

A note on integrable two-degrees-of-freedom Hamiltonian systems with a second integral quartic in the momenta

This article has been downloaded from IOPscience. Please scroll down to see the full text article. 1995 J. Phys. A: Math. Gen. 28 5633 (http://iopscience.iop.org/0305-4470/28/19/017) View the table of contents for this issue, or go to the journal homepage for more

Download details: IP Address: 171.66.16.68 The article was downloaded on 02/06/2010 at 01:21

Please note that terms and conditions apply.

A note on integrable two-degrees-of-freedom Hamiltonian systems with a second integral quartic in the momenta

Filipe J Romeiras

Departamento de Matemática e Centro de Electrodinâmica, Instituto Superior Técnico, 1096 Lisboa Codex, Portugal

Received 3 January 1995, in final form 3 July 1995

Abstract. Two of the simplest integrable Hamiltonians $H(x, y, p_x, p_y) = (p_x^2 + p_y^2)/2 + V(x, y)$ with a second integral quartic in the momenta are those with potentials $V_3(x, y) = by(3x^2 + 16y^2) + d(x^2 + 16y^2) + \eta y$ and $V_4(x, y) = a(x^4 + 6x^2y^2 + 8y^4) + c(x^2 + 4y^2) + vy^{-2}$. We show how V_3 can be obtained from V_4 . In the process we obtain a new potential of the class, V_N , that includes both V_3 and V_4 as particular cases. For this potential we give the second integral of motion, separating variables, a Lax representation and a bi-Hamiltonian structure, thus synthesizing the corresponding results for potentials V_3 and V_4 . The integrable extension $V_N + \mu x^{-2}$ is also discussed.

1. Introduction

Two-degrees-of-freedom Liouville integrable Hamiltonian systems

$$\dot{x} = \frac{\partial H}{\partial p_x}$$
 $\dot{y} = \frac{\partial H}{\partial p_y}$ $\dot{p}_x = -\frac{\partial H}{\partial x}$ $\dot{p}_y = -\frac{\partial H}{\partial y}$ (1)

with a Hamiltonian function in 'natural' form

$$H(x, y, p_x, p_y) = T(p_x, p_y) + V(x, y) = \frac{1}{2} \left(p_x^2 + p_y^2 \right) + V(x, y)$$
(2)

and a second integral of motion quartic in the momenta

$$I(x, y, p_x, p_y) = \sum_{\substack{m,n=0\\m+n \leq 4}}^{4} f_{mn}(x, y) p_x^m p_y^n$$
(3)

have been the object of several studies in the past few years (see the review by Hietarinta [1] and references therein; see also [2-9] for more recent work).

Probably the simplest systems of the above class are those with potentials [1]

$$\hat{V}_3(x, y) = by \left(3x^2 + 16y^2\right) + d\left(x^2 + 16y^2\right)$$
$$\hat{V}_4(x, y) = a \left(x^4 + 6x^2y^2 + 8y^4\right) + c \left(x^2 + 4y^2\right)$$

where a, b, c and d are constant parameters. \hat{V}_3 is one of the three integrable cases of the Hénon-Heiles system while \hat{V}_4 is one the four integrable cases of the two-degrees-of-freedom system with a quartic potential [1]. The corresponding second integrals of motion are

$$\begin{split} \hat{I}_3(x, y, p_x, p_y) &= \left\{ p_x^2 + 2x^2(by+d) \right\}^2 - 4bx^2 p_x(xp_y - 2yp_x) \\ &- 16bx^4 y(by+d) - 2b^2 x^6 \\ \hat{I}_4(x, y, p_x, p_y) &= \left\{ p_x^2 + 2x^2 \left[a(x^2 + 2y^2) + c \right] \right\}^2 + 4ax^2 (xp_y - 2yp_x)^2 \,. \end{split}$$

