

Discrete Painlevé equations and pencils of quadrics in \mathbb{P}^3

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Painlevé equations

Painlevé equations (P_I – P_{VI} , 1902): 2nd order nonlinear ODEs $u'' = F(u', u, t)$ with the *Painlevé property* (solutions have no initial value dependent singularities other than poles). E.g.,

$$P_I: \quad u'' = 6u^2 + t,$$

$$P_{III}: \quad u'' = \frac{u'^2}{u} - \frac{u}{t} + \frac{1}{t}(\alpha u^2 + \beta) + \gamma u^3 + \frac{\delta}{u}.$$

Integrability: *isomonodromic structure* (each Painlevé equation is a condition for a certain Fuchsian system with u -dependent coefficients to have t -independent monodromy).

Discrete Painlevé equations

- ▶ First appearance: Shohat (1936),

$$u_n(u_{n+1} + u_n + u_{n-1}) = \alpha n + \beta,$$

equation for coefficients of the three-term recurrence for certain orthogonal polynomials (now called dP_I).

- ▶ Grammaticos, Ramani, Papageorgiou (1991): *singularity confinement* as a discrete analogue of Painlevé property. Systematic search for *discrete Painlevé equations*. Isomonodromic structure.
- ▶ Sakai (2001): geometric classification scheme, based on relation to *generalized Halphen surfaces* (blow-up of $\mathbb{P}^1 \times \mathbb{P}^1$ at eight points).

Example: qP_{III} vs a QRT recurrence

$$qP_{III} : \quad y_{n+1}y_{n-1} = \frac{y_n^2 - 1}{1 - c_n^{-2}y_n^2}, \quad c_n = c_0 q^{2n}.$$

A non-autonomous version of a *QRT recurrence*

$$y_{n+1}y_{n-1} = \frac{y_n^2 - 1}{1 - c^{-2}y_n^2},$$

which can be put as $f : \mathbb{C}^2 \rightarrow \mathbb{C}^2$ (a *QRT root*),

$$f : (x, y) \mapsto (\tilde{x}, \tilde{y}) = \left(y, \frac{y^2 - 1}{x(1 - c^{-2}y^2)} \right).$$

Inverse map:

$$f^{-1} : (\tilde{x}, \tilde{y}) \mapsto (x, y) = \left(\frac{\tilde{x}^2 - 1}{\tilde{y}(1 - c^{-2}\tilde{x}^2)}, \tilde{x} \right).$$

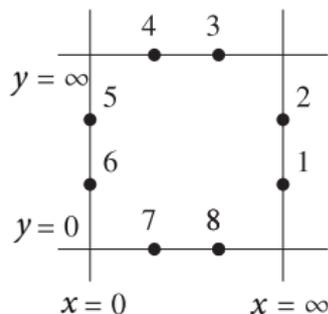
QRT as a birational map

Lift f to $\mathbb{P}^1 \times \mathbb{P}^1$. Then it has four indeterminacy points

$$p_1 = (\infty, c), \quad p_2 = (\infty, -c), \quad p_5 = (0, 1), \quad p_6 = (0, -1),$$

while f^{-1} has four indeterminacy points

$$p_3 = (c, \infty), \quad p_4 = (-c, \infty), \quad p_7 = (1, 0), \quad p_8 = (-1, 0).$$



QRT as a birational map

The eight singular points define a *pencil of biquadratic curves* in $\mathbb{P}^1 \times \mathbb{P}^1$, which are invariant under the map f :

$$C_\mu : \left\{ c^{-2}x^2y^2 - x^2 - y^2 + 1 - \mu xy = 0 \right\}.$$

(Note that C_∞ is the union of four lines from the previous picture.)

Singularity confinement patterns for f read:

$$\begin{aligned} \{y = -c\} &\rightarrow (-c, \infty) \rightarrow (\infty, c) \rightarrow \{x = c\}, \\ \{y = c\} &\rightarrow (c, \infty) \rightarrow (\infty, -c) \rightarrow \{x = -c\}, \\ \{y = -1\} &\rightarrow (-1, 0) \rightarrow (0, 1) \rightarrow \{x = 1\}, \\ \{y = 1\} &\rightarrow (1, 0) \rightarrow (0, -1) \rightarrow \{x = -1\}. \end{aligned}$$

From a pencil of biquadratic curves to QRT map

One can construct f starting with the pencil C_μ .

