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A Backlund transformation and nonlinear superposition formula of a higher-order Ito equation

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Abstract. In this paper, we present a Backlund transformation for a higher-order Ito equation and prove a nonlinear superposition formula under certain conditions. Therefore, the integrability of the higher-order Ito equation is confirmed.

1. Introduction

The so-called Ito equation reads [1]

$$D_t(D_t + D_x^2)f \cdot f = 0 \quad (1)$$

where the bilinear operator $D_x^m D_t^n$ is defined by [2]

$$D_x^m D_t^n a(x, t) \cdot b(x, t) \equiv \left(\frac{\partial}{\partial x} - \frac{\partial}{\partial x'} \right)^m \left(\frac{\partial}{\partial t} - \frac{\partial}{\partial t'} \right)^n a(x, t) b(x', t') \Big|_{x'=x, t'=t}.$$

Until now, much research on this equation has been conducted [1, 3, 4]. In [1], Ito presented a higher-order version of (1)

$$(6D_t D_\tau + D_x^5 D_\tau - 5D_x^2 D_\tau^2)f \cdot f = 0 \quad (2a)$$

with

$$D_\tau(D_\tau + D_x^2)f \cdot f = 0 \quad (2b)$$

and examined numerically that (2) has 3-soliton solution, where τ is an auxiliary variable. In what follows, we refer to (2) as the higher-order Ito equation. To our knowledge, there are no further results on (2). Thus the integrability of the higher-order Ito equation remains to be confirmed.

In this paper, we present a Backlund transformation for (2) and prove a nonlinear superposition formula under certain conditions. Therefore, the integrability of the higher-order Ito equation (2) is confirmed.

2. A BT for the higher-order Ito equation

We obtain the following result:

Proposition. A BT for (2) is

$$(D_\tau + 3\gamma^2 D_x - 3\gamma D_x^2 + D_x^3 - \lambda)f \cdot f' = 0 \quad (3a)$$

$$(D_x D_\tau - \mu D_x - \gamma D_\tau + \gamma\mu)f \cdot f' = 0 \quad (3b)$$

$$(6D_t + D_x^5 - 5D_x^2 D_\tau - 5\gamma D_x^4 - 5\gamma^2 D_x^3 + 5\lambda D_x^2 + 10\gamma\mu D_x - 10\lambda\gamma D_x + k)f \cdot f' = 0 \quad (3c)$$

where λ, μ, γ, k are arbitrary constants.

Proof. Let f be a solution of (2). If we can find three equations which relate f with f' such that

$$P_1 \equiv D_\tau(D_\tau + D_x^3)f' \cdot f' = 0$$

$$P_2 \equiv (6D_t D_\tau + D_x^5 D_\tau - 5D_x^2 D_\tau^2)f' \cdot f' = 0$$

this is then a BT. Here we show that (3a, b, c) indeed provides a BT for (2).

According to [4, 5], we know that $P_1 = 0$ can be proved in terms of (3a, b). Thus it suffices to show that $P_2 = 0$. Making use of (A.1)–(A.6), (3a, b, c), we have