0305-4470/95/195633+10\$19.50 © 1995 IOP Publishing Ltd

Two other potentials of the class are the following extensions of \hat{V}_3 and \hat{V}_4 [1]:

$$V_3(x, y) = \hat{V}_3(x, y) + \eta y \qquad V_4(x, y) = \hat{V}_4(x, y) + \nu y^{-2}$$

where η , ν are constant parameters. The corresponding integrals are

$$I_{3}(x, y, p_{x}, p_{y}) = \hat{I}_{3}(x, y, p_{x}, p_{y}) - \eta bx^{4}$$

$$I_{4}(x, y, p_{x}, p_{y}) = \hat{I}_{4}(x, y, p_{x}, p_{y}) + 8avx^{4}y^{-2}.$$

It is the purpose of the present paper to show that the potential V_3 can be obtained from the potential V_4 by a procedure which involves the following steps: (i) a translation of one of the canonical variables, $y \rightarrow y + b/(4a)$; (ii) an appropriate choice of the parameters leading to the removal of the singularity at a = 0 introduced in the first step; and (iii) taking the limit $a \rightarrow 0$. The same procedure enables us to obtain results associated with potential V_3 —for example, second integral of motion, separating variables, Lax representation, bi-Hamiltonian structure—from the corresponding ones for potential V_4 .

We obtained this result when we attempted to generalize the recent finding by Ravoson *et al* [6], for potential V_3 , and by Ravoson *et al* [7] and Romeiras [8], for potential V_4 , of separating variables for systems with these potentials. We arrived at a potential V_N that includes both V_3 and V_4 as particular cases and gives the connection between the two. In fact the potential V_N is the result of the first two steps of the procedure described above.

In [6-8] the authors also obtained Lax representations [10] for system (1), (2) with potentials V_3 and V_4 by a method due to Fairbanks [11]. Using the same method we have obtained a Lax representation for system (1), (2) with potential V_N . The same result can be obtained by applying steps (i) and (ii) of our procedure to the Lax representations given in [7, 8] for system (1), (2) with potential V_4 .

Ravoson [12] obtained a bi-Hamiltonian structure for system (1), (2) with potential V_3 . Using his method we have obtained a bi-Hamiltonian structure for system (1), (2) with potential V_N , which for b = 0 gives a bi-Hamiltonian structure for system (1), (2) with potential V_4 , a result that is new as far as we know.

It is known [1] that the potentials V_3 and V_4 have further integrable extensions in the class of systems we are considering: $V_3 + \mu x^{-2}$, $V_4 + \mu x^{-2}$, where μ is another constant parameter. Both these two potentials can be obtained from the corresponding integrable extension of V_N , $V_N + \mu x^{-2}$.

In [7] the authors obtained separating variables and a Lax representation for the integrable extension $V_4 + \mu x^{-2}$. Applying the first two steps of our procedure to these results, we have obtained separating variables and a Lax representation for the extension $V_N + \mu x^{-2}$. Letting $a \rightarrow 0$ we obtain a Lax representation for the integrable potential $V_3 + \mu x^{-2}$ which is new and constitutes an alternative to the 3 × 3 Lax representation for this system given by Blaszak and Rauch-Wojciechowski [9].

Ravoson [12] obtained what he called a (ρ, s) -bi-Hamiltonian structure for system (1), (2) with potential $V_3 + \mu x^{-2}$. We were able to obtain the corresponding structure for system (1), (2) with potential $V_4 + \mu x^{-2}$. Applying the first two steps of our procedure to this result we then obtained the (ρ, s) -bi-Hamiltonian structure for system (1), (2) with potential $V_N + \mu x^{-2}$.

The plan of the paper is as follows. In section 2 we describe the procedure to go from V_4 to V_3 through V_N ; as an application we obtain I_3 from I_4 via I_N , the second integral of motion associated with the potential V_N . In section 3 we show how we arrived at the pair V_N , I_N . In section 4 we give a Lax representation and a bi-Hamiltonian structure for system (1), (2) with potential V_N . In section 5 we consider the integrable extension $V_N + \mu x^{-2}$, for

which we give the separating variables, a Lax representation and a (ρ, s) -bi-Hamiltonian structure.

