2} \left(-\alpha \sqrt{1 - \alpha^2} + \arccos \alpha \right) + \sqrt{-1} \frac{j}{2} \log 2(1 - \alpha^2) E^{\frac{1}{2}} \right\} \end{aligned}$$

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The subdominant solution ψ_+ vanishing at 0 has the asymptotic

$$\psi_+(\lambda) \sim M\left[\frac{j}{2}, \frac{n}{2}, 2\sqrt{-1}(1 - \alpha^2)^{\frac{1}{2}} E^{\frac{1}{2}} \lambda\right], \quad \lambda = O(E^{-\gamma}), \quad \gamma > 0$$

where $M\left[\frac{j}{2}, \frac{n}{2}, \mu\right]$ is the Whittaker function.

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Solving the approximate equation, we find the α up to an error $O(E^{-\frac{4}{3}})$. Since the spacing among them is $O(E^{-1})$, all roots such that $|1 - \alpha^2| > c > 0$ are resolved.

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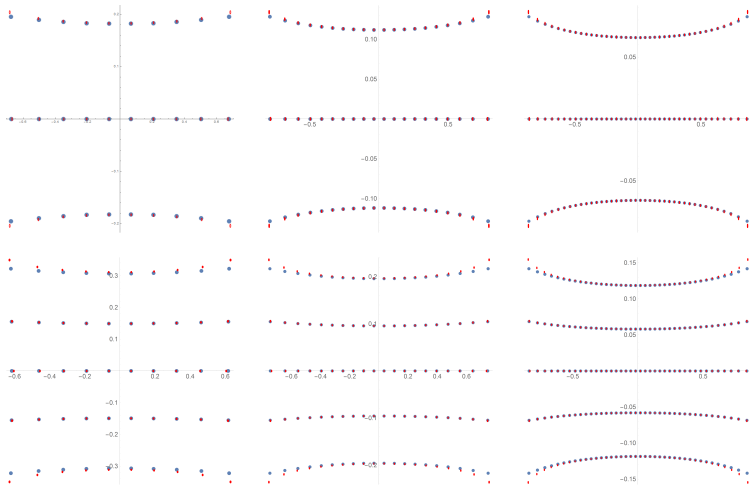
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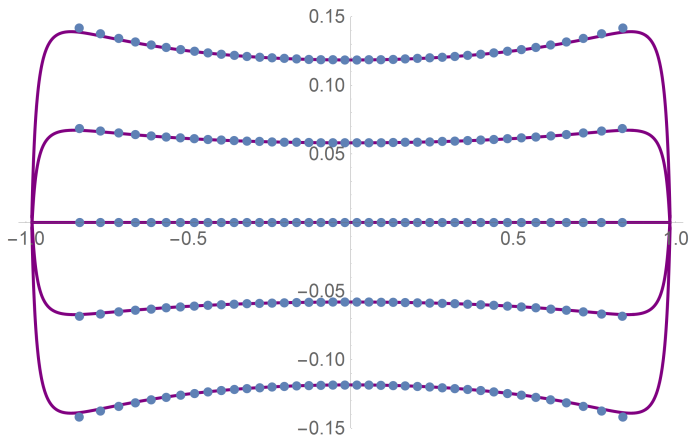
We also computed the behavior for $\alpha \rightarrow \pm 1$ but there is no simple formula.

Asymptotics Vs. Numerics.



Layers of zero

In the large m limit, zeroes condensate on the curves $\Im\alpha = f_{j,n,m}(\Re\alpha)$



Conclusions and Outlook

- We characterised poles and zero of Hermite solutions and computed its asymptotic distribution for $m \rightarrow \infty$ and n bounded (in case $|1 - \alpha^2| > 0$ and $1 - \alpha^2 \sim 0$).
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- Rational solutions and finite families of meromorphic functions: **Is there any reason for this phenomenon?**

The end

MANY THANKS FOR THE ATTENTION!