$$\begin{aligned} -f^2 P_2 &= f'^2 (6D_t D_\tau + D_x^5 D_\tau - 5D_x^2 D_\tau^2)f \cdot f \\ &\quad - f'^2 (6D_t D_\tau + D_x^5 D_\tau - 5D_x^2 D_\tau^2)f' \cdot f' \\ &\quad - 5[D_\tau(D_\tau + D_x^3)f \cdot f](D_x^2 f' \cdot f') + 5[D_\tau(D_\tau + D_x^3)f' \cdot f'](D_x^2 f \cdot f) \\ &\stackrel{(A.1)-(A.3)}{=} 12D_\tau(D_\tau f \cdot f') \cdot f f' + 2D_\tau(D_x^5 f \cdot f') \cdot f f' \\ &\quad + 10D_\tau(D_x^2 f \cdot f') \cdot (D_x^3 f \cdot f') + 10D_x^3(D_x f \cdot f') \cdot (D_x D_\tau f \cdot f') \\ &\quad - 10D_\tau[(D_x^2 D_\tau f \cdot f') \cdot f f' + (D_\tau f \cdot f') \cdot (D_x^2 f \cdot f') + 2(D_x f \cdot f') \cdot (D_x D_\tau f \cdot f')] \\ &\stackrel{(3a,b)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2 D_\tau)f \cdot f'] \cdot f f' \\ &\quad + 10D_\tau(D_x^2 f \cdot f') \cdot [(-3\gamma^2 D_x + 3\gamma D_x^2 + \lambda)f \cdot f'] \\ &\quad + 10D_x^3(D_x f \cdot f') \cdot [(\mu D_x + \gamma D_\tau - \gamma\mu)f \cdot f'] \\ &\quad - 20D_\tau(D_x f \cdot f') \cdot [(\mu D_x + \gamma D_\tau - \gamma\mu)f \cdot f'] \\ &\stackrel{(A.4)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2 D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x)f \cdot f'] \cdot f f' \\ &\quad - 30\gamma^2 D_\tau(D_x^2 f \cdot f') \cdot (D_x f \cdot f') + 10\gamma D_x^3(D_x f \cdot f') \cdot (D_\tau f \cdot f') \\ &\quad - 10\gamma\mu D_x^3(D_x f \cdot f') \cdot f f' - 20\gamma D_\tau(D_x f \cdot f') \cdot (D_\tau f \cdot f') \\ &\stackrel{(A.5)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2 D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x)f \cdot f'] \cdot f f' \\ &\quad - 30\gamma^2 D_\tau(D_x^2 f \cdot f') \cdot (D_x f \cdot f') + 10\gamma D_x^3(D_x D_\tau f \cdot f') \cdot f f' \\ &\quad - 10\gamma D_\tau[(D_x^4 f \cdot f') \cdot f f' + 2(D_x f \cdot f') \cdot (D_x^3 f \cdot f')] \\ &\quad - 10\gamma\mu D_x^3(D_x f \cdot f') \cdot f f' - 20\gamma D_\tau(D_x f \cdot f') \cdot (D_\tau f \cdot f') \end{aligned}$$

$$\begin{aligned}
 &\stackrel{(3a,b)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x - 5\gamma D_x^4)f \cdot f'] \cdot ff' \\
 &\quad - 30\gamma^2 D_\tau(D_x^2 f \cdot f') \cdot (D_x f \cdot f') + 10\gamma D_x^3[(\gamma D_\tau - \hat{\gamma}\mu)f \cdot f'] \cdot ff' \\
 &\quad - 20\gamma D_\tau(D_x f \cdot f') \cdot [(-3\gamma^2 D_x + 3\gamma D_x^2 + \lambda)f \cdot f'] \\
 &\stackrel{(A.4)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x - 5\gamma D_x^4 - 10\lambda\gamma D_x)f \cdot f'] \cdot ff' \\
 &\quad - 30\gamma^2 D_\tau(D_x^2 f \cdot f') \cdot (D_x f \cdot f') + 10\gamma^2 D_x^3(D_\tau f \cdot f') \cdot ff' \\
 &\quad - 60\gamma^2 D_\tau(D_x f \cdot f') \cdot (D_x^2 f \cdot f') \\
 &= 2D_\tau[(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x - 5\gamma D_x^4 - 10\lambda\gamma D_x)f \cdot f'] \cdot ff' \\
 &\quad + 10\gamma^2 D_x^3(D_\tau f \cdot f') \cdot ff' + 30\gamma^2 D_\tau(D_x^2 f \cdot f') \cdot (D_x f \cdot f') \\
 &\stackrel{(A.6)}{=} 2D_\tau[(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda D_x^2 + 10\gamma\mu D_x \\
 &\quad - 5\gamma D_x^4 - 10\lambda\gamma D_x + 5\gamma^2 D_x^2)f \cdot f'] \cdot ff' \\
 &\stackrel{(3c)(A.4)}{=} 0
 \end{aligned}$$

Thus we have completed the proof of the proposition.