- ▶ For a given (x, y) , determine μ such that $(x, y) \in C_\mu$.
- ▶ Define the *vertical switch* i_1 and the *horizontal switch* i_2 as the second intersection point of C_μ with the line $x = \text{const}$, resp. $y = \text{const}$. One computes:

$$i_1(x, y) = \left(x, \frac{x^2 - 1}{y(1 - c^{-2}x^2)} \right), \quad i_2(x, y) = \left(\frac{y^2 - 1}{x(1 - c^{-2}y^2)}, y \right).$$

- ▶ Define the *QRT map* $F = i_1 \circ i_2$. If the pencil C_μ is symmetric under $s(x, y) = (y, x)$, define the *QRT root* $f = s \circ i_2 = i_1 \circ s$, so that $F = f^2$.

One can consider qP_{III} as a sequence of maps of the type f , but for which (some of) the points p_1, \dots, p_8 depend on n (*de-autonomization*).

Main requirement (which singles out the evolution $c_n = c_0 q^{2n}$): the same singularity confinement patterns.

No algebraic integrals of motion! However, universally accepted as an integrable system:

- ▶ vanishing algebraic entropy
- ▶ isomonodromic structure (hence, monodromy data serve as transzendentale integrals of motion)

Discrete time Euler top

$$\begin{cases} \dot{x}_1 = \alpha_1 x_2 x_3, \\ \dot{x}_2 = \alpha_2 x_3 x_1, \\ \dot{x}_3 = \alpha_3 x_1 x_2, \end{cases} \rightsquigarrow \begin{cases} \tilde{x}_1 - x_1 = \epsilon \alpha_1 (\tilde{x}_2 x_3 + x_2 \tilde{x}_3), \\ \tilde{x}_2 - x_2 = \epsilon \alpha_2 (\tilde{x}_3 x_1 + x_3 \tilde{x}_1), \\ \tilde{x}_3 - x_3 = \epsilon \alpha_3 (\tilde{x}_1 x_2 + x_1 \tilde{x}_2). \end{cases}$$

Features:

- ▶ Equations are linear w.r.t. $\tilde{x} = (\tilde{x}_1, \tilde{x}_2, \tilde{x}_3)^T$:

$$A(x, \epsilon) \tilde{x} = x, \quad A(x, \epsilon) = \begin{pmatrix} 1 & -\epsilon \alpha_1 x_3 & -\epsilon \alpha_1 x_2 \\ -\epsilon \alpha_2 x_3 & 1 & -\epsilon \alpha_2 x_1 \\ -\epsilon \alpha_3 x_2 & -\epsilon \alpha_3 x_1 & 1 \end{pmatrix},$$

imply a rational map, which is *reversible* (therefore birational):

$$\tilde{x} = \Phi(x, \epsilon) = A^{-1}(x, \epsilon)x, \quad \Phi^{-1}(x, \epsilon) = \Phi(x, -\epsilon).$$

Explicit formulas:

$$\left\{ \begin{array}{l} \tilde{x}_1 = \frac{x_1 + 2\epsilon\alpha_1 x_2 x_3 + \epsilon^2 x_1 (-\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2)}{\Delta(x, \epsilon)}, \\ \tilde{x}_2 = \frac{x_2 + 2\epsilon\alpha_2 x_3 x_1 + \epsilon^2 x_2 (\alpha_2 \alpha_3 x_1^2 - \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2)}{\Delta(x, \epsilon)}, \\ \tilde{x}_3 = \frac{x_3 + 2\epsilon\alpha_3 x_1 x_2 + \epsilon^2 x_3 (\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 - \alpha_1 \alpha_2 x_3^2)}{\Delta(x, \epsilon)}, \end{array} \right.$$

where $\Delta(x, \epsilon) = \det A(x, \epsilon)$

$$= 1 - \epsilon^2 (\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2) - 2\epsilon^3 \alpha_1 \alpha_2 \alpha_3 x_1 x_2 x_3.$$