2. The procedure

The procedure connecting the potentials V_4 and V_3 can be described precisely in the following way. Define two auxiliary functions Φ and V_N by

$$\Phi(x, y; a, c, v) = V_4(x, y)$$

and

$$V_N(x, y; a, b, c, \beta_0, \beta_1) = \Phi\left(x, y + \frac{b}{4a}; a, \tilde{c}, -\frac{\tilde{\beta}_0}{128a^2}\right) - \frac{\tilde{\beta}_1}{16a}$$

where

$$\tilde{c} = c - \frac{3}{4}\gamma$$
 $\tilde{\beta}_0 = \beta_0 - \beta_1\gamma - 8c\gamma^2 + 2\gamma^3$ $\tilde{\beta}_1 = \beta_1 + 16c\gamma - 6\gamma^2$

and
$$\gamma = b^2/(2a)$$
 and β_0 , β_1 are new constant parameters. Then
 $V_N(x, y; a, b, c, \beta_0, \beta_1) = a \left(x^4 + 6x^2y^2 + 8y^4\right) + by \left(3x^2 + 8y^2\right) + c \left(x^2 + 4y^2\right)$
 $+ \frac{y \left(-\beta_1 + 32bcy + 24b^2y^2\right)}{4(4ay + b)} + \frac{-\beta_0 + 2by \left(-\beta_1 + 16bcy + 8b^2y^2\right)}{8(4ay + b)^2}$ (4)

and

$$V_N(x, y; 0, b, d, 0, -2\eta b) = V_3(x, y)$$

By applying the same procedure we can obtain I_3 from I_4 . Define two auxiliary functions Ψ and I_N by

$$\Psi(x, y, p_x, p_y; a, c, v) = I_4(x, y, p_x, p_y)$$

and

$$I_N(x, y, p_x, p_y; a, b, c, \beta_0, \beta_1) = \Psi\left(x, y + \frac{b}{4a}, p_x, p_y; a, \tilde{c}, -\frac{\tilde{\beta}_0}{128a^2}\right).$$

Then

$$I_{N}(x, y, p_{x}, p_{y}; a, b, c, \beta_{0}, \beta_{1}) = \left\{ p_{x}^{2} + 2x^{2} \left[a(x^{2} + 2y^{2}) + by + c \right] \right\}^{2} + 4x^{2} (xp_{y} - 2yp_{x}) [a(xp_{y} - 2yp_{x}) - bp_{x}] - 2b^{2}x^{4} \left(x^{2} + 2y^{2} \right) - x^{4} \left\{ \frac{8b^{2}y(by + c)}{4ay + b} + \frac{2a\beta_{0} + b^{2} \left(-\beta_{1} + 16bcy + 8b^{2}y^{2} \right)}{2(4ay + b)^{2}} \right\}$$
(5)

and

$$I_N(x, y, p_x, p_y; 0, b, d, \beta_0, -2\eta b) = I_3(x, y, p_x, p_y)$$

The function V_N can be interpreted as another potential of the class we are considering that includes both V_3 and V_4 as particular cases. In fact V_N satisfies the identities

$$V_N(x, y; 0, b, d, \beta_0, \beta_1) = \hat{V}_3(x, y) - \frac{\beta_1}{2b}y - \frac{\beta_0}{8b^2}$$
$$V_N(x, y; a, 0, c, \beta_0, \beta_1) = \hat{V}_4(x, y) - \frac{\beta_0}{128a^2}y^{-2} - \frac{\beta_1}{16a}$$
$$V_N(x, y; a, b, c, \beta_0, \beta_1) = V_N\left(x, y + \frac{b}{4a}; a, 0, \tilde{c}, \tilde{\beta}_0, \tilde{\beta}_1\right)$$

that show that for a = 0 the potential V_N reduces to V_3 while for $a \neq 0$ it reduces to V_4 either directly (for b = 0) or after a translation of the variable y (for $b \neq 0$).

In this interpretation the function I_N is the second integral of motion associated with the Hamiltonian system (1), (2) with potential V_N . It satisfies the identities

$$\begin{split} &I_N(x, y, p_x, p_y; 0, b, d, \beta_0, \beta_1) = \hat{I}_3(x, y, p_x, p_y) + \frac{\beta_1}{2} x^4 \\ &I_N(x, y, p_x, p_y; a, 0, c, \beta_0, \beta_1) = \hat{I}_4(x, y, p_x, p_y) - \frac{\beta_0}{16a} x^4 y^{-2} \\ &I_N(x, y, p_x, p_y; a, b, c, \beta_0, \beta_1) = I_N\left(x, y + \frac{b}{4a}, p_x, p_y; a, 0, \tilde{c}, \tilde{\beta}_0, \tilde{\beta}_1\right) \,. \end{split}$$

3. Derivation of the result

In this section we show how the pair V_N , I_N were obtained when we attempted to generalize the results of [6-8] on the existence of separating variables for system (1), (2) with potentials \hat{V}_3 and \hat{V}_4 . These results are as follows.