3. Nonlinear superposition formula of the higher-order Ito equation

In this section, under certain conditions, we establish nonlinear superposition formula of the higher-order Ito equation. In the following discussion, we set $\gamma = k = 0$ in BT (3) for the sake of convenience in calculation. In this case (3) becomes

$$(D_\tau + D_x^3 - \lambda)f \cdot f' = 0 \tag{3a'}$$

$$(D_x D_\tau - \mu D_x)f \cdot f' = 0 \tag{3b'}$$

$$(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda D_x^2)f \cdot f' = 0. \tag{3c'}$$

Let f_0 be a solution of the higher-order Ito equation (2), $f_0 \neq 0$. Suppose that $f_i (i = 1, 2)$ is a solution of (2) which is related to f_0 under BT (3') with (λ_i, μ_i) , i.e. $f_0 \xrightarrow{(\lambda_i, \mu_i)} f_i (i = 1, 2)$, and that f_{12} is defined by

$$D_x f_0 \cdot f_{12} = c D_x f_1 \cdot f_2 \quad (\text{where } c \text{ is a non-zero constant}) \tag{4}$$

From these assumptions, we deduce that [4]

$$D_\tau f_1 \cdot f_2 + (\mu_1 - \mu_2)f_1 f_2 + \frac{1}{c} D_\tau f_0 \cdot f_{12} - \frac{1}{c} (\mu_1 + \mu_2)f_0 f_{12} = c_1(t, \tau)f_0^2 \tag{5}$$

$$D_\tau f_0 \cdot f_{12} + \frac{1}{4} D_x^3 f_0 \cdot f_{12} + \frac{3c}{4} D_x^3 f_1 \cdot f_2 - (\lambda_1 + \lambda_2)f_0 f_{12} = c_2(t, \tau)f_0^2 \tag{6}$$

$$\frac{1}{4} D_x^3 f_1 \cdot f_2 + D_\tau f_1 \cdot f_2 - (\lambda_2 - \lambda_1)f_1 f_2 + \frac{3}{4c} D_x^3 f_0 \cdot f_{12} = 0 \tag{7}$$

where $c_i(t, \tau)(i=1, 2)$ is some function of t, τ . Here and in the following, we assume that there exists a f_{12} determined by (4) such that $c_1(t, \tau)=0$ in (5) and $c_2(t, \tau)=0$ in (6), i.e.

$$D_\tau f_1 \cdot f_2 + (\mu_1 - \mu_2) f_1 f_2 + \frac{1}{c} D_\tau f_0 \cdot f_{12} - \frac{1}{c} (\mu_1 + \mu_2) f_0 f_{12} = 0 \tag{5'}$$

$$D_\tau f_0 \cdot f_{12} + \frac{1}{4} D_x^3 f_0 \cdot f_{12} + \frac{3c}{4} D_x^3 f_1 \cdot f_2 - (\lambda_1 + \lambda_2) f_0 f_{12} = 0 \tag{6'}$$

which implies, by using (7), (6'), that

$$\frac{1}{2} D_x^3 f_1 \cdot f_2 - D_\tau f_1 \cdot f_2 + (\lambda_2 - \lambda_1) f_1 f_2 = \frac{1}{2c} D_x^3 f_0 \cdot f_{12} - \frac{1}{c} D_\tau f_0 \cdot f_{12} + \frac{1}{c} (\lambda_1 + \lambda_2) f_0 f_{12}. \tag{8}$$

In this case, we have [4]

$$\begin{aligned} (D_x D_\tau - \mu_2 D_x) f_1 \cdot f_{12} &= 0 \\ (D_x D_\tau - \mu_1 D_x) f_2 \cdot f_{12} &= 0 \\ (D_\tau + D_x^3 - \lambda_2) f_1 \cdot f_{12} &= 0 \\ (D_\tau + D_x^3 - \lambda_1) f_2 \cdot f_{12} &= 0. \end{aligned}$$