Projective formulation

In homogeneous coordinates on \mathbb{P}^3 :

$$\Phi : [x_1 : x_2 : x_3 : x_4] \mapsto [\tilde{x}_1 : \tilde{x}_2 : \tilde{x}_3 : \tilde{x}_4],$$

where

$$\begin{cases} \tilde{x}_1 = x_1 x_4^2 + 2\epsilon\alpha_1 x_2 x_3 x_4 + \epsilon^2 x_1 (-\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2), \\ \tilde{x}_2 = x_2 x_4^2 + 2\epsilon\alpha_2 x_3 x_1 x_4 + \epsilon^2 x_2 (\alpha_2 \alpha_3 x_1^2 - \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2), \\ \tilde{x}_3 = x_3 x_4^2 + 2\epsilon\alpha_3 x_1 x_2 x_4 + \epsilon^2 x_3 (\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 - \alpha_1 \alpha_2 x_3^2), \\ \tilde{x}_4 = x_4^3 - \epsilon^2 (\alpha_2 \alpha_3 x_1^2 + \alpha_3 \alpha_1 x_2^2 + \alpha_1 \alpha_2 x_3^2) x_4 - 2\epsilon^3 \alpha_1 \alpha_2 \alpha_3 x_1 x_2 x_3. \end{cases}$$

A birational map $\Phi : \mathbb{P}^3 \dashrightarrow \mathbb{P}^3$ of $\text{deg} = 3$.

- ▶ Two independent integrals:

$$I_3(x, \epsilon) = \frac{1 - \epsilon^2 \alpha_2 \alpha_3 x_1^2}{1 - \epsilon^2 \alpha_3 \alpha_1 x_2^2}, \quad I_1(x, \epsilon) = \frac{1 - \epsilon^2 \alpha_3 \alpha_1 x_2^2}{1 - \epsilon^2 \alpha_1 \alpha_2 x_3^2}.$$

- ▶ Invariant volume form:

$$\omega = \frac{dx_1 \wedge dx_2 \wedge dx_3}{\phi(x)}, \quad \phi(x) = 1 - \epsilon^2 \alpha_i \alpha_j x_k^2.$$

- ▶ bi-Hamiltonian structure found by [M. Petrera, Yu.S.'10].

Geometry of the discrete time Euler top

Space \mathbb{P}^3 is foliated by joint level sets of two integrals of dET, each being a spatial elliptic curve – an intersection of two quadrics

$$C_{\lambda\mu} = Q_{\lambda} \cap P_{\mu},$$

where

$$Q_{\lambda} = \left\{ H_{12}(x, \epsilon) = \frac{\alpha_1 x_2^2 - \alpha_2 x_1^2}{1 - \epsilon^2 \alpha_1 \alpha_2 x_3^2} = \lambda \right\}$$

is a hyperboloid, while

$$P_{\mu} = \left\{ I_3(x, \epsilon) = \frac{1 - \epsilon^2 \alpha_2 \alpha_3 x_1^2}{1 - \epsilon^2 \alpha_3 \alpha_1 x_2^2} = \mu \right\}$$

is a cylinder.

dET is a 3D QRT root

For any $x \in \mathbb{P}^3$, determine λ and μ so that $x \in \mathcal{Q}_\lambda \cap \mathcal{P}_\mu$.

Let ℓ_1, ℓ_2 be two straight line generators of \mathcal{Q}_λ through x .

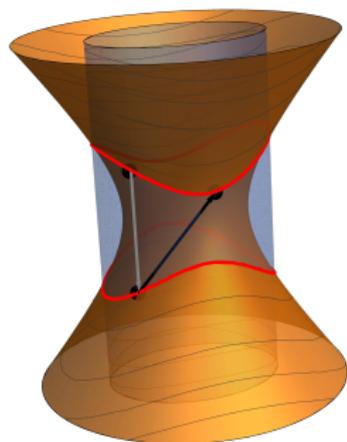
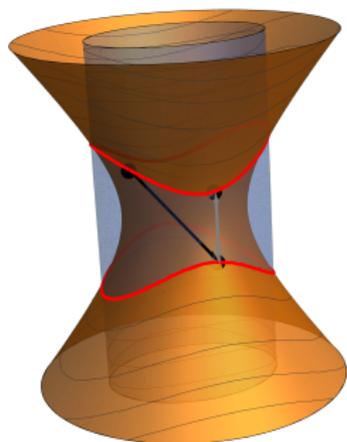
Denote by $i_1(x), i_2(x)$, the second intersection points of ℓ_1, ℓ_2 with \mathcal{P}_μ . This defines two birational involutions $i_1, i_2 : \mathbb{P}^3 \dashrightarrow \mathbb{P}^3$.