Let (u, v) be two new variables defined by

$$\mu = -\sigma - \delta \qquad v = -\sigma + \delta \tag{6}$$

where

 $\sigma(x, y, p_x, p_y) = x^{-2} p_x^2 + S(x, y) \qquad \delta(x, y, p_x, p_y) = -x^{-2} \sqrt{I(x, y, p_x, p_y)}$ (7) and

$$\hat{V}_3: \quad S(x, y) = 2(by + d) \qquad I = \hat{I}_3 \hat{V}_4: \quad S(x, y) = 2[a(x^2 + 2y^2) + c] \qquad I = \hat{I}_4.$$

If we then eliminate the old variables (x, y, p_x, p_y) in terms of the new variables (u, v)and their time derivatives (\dot{u}, \dot{v}) from the equations

$$\frac{1}{2}\left(p_x^2 + p_y^2\right) + V(x, y) = H_* \qquad I(x, y, p_x, p_y) = I_*$$

where H_* and I_* are the constant values of the integrals of motion, we obtain the two differential equations

$$\dot{u}^2 = g_+(u) \qquad \dot{v}^2 = g_-(v)$$
 (8)

where g_{\pm} are cubic polynomial functions, defined by

$$\hat{V}_3: \quad g_{\pm}(z) = -2z^2(z+4d) + 4b^2 \left(2H_* \mp \sqrt{I_*} \right) \\ \hat{V}_4: \quad g_{\pm}(z) = -2z^2(z+4c) + 8az \left(2H_* \mp \sqrt{I_*} \right) .$$

We attempted to obtain a generalization of these results by proceeding in the following way: start with equations (8) but with g_{\pm} of the more general form

$$g_{\pm}(z) = A(z)(2H \mp \sqrt{I}) + B(z)$$
 (9)

where

$$A(z) = \sum_{k=0}^{n_A} a_k z^k \qquad B(z) = \sum_{k=0}^{n_B} b_k z^k$$

with the degrees of the polynomials n_A and n_B left unspecified; introduce the transformation of variables in the form given by (6) and (7), with S left unspecified; solve for H and I, with the requirement that H should be of the 'natural' form given by equation (2).

A note on integrable Hamiltonian systems

Adding and subtracting (8) and using (9) we obtain

$$[A(u) + A(v)](2H) - [A(u) - A(v)]\sqrt{I} + B(u) + B(v) - \dot{u}^2 - \dot{v}^2 = 0$$

$$[A(u) - A(v)](2H) - [A(u) + A(v)]\sqrt{I} + B(u) - B(v) - \dot{u}^2 + \dot{v}^2 = 0.$$
(10)

Noting that

$$A(u) + A(v) = A(-\sigma - \delta) + A(-\sigma + \delta)$$

= 2[a₀ - a₁\sigma + a₂(\sigma^2 + \delta^2) - a_3\sigma(\sigma^2 + 3\delta^2) + a_4(\sigma^4 + 6\sigma^2\delta^2 + \delta^4) + \dots]
A(u) - A(v) = A(-\sigma - \delta) - A(-\sigma + \delta)
= -2\delta[a_1 - 2a_2\sigma + a_3(3\sigma^2 + \delta^2) - 4a_4\sigma(\sigma^2 + \delta^2) + \dots]

and similarly for B, and that

$$\delta = -x^{-2}\sqrt{I} \qquad \dot{\delta} = 2x^{-3}\dot{x}\sqrt{I}$$

we conclude that in order to keep equations (10) linear in H and I we have to take $n_A = 1$ and $n_B = 3$. Equations (10) can then be written in the form

$$(2H)A(-\sigma) + (x^{-4}I) \left[\frac{1}{2}B''(-\sigma) - 4(x^{-1}\dot{x})^2 - a_1 x^2 \right] = \dot{\sigma}^2 - B(-\sigma)$$

$$(2H)a_1 + (x^{-4}I)b_3 = 4(x^{-1}\dot{x})\dot{\sigma} + x^2A(-\sigma) - B'(-\sigma).$$
(11)