Next, we have

$$\begin{aligned} 0 &= [(6D_t + D_x^5 - 5D_x^2 D_\tau + 5\lambda_1 D_x^2) f_0 \cdot f_1] f_2 - [(6D_t + D_x^5 - 5D_x^2 D_\tau + 5\lambda_2 D_x^2) f_1] f_0 \\ &\stackrel{(A.7-A.10)}{=} -6f_0 D_t f_1 \cdot f_2 - 5f_{0,xxx} D_x f_1 \cdot f_2 + 10f_{0,xxx} (D_x f_1 \cdot f_2)_x \\ &\quad - \frac{5}{2} f_{0,xx} [D_x^3 f_1 \cdot f_2 + 3(D_x f_1 \cdot f_2)_{xx}] + \frac{5}{2} f_{0,x} [D_x^3 f_1 \cdot f_2 + (D_x f_1 \cdot f_2)_{xx}]_x \\ &\quad - \frac{1}{16} f_0 [D_x^5 f_1 \cdot f_2 + 10(D_x^3 f_1 \cdot f_2)_{xx} + 5(D_x f_1 \cdot f_2)_{xxxx}] \\ &\quad + 10f_{0,xt} D_x f_1 \cdot f_2 + 5f_{0,xt} D_\tau f_1 \cdot f_2 - 5f_{0,x} [(D_x f_1 \cdot f_2)_\tau + (D_\tau f_1 \cdot f_2)_x] \\ &\quad - 5f_{0,x} (D_x f_1 \cdot f_2)_x + \frac{5}{4} f_0 [D_x^2 D_\tau f_1 \cdot f_2 + (D_\tau f_1 \cdot f_2)_{xx} + 2(D_x f_1 \cdot f_2)_{xt}] \\ &\quad - 5(\lambda_2 - \lambda_1) f_{0,xx} f_1 f_2 - 5f_{0,x} [(\lambda_1 + \lambda_2) D_x f_1 \cdot f_2 + (\lambda_1 - \lambda_2) (f_1 f_2)_x] \\ &\quad + \frac{5}{2} (\lambda_1 + \lambda_2) f_0 (D_x f_1 \cdot f_2)_x + \frac{5}{4} (\lambda_1 - \lambda_2) f_0 [D_x^2 f_1 \cdot f_2 + (f_1 f_2)_{xx}] \\ &\stackrel{(4,8)}{=} f_0 \left\{ -6D_t f_1 \cdot f_2 - \frac{1}{16} D_x^5 f_1 \cdot f_2 \right. \\ &\quad \left. - \frac{5}{4} \left[\frac{1}{2c} D_x^3 f_0 \cdot f_{12} - \frac{1}{c} D_\tau f_0 \cdot f_{12} + \frac{1}{c} (\lambda_1 + \lambda_2) f_0 f_{12} \right] \right\} \end{aligned}$$

$$\begin{aligned}
 & -\frac{5}{16c} (D_x f_0 \cdot f_{12})_{xxxx} + \frac{5}{2c} (\lambda_1 + \lambda_2) (D_x f_0 \cdot f_{12})_x + \frac{5}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 \\
 & + \left. \frac{5}{4} D_x^2 D_\tau f_1 \cdot f_2 + \frac{5}{2c} (D_x f_0 \cdot f_{12})_{x\tau} \right\} \\
 & - \frac{5}{c} f_{0xxxx} D_x f_0 \cdot f_{12} + \frac{10}{c} f_{0xxx} (D_x f_0 \cdot f_{12})_x \\
 & - 5f_{0xx} \left[\frac{1}{2c} D_x^3 f_0 \cdot f_{12} - \frac{1}{c} D_\tau f_0 \cdot f_{12} + \frac{1}{c} (\lambda_1 + \lambda_2) f_0 f_{12} \right] \\
 & - \frac{15}{2c} f_{0xx} (D_x f_0 \cdot f_{12})_{xx} \\
 & + 5f_{0x} \left[\frac{1}{2c} D_x^3 f_0 \cdot f_{12} - \frac{1}{c} D_\tau f_0 \cdot f_{12} + \frac{1}{c} (\lambda_1 + \lambda_2) f_0 f_{12} \right]_x \\
 & + \frac{5}{2c} f_{0x} (D_x f_0 \cdot f_{12})_{xxx} - \frac{5}{c} (\lambda_1 + \lambda_2) f_{0x} D_x f_0 \cdot f_{12} + \frac{10}{c} f_{0xx} D_x f_0 \cdot f_{12} \\
 & - \frac{5}{c} f_{0x} (D_x f_0 \cdot f_{12})_\tau - \frac{5}{c} f_{0x} (D_x f_0 \cdot f_{12})_x \\
 = & f_0 \left\{ -6D_\tau f_1 \cdot f_2 - \frac{1}{16} D_x^5 f_1 \cdot f_2 + \frac{5}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 + \frac{5}{4} D_x^2 D_\tau f_1 \cdot f_2 \right. \\
 & \left. - \frac{15}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} - \frac{15}{16c} D_x^5 f_0 \cdot f_{12} + \frac{15}{4c} D_x^2 D_\tau f_0 \cdot f_{12} \right\}
 \end{aligned}$$

which implies that

$$\begin{aligned}
 & -6D_\tau f_1 \cdot f_2 - \frac{1}{16} D_x^5 f_1 \cdot f_2 + \frac{5}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 + \frac{5}{4} D_x^2 D_\tau f_1 \cdot f_2 \\
 & - \frac{15}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} - \frac{15}{16c} D_x^5 f_0 \cdot f_{12} + \frac{15}{4c} D_x^2 D_\tau f_0 \cdot f_{12} = 0.
 \end{aligned} \tag{9}$$