Both \mathcal{Q}_λ and \mathcal{P}_μ are symmetric w.r.t. a linear projective involution $s(x_1, x_2, x_3) = (x_1, x_2, -x_3)$.

Theorem [N. Smeenk' 20]. *The discrete time Euler top can be represented as the 3D QRT root*

$$\Phi = i_1 \circ s = s \circ i_2.$$

dET as a 3D QRT root



dET vs. Cremona inversion

Theorem. [J. Alonso, Yu.S., K. Wei' 21] Discrete time Euler top can be represented as

$$\Phi = M_1 \circ \sigma \circ M_2^{-1},$$

where M_1 and M_2 are linear projective automorphisms of \mathbb{P}^3 ,

$$M_1^{-1} = \begin{pmatrix} b_1 & -b_2 & -b_3 & 1 \\ -b_1 & b_2 & -b_3 & 1 \\ -b_1 & -b_2 & b_3 & 1 \\ b_1 & b_2 & b_3 & 1 \end{pmatrix}, \quad M_2^{-1} = \begin{pmatrix} -b_1 & b_2 & b_3 & 1 \\ b_1 & -b_2 & b_3 & 1 \\ b_1 & b_2 & -b_3 & 1 \\ -b_1 & -b_2 & -b_3 & 1 \end{pmatrix},$$

with $b_i = \epsilon \sqrt{\alpha_j \alpha_k}$, and $\sigma : \mathbb{P}^3 \dashrightarrow \mathbb{P}^3$ is the *Cremona inversion*

$$\sigma : \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix} \mapsto \begin{bmatrix} 1/z_1 \\ 1/z_2 \\ 1/z_3 \\ 1/z_4 \end{bmatrix} = \begin{bmatrix} z_2 z_3 z_4 \\ z_1 z_3 z_4 \\ z_1 z_2 z_4 \\ z_1 z_2 z_3 \end{bmatrix}.$$

Algebraic geometry of Cremona inversion

The critical set and the indeterminacy set:

$$\mathcal{C}(\sigma) = \bigcup_{i=1}^4 \Pi_i, \quad \mathcal{I}(\sigma) = \bigcup_{1 \leq i < j \leq 4} \ell_{ij},$$

where $\Pi_i = \{z_i = 0\}$ are the coordinate planes and $\ell_{ij} = \Pi_i \cap \Pi_j$ are lines. Use also the four points

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \quad e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \quad e_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

Singularity confinement patterns:

$$\sigma : \Pi_i \rightarrow e_i \rightarrow \Pi_i, \quad i = 1, \dots, 4.$$

Singularity confinement for dET

For $\Phi = M_1 \sigma M_2^{-1}$, we set $A_i := M_1(e_i)$ and $B_i := M_2(e_i)$, then

$$\Phi : M_2(\Pi_i) \rightarrow A_i, \quad B_i \rightarrow M_1(\Pi_i).$$

Suppose

$$\Phi(A_i) = B_i, \quad i = 1, \dots, 4,$$

then have the following singularity patterns:

$$\Phi : M_2(\Pi_i) \rightarrow A_i \rightarrow B_i \rightarrow M_1(\Pi_i).$$

The above condition says:

$$(M_1 \sigma M_2^{-1}) M_1 e_i = M_2 e_i \Leftrightarrow M \sigma M(e_i) = e_i, \quad i = 1, \dots, 4,$$

where $M = M_2^{-1} M_1$. It is satisfied for discrete time Euler top, for which

$$M = M_2^{-1} M_1 \simeq \begin{pmatrix} -1 & 1 & 1 & 1 \\ 1 & -1 & 1 & 1 \\ 1 & 1 & -1 & 1 \\ 1 & 1 & 1 & -1 \end{pmatrix}.$$