Moreover, from

$$[(D_\tau + D_x^3 - \lambda_1) f_0 \cdot f_1]_{xx} f_2 - [(D_\tau + D_x^3 - \lambda_2) f_0 \cdot f_2]_{xx} f_1 = 0$$

we obtain, by using (A.11), (A.12), (4), (6'), (8)

$$\begin{aligned}
 & -\frac{1}{16} D_x^5 f_1 \cdot f_2 - \frac{1}{4} D_x^2 D_\tau f_1 \cdot f_2 - \frac{1}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 + \frac{1}{16c} D_x^5 f_0 \cdot f_{12} \\
 & + \frac{1}{4c} D_x^2 D_\tau f_0 \cdot f_{12} - \frac{1}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} = 0.
 \end{aligned} \tag{10}$$

Further, from

$$\begin{aligned}
 & [(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda_1D_x^2)f_0 \cdot f_1]_{xx}f_2 \\
 & - [(6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda_2D_x^2)f_0 \cdot f_2]_{xx}f_1 \\
 & + 5[(D_\tau + D_x^3 - \lambda_1)f_0 \cdot f_1]_{xxx}f_2 - 5[(D_\tau + D_x^3 - \lambda_2)f_0 \cdot f_2]_{xxx}f_1 = 0
 \end{aligned}$$

we obtain, by using (A.13)–(A.16), (4), (6'), (8)–(10)

$$\begin{aligned}
 f_{0,x} & \left[\frac{6}{c} D_t f_0 \cdot f_{12} + \frac{1}{16c} D_x^5 f_0 \cdot f_{12} - \frac{5}{4c} D_x^2 D_\tau f_0 \cdot f_{12} - \frac{15}{4} D_x^2 D_\tau f_1 \cdot f_2 \right. \\
 & \left. - \frac{15}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 + \frac{5}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} + \frac{15}{16} D_x^5 f_1 \cdot f_2 \right] \\
 & + \frac{1}{2} f_0 \left[-\frac{6}{c} D_t f_0 \cdot f_{12} - \frac{1}{16c} D_x^5 f_0 \cdot f_{12} + \frac{5}{4c} D_x^2 D_\tau f_0 \cdot f_{12} + \frac{15}{4} D_x^2 D_\tau f_1 \cdot f_2 \right. \\
 & \left. + \frac{15}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 - \frac{5}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} - \frac{15}{16} D_x^5 f_1 \cdot f_2 \right]_x = 0
 \end{aligned}$$

which implies that

$$\begin{aligned}
 & -\frac{6}{c} D_t f_0 \cdot f_{12} - \frac{1}{16c} D_x^5 f_0 \cdot f_{12} + \frac{5}{4c} D_x^2 D_\tau f_0 \cdot f_{12} + \frac{15}{4} D_x^2 D_\tau f_1 \cdot f_2 \\
 & + \frac{15}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 - \frac{5}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} - \frac{15}{16} D_x^5 f_1 \cdot f_2 = c_3(t, \tau) f_0^2
 \end{aligned} \tag{11}$$

where $c_3(t, \tau)$ is some function of t, τ . Furthermore we assume that f_{12} determined by (4) is chosen such that $c_3(t, \tau) = 0$, i.e.

$$\begin{aligned}
 & -\frac{6}{c} D_t f_0 \cdot f_{12} - \frac{1}{16c} D_x^5 f_0 \cdot f_{12} + \frac{5}{4c} D_x^2 D_\tau f_0 \cdot f_{12} + \frac{15}{4} D_x^2 D_\tau f_1 \cdot f_2 \\
 & + \frac{15}{4} (\lambda_1 - \lambda_2) D_x^2 f_1 \cdot f_2 - \frac{5}{4c} (\lambda_1 + \lambda_2) D_x^2 f_0 \cdot f_{12} - \frac{15}{16} D_x^5 f_1 \cdot f_2 = 0.
 \end{aligned} \tag{12}$$

Then, similar to the deduction of (9), we can obtain

$$\begin{aligned}
 (6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda_2D_x^2)f_1 \cdot f_{12} & = 0 \\
 (6D_t + D_x^5 - 5D_x^2D_\tau + 5\lambda_1D_x^2)f_2 \cdot f_{12} & = 0.
 \end{aligned}$$

Therefore f_{12} is a new solution of the higher-order Ito equation (2) which is related to f_1 and f_2 .