Φ as a 3D QRT root, again

For $\Phi = M \circ \sigma$, the family of quadrics through eight points $A_i = Me_i$, $B_i = e_i$ is two-dimensional, containing two pencils

$$\mathcal{Q}_\lambda = \{z \in \mathbb{P}^3 : Q_0(z) - \lambda Q_1(z) = 0\},$$

$$\mathcal{P}_\mu = \{z \in \mathbb{P}^3 : Q_0(z) - \mu Q_2(z) = 0\},$$

where

$$Q_0(z) = (z_1 + z_3)(z_2 + z_4), \quad Q_1(z) = (z_1 - z_3)(z_2 - z_4),$$

$$Q_2(z) = z_1^2 + z_2^2 - z_3^2 - z_4^2.$$

Base curve of the pencil \mathcal{Q}_λ – a skew quadrilateral.

Map Φ is the 3D QRT root defined by $\mathcal{Q}_\lambda, \mathcal{P}_\mu$. In particular, it leaves each \mathcal{Q}_λ invariant. It is instructive to compute the restriction of Φ to \mathcal{Q}_λ .

Φ fiberwise

For this, one can parametrize each Q_λ by $(x, y) \in \mathbb{P}^1 \times \mathbb{P}^1$ according to

$$\begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix} = \begin{bmatrix} x + \lambda^{-1}xy \\ y + 1 \\ x - \lambda^{-1}xy \\ y - 1 \end{bmatrix}$$

(*pencil-adapted coordinates* on \mathbb{P}^3). Thus,

$$x = \frac{z_1 + z_3}{z_2 - z_4} = \frac{\lambda(z_1 - z_3)}{z_2 + z_4}, \quad y = \frac{z_2 + z_4}{z_2 - z_4} = \frac{\lambda(z_1 - z_3)}{z_1 + z_3}, \quad \lambda = \frac{Q_0(z)}{Q_1(z)}.$$

In these coordinates:

$$\Phi : \quad \tilde{x} = y, \quad \tilde{y} = \frac{y^2 - 1}{x(1 - \lambda^{-2}y^2)}, \quad \tilde{\lambda} = \lambda.$$

Each Q_λ is invariant, and in pencil-adapted coordinates Φ acts on Q_λ as a λ -dependent 2D QRT root.

Generalized dET

A more general solution of $M \circ \sigma \circ M(e_i) = e_i$, $i = 1, \dots, 4$:

$$M = M_q = \begin{pmatrix} -1 & q & 1 & q \\ q & -1 & q & 1 \\ 1 & q & -1 & q \\ q & 1 & q & -1 \end{pmatrix}.$$

The corresponding map $\Phi_q = M_q \circ \sigma$:

$$\Phi_q : \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix} \mapsto \begin{bmatrix} \tilde{z}_1 \\ \tilde{z}_2 \\ \tilde{z}_3 \\ \tilde{z}_4 \end{bmatrix} = \begin{bmatrix} z_2 z_4 (z_1 - z_3) + q z_1 z_3 (z_2 + z_4) \\ z_1 z_3 (z_2 - z_4) + q z_2 z_4 (z_1 + z_3) \\ z_2 z_4 (z_3 - z_1) + q z_1 z_3 (z_2 + z_4) \\ z_1 z_3 (z_4 - z_2) + q z_2 z_4 (z_1 + z_3) \end{bmatrix}.$$

We have: $\Phi_q = L_q \circ \Phi$, where $L_q = M_q M^{-1}$.

From generalized dET to qP_{III}

Map $\Phi_q = M_q \circ \sigma = L_q \circ \Phi$ has exactly the same singularity confinement patterns as Φ :

$$\Phi_q: \quad \Pi_i \rightarrow A_i \rightarrow B_i \rightarrow M_q(\Pi_i),$$

where $A_i = M_q e_i$, $B_i = e_i$. But:

The family of quadrics through eight points $A_i = M_q e_i$, $B_i = e_i$ is one-dimensional, the pencil \mathcal{Q}_λ . Φ_q has no rational integrals and maps each \mathcal{Q}_λ to $\mathcal{Q}_{q^2\lambda}$. In pencil-adapted coordinates:

$$\Phi_q: \quad \tilde{x} = y, \quad \tilde{y} = \frac{y^2 - 1}{x(1 - \lambda^{-2}y^2)}, \quad \tilde{\lambda} = q^2\lambda.$$

This is equivalent to qP_{III} :

$$y_{n+1}y_{n-1} = \frac{y_n^2 - 1}{1 - \lambda_n^{-2}y_n^2}, \quad \lambda_n = \lambda_0 q^{2n}.$$

Input data.