To sum up, we can obtain some particular solutions via the following steps. First choose a given solution of the higher-order Ito equation (2). Second from the BT (3'), find f_1 and f_2 such that $f_0 \xrightarrow{(\lambda_i, \mu_i)} f_i (i = 1, 2)$ and, further, obtain a particular solution \tilde{f}_{12} from (4). Then a general solution of (4) is $f_{12} = k(t, \tau) f_0 + \tilde{f}_{12}$ (where $k(t, \tau)$ is an arbitrary function of k, τ). Finally substitute f_{12} into (5), (6) and (11). If $k(t, \tau)$ can be

determined such that $c_i(t, \tau) = 0$ ($i = 1, 2, 3$), the corresponding f_{12} is a new solution of the higher-order Ito equation. For example, we have

$$1 \begin{array}{l} \xrightarrow{(0, p_1^3)} 1 + e^{\eta_1} \xrightarrow{(0, p_2^3)} \frac{p_1^3 - p_2^3}{p_1^3 + p_2^3} e^{\eta_1} + e^{\eta_2} - \frac{p_1 - p_2}{p_1 + p_2} e^{\eta_1 + \eta_2} \\ \xrightarrow{(0, p_2^3)} 1 + e^{\eta_2} \xrightarrow{(0, p_1^3)} \end{array}$$

where $\eta_i = p_i x - p_i^3 \tau - p_i^5 t + \eta_i^0$, and p_i, η_i^0 are constants ($i = 1, 2$). So

$$\frac{p_1^3 - p_2^3}{p_1^3 + p_2^3} e^{\eta_1} + e^{\eta_2} - \frac{p_1 - p_2}{p_1 + p_2} e^{\eta_1 + \eta_2}$$

is a solution of (2).

$$1 + e^{\eta_1} \begin{array}{l} \xrightarrow{(0, p_3^3)} \frac{p_1^3 - p_3^3}{p_1^3 + p_3^3} e^{\eta_1} + e^{\eta_3} - \frac{p_1 - p_3}{p_1 + p_3} e^{\eta_1 + \eta_3} \xrightarrow{(0, p_2^3)} F \\ \xrightarrow{(0, p_2^3)} \frac{p_1^3 - p_2^3}{p_1^3 + p_2^3} e^{\eta_1} + e^{\eta_2} - \frac{p_1 - p_2}{p_1 + p_2} e^{\eta_1 + \eta_2} \xrightarrow{(0, p_3^3)} \end{array}$$

where

$$F = \frac{p_1^3 - p_3^3}{p_1^3 + p_3^3} - \frac{p_1^3 - p_2^3}{p_1^3 + p_2^3} - \frac{p_2^3 - p_3^3}{p_2^3 + p_3^3} - \frac{p_2^3 - p_3^3}{p_2^3 + p_3^3} e^{\eta_1} + \frac{p_1^3 - p_3^3}{p_1^3 + p_3^3} e^{\eta_2} - \frac{p_1^3 - p_2^3}{p_1^3 + p_2^3} e^{\eta_3} + \frac{p_1 - p_2}{p_1 + p_2} e^{\eta_1 + \eta_2} + \frac{p_2 - p_3}{p_2 + p_3} e^{\eta_2 + \eta_3} + \frac{p_3 - p_1}{p_1 + p_3} e^{\eta_1 + \eta_3} + \frac{(p_1 - p_3)(p_1 - p_2)(p_2 - p_3)}{(p_1 + p_3)(p_1 + p_2)(p_2 + p_3)} e^{\eta_1 + \eta_2 + \eta_3}$$

and $\eta_i = p_i x - p_i^3 \tau - p_i^5 t + \eta_i^0$, p_i, η_i^0 are constants ($i = 1, 2, 3$). So F is a 3-soliton solution of (2), which confirms Ito's numerical result.