1. A pencil $\{C_\mu\}$ of biquadratic curves in $\mathbb{P}^1 \times \mathbb{P}^1$ with the base points $s_1, \dots, s_8 \in \mathbb{P}^1 \times \mathbb{P}^1$, and the corresponding QRT map $f = i_1 \circ i_2$.
2. One distinguished biquadratic curve C_∞ of the pencil.

Goal.

- ▶ Construct a discrete Painlevé equation as a de-autonomization of f along the fiber C_∞ .

General scheme

Construction [J. Alonso, Yu.S., K. Wei '24].

1. Let $\mathcal{Q}_0 = \{X_1X_2 - X_3X_4 = 0\}$. Recall that \mathcal{Q}_0 is the image of the *Segre embedding* of $\mathbb{P}^1 \times \mathbb{P}^1$ to \mathbb{P}^3 , via

$$\mathbb{P}^1 \times \mathbb{P}^1 \ni ([x_1 : x_0], [y_1 : y_0]) \mapsto [x_1y_0 : x_0y_1 : x_1y_1 : x_0y_0] \in \mathcal{Q}_0.$$

2. Let S_1, \dots, S_8 be the images of the base points s_1, \dots, s_8 under Segre embedding.
3. To each biquadratic curve

$$C_\mu : \{a_1x^2y^2 + a_2x^2y + a_3xy^2 + a_4x^2 + a_5y^2 + a_6xy + a_7x + a_8y + a_9 = 0\} \subset \mathbb{P}^1 \times \mathbb{P}^1$$

there corresponds a quadric

$$\mathcal{P}_\mu : \{a_1X_3^2 + a_2X_1X_3 + a_3X_2X_3 + a_4X_1^2 + a_5X_2^2 + a_6X_3X_4 + a_7X_1X_4 + a_8X_2X_4 + a_9X_4^2 = 0\} \subset \mathbb{P}^3.$$

(Actually, C_μ can be identified with $\mathcal{Q}_0 \cap \mathcal{P}_\mu$.)

Construction (continued).

4. Construct the *pencil of quadrics* $\{Q_\lambda\}$ in \mathbb{P}^3 spanned by Q_0 and P_∞ . The base curve of $\{Q_\lambda\}$ is $Q_0 \cap P_\infty$, the image of C_∞ under Segre embedding. Its intersection with the base curve of $\{P_\mu\}$ consists of S_1, \dots, S_8 .
5. Consider *3D QRT involutions* i_1, i_2 on \mathbb{P}^3 defined by intersections of generators ℓ_1, ℓ_2 of Q_λ with the quadrics P_μ . On each quadric Q_λ , the map $\Phi = i_1 \circ i_2$ induces a λ -deformation of the original QRT map f .

Construction (Painlevé deformation).

6. Find a birational map L on \mathbb{P}^3 with the following properties.
- a) L preserves the pencil $\{Q_\lambda\}$, and maps each Q_λ to $Q_{\sigma(\lambda)}$, where $\sigma : \mathbb{P}^1 \rightarrow \mathbb{P}^1$ is a Möbius automorphism fixing the set

$$\text{Sing}(\mathcal{Q}) := \{\lambda \in \mathbb{P}^1 : Q_\lambda \text{ is degenerate}\}.$$

- b) The maps $L \circ i_1, L \circ i_2$ have the same singularity confinement properties as the QRT involutions i_1, i_2 .

Then the map $\Psi = (L \circ i_1) \circ (L \circ i_2)$ is declared to be a discrete Painlevé equation obtained by the de-autonomization of the QRT map along the fiber C_∞ .

Projective classification of pencils of quadrics in \mathbb{P}^3

(From: E. Casas-Alvero. *Analytic projective geometry*. EMS, 2014).



i



ii



iii



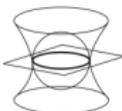
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