$$1 \begin{array}{l} \xrightarrow{(0,0)} 1 + x^2 \xrightarrow{(0, p^3)} -1 - x^2 + \left(-\frac{4}{p} x + 1 + x^2 + \frac{4}{p^2} \right) e^\eta \\ \xrightarrow{(0, p^3)} 1 + e^\eta \xrightarrow{(0,0)} \end{array}$$

where $\eta = px - p^3 \tau - p^5 t + \eta^0$, p, η^0 are constants. So

$$-1 - x^2 + \left(-\frac{4}{p} x + 1 + x^2 + \frac{4}{p^2} \right) e^\eta$$

is also a solution of (2).

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Appendix

The following bilinear operator identities hold for any arbitrary functions a, b, c and d :

$$(D_t D_y a \cdot a) b^2 - a^2 D_t D_y b \cdot b = 2D_t (D_y a \cdot b) \cdot ab \quad (\text{A.1})$$

$$\begin{aligned} (D_x^5 D_t a \cdot a) b^2 - a^2 D_x^5 D_t b \cdot b + 5(D_x^3 D_t b \cdot b)(D_x^2 a \cdot a) - 5(D_x^3 D_t a \cdot a)(D_x^2 b \cdot b) \\ = 2D_t (D_x^5 a \cdot b) \cdot ab + 10D_t (D_x^2 a \cdot b) \cdot (D_x^3 a \cdot b) + 10D_x^3 (D_x a \cdot b) \cdot (D_x D_t a \cdot b) \end{aligned} \quad (\text{A.2})$$

$$\begin{aligned} (D_x^2 D_t^2 a \cdot a) b^2 - a^2 D_x^2 D_t^2 b \cdot b + (D_t^2 a \cdot a)(D_x^2 b \cdot b) - (D_t^2 b \cdot b)(D_x^2 a \cdot a) \\ = 2D_t [(D_x^2 D_t a \cdot b) \cdot ab + (D_t a \cdot b) \cdot (D_x^2 a \cdot b) + 2(D_x a \cdot b) \cdot (D_x D_t a \cdot b)] \end{aligned} \quad (\text{A.3})$$

$$D_x^{2n+1} a \cdot a = 0 \quad (\text{A.4})$$

$$D_x^3 [(D_x D_t a \cdot b) \cdot ab + (D_t a \cdot b) \cdot (D_x a \cdot b)] = D_t [(D_x^4 a \cdot b) \cdot ab + 2(D_x a \cdot b) \cdot (D_x^3 a \cdot b)] \quad (\text{A.5})$$

$$D_x^3 (D_t a \cdot b) \cdot ab = D_t [(D_x^3 a \cdot b) \cdot ab + 3(D_x a \cdot b) \cdot (D_x^2 a \cdot b)] \quad (\text{A.6})$$

$$(D_t a \cdot b) c - (D_t a \cdot c) b = -a D_t b \cdot c \quad (\text{A.7})$$

$$\begin{aligned} (D_x^5 a \cdot b) c - (D_x^5 a \cdot c) b = -5a_{xxxx} D_x b \cdot c + 10a_{xxx} (D_x b \cdot c)_x \\ - \frac{5}{2} a_{xx} [D_x^3 b \cdot c + 3(D_x b \cdot c)_{xx}] + \frac{5}{2} a_x [D_x^3 b \cdot c + (D_x b \cdot c)_{xx}]_x \\ - \frac{a}{16} [D_x^5 b \cdot c + 10(D_x^3 b \cdot c)_{xx} + 5(D_x b \cdot c)_{xxxx}] \end{aligned} \quad (\text{A.8})$$

$$\begin{aligned} (D_x^2 D_t a \cdot b) c - (D_x^2 D_t a \cdot c) b = -2a_{xy} D_x b \cdot c - a_{xx} D_y b \cdot c \\ + a_x [(D_x b \cdot c)_y + (D_y b \cdot c)_x] + a_y (D_x b \cdot c)_x \\ - \frac{a}{4} [D_x^2 D_y b \cdot c + (D_y b \cdot c)_{xx} + 2(D_x b \cdot c)_{xy}] \end{aligned} \quad (\text{A.9})$$

$$\begin{aligned} \lambda_1 (D_x^2 a \cdot b) c - \lambda_2 (D_x^2 a \cdot c) b = (\lambda_1 - \lambda_2) a_{xx} bc \\ - a_x [(\lambda_1 + \lambda_2) D_x b \cdot c + (\lambda_1 - \lambda_2) (bc)_x] + a [\lambda_1 b_{xx} c - \lambda_2 b c_{xx}] \end{aligned} \quad (\text{A.10})$$

$$\begin{aligned} (D_x^3 a \cdot b)_{xx} c - (D_x^3 a \cdot c)_{xx} b = -a_{xxxx} D_x b \cdot c - 2a_{xxx} (D_x b \cdot c)_x \\ + \frac{1}{2} a_{xx} [D_x^3 b \cdot c + 3(D_x b \cdot c)_{xx}] + \frac{1}{2} a_x [D_x^3 b \cdot c + (D_x b \cdot c)_{xx}]_x \\ - \frac{a}{16} [D_x^5 b \cdot c + 10(D_x^3 b \cdot c)_{xx} + 5(D_x b \cdot c)_{xxxx}] \end{aligned} \quad (\text{A.11})$$

$$\begin{aligned}
 (D_y a \cdot b)_{xx}c - (D_y a \cdot c)_{xx}b &= 2a_{xy}D_x b \cdot c - a_{xx}D_y b \cdot c \\
 &\quad - a_x[(D_x b \cdot c)_y + (D_y b \cdot c)_x] + a_y(D_x b \cdot c)_x \\
 &\quad - \frac{a}{4} [D_x^2 D_y b \cdot c + (D_y b \cdot c)_{xx} + 2(D_x b \cdot c)_{xy}]
 \end{aligned} \tag{A.12}$$

$$\begin{aligned}
 (D_x^5 a \cdot b)_{xx}c - (D_x^5 a \cdot c)_{xx}b + 5(D_x^3 a \cdot b)_{xxx}c - 5(D_x^3 a \cdot c)_{xxx}b \\
 &= -4a_{xxxxx}D_x b \cdot c - 10a_{xxxx}(D_x b \cdot c)_x + 5a_{xx}[(D_x^3 b \cdot c)_x + (D_x b \cdot c)_{xxx}] \\
 &\quad + \frac{1}{4} a_x [D_x^5 b \cdot c + 10(D_x^3 b \cdot c)_{xx} + 5(D_x b \cdot c)_{xxxx}] \\
 &\quad - \frac{3}{8} a [3(D_x^5 b \cdot c)_x + 10(D_x^3 b \cdot c)_{xxx} + 3(D_x b \cdot c)_{xxxxx}]
 \end{aligned} \tag{A.13}$$

$$(D_x a \cdot b)_{xx}c - (D_x a \cdot c)_{xx}b = a_x D_x b \cdot c - a_x D_x b \cdot c - \frac{1}{2} a [(D_x b \cdot c)_t + (D_t b \cdot c)_x] \tag{A.14}$$

$$\begin{aligned}
 \lambda_1 (D_x^2 a \cdot b)_{xx}c - \lambda_2 (D_x^2 a \cdot c)_{xx}b - \lambda_1 (ab)_{xxx}c + \lambda_2 (ac)_{xxx}b \\
 &= -2a_x \left\{ (\lambda_1 + \lambda_2)(D_x b \cdot c)_x + \frac{1}{2} (\lambda_1 - \lambda_2)[D_x^2 b \cdot c + (bc)_{xx}] \right\} \\
 &\quad - 2a_{xx}[(\lambda_1 + \lambda_2)D_x b \cdot c + (\lambda_1 - \lambda_2)(bc)_x]
 \end{aligned} \tag{A.15}$$

$$\begin{aligned}
 (D_x^2 D_y a \cdot b)_{xx}c - (D_x^2 D_y a \cdot c)_{xx}b - (D_y a \cdot b)_{xxx}c + (D_y a \cdot c)_{xxx}b \\
 &= -4a_{xxy}D_x b \cdot c - 4a_{xy}(D_x b \cdot c)_x + 2a_{xx}[(D_x b \cdot c)_y + (D_y b \cdot c)_x] \\
 &\quad + a_x [D_x^2 D_y b \cdot c + (D_y b \cdot c)_{xx} + 2(D_x b \cdot c)_{xy}]
 \end{aligned} \tag{A.16}$$

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