Noting that the 'natural' form of the Hamiltonian implies that

$$\dot{x} = p_x \qquad \dot{y} = p_y \qquad \dot{\sigma} = p_y \frac{\partial S}{\partial y} + (x^{-1}p_x) \left[-2(x^{-1}p_x)^2 + x\frac{\partial S}{\partial x} - 2x^{-1}\frac{\partial V}{\partial x} \right]$$

and solving equations (11) for H, we obtain

$$H = \frac{1}{2}p_x^2 + \frac{1}{2D}\left(N_2 p_y^2 + N_1 p_y + N_0\right)$$
(12)
where *D*, *N*₀, *N*₁ and *N*₂ are functions of (*r*, *y*, *n*) defined by

where
$$D$$
, N_0 , N_1 and N_2 are functions of (x, y, p_x) defined by

$$D = a_0b_3 + a_1[2r^2(b_3 + 2) + S_1 - b_3S]$$

$$N_0 = b_1b_2 - b_0b_3 + x^2(a_0a_1x^2 - a_0b_2 - a_1b_1)$$

$$-S[a_1^2x^4 - 3(a_0b_3 + a_1b_2)x^2 + 2b_1b_3 + 2b_2^2] - 2b_3S^2(3a_1x^2 - 4b_2) - 8b_3^2S^3$$

$$+r^2(b_3 + 2)[S_2^2 + 2S(b_2 - S_1) + 2a_0x^2 - 2b_1]$$

$$-2r^2[2r^2(b_3 + 2) + S_1 - S_2]^2$$

$$N_1 = 2r\left(\frac{\partial S}{\partial y}\right)[4r^2(b_3 + 2) + 2S_1 + b_3S_2]$$

$$N_2 = b_3\left(\frac{\partial S}{\partial y}\right)^2$$

with r, S_1, S_2 given by

$$r = \frac{p_x}{x}$$
 $S_1 = 3b_3S + a_1x^2 - b_2$ $S_2 = x\frac{\partial S}{\partial x} - 2x^{-1}\frac{\partial V}{\partial x}$

Comparison of equations (12) and (2) yields the compatibility equations

$$N_2 = D \qquad N_1 = 0 \qquad N_0 = 2DV.$$

The second of these equations forces

$$b_3 = -2$$
 $S_2 = S_1$

5637

which, when substituted into the other two, and after some simplification, leads to a system of partial differential equations for S

$$\frac{\partial S}{\partial x} = \frac{a_1 x}{2} \qquad \left(\frac{\partial S}{\partial y}\right)^2 = -\frac{D}{2}$$

that can be integrated with the result

$$S(x, y) = \frac{a_1}{4}(x^2 + 2y^2) + 2by + \epsilon$$

where b and ϵ are two new constants that must satisfy

$$a_0 + \frac{a_1}{2}(b_2 + 4\epsilon) - 4b^2 = 0$$

Having obtained S one can easily complete the calculation of the integrals of motion H and I. If one introduces new constants a, c, β_0 and β_1 , defined in terms of those introduced so far in this section by

$$a = \frac{a_1}{8} \qquad \beta_0 = b_0 + (2c - \epsilon)[b_1 - 4\epsilon(2c - \epsilon)]$$

$$c = \frac{1}{4}(b_2 + 6\epsilon) \qquad \beta_1 = b_1 - 2(2c - \epsilon)(2c + 3\epsilon)$$

we recover the pair V_N , I_N of equations (4) and (5).

The polynomial functions introduced in (9) can be written in the form

$$g_{\pm}(z) = 4[b^2 + 2a(z + \epsilon - 2c)](2H \mp \sqrt{I}) + G(z + \epsilon - 2c)$$

where G is defined by

$$G(z) = \beta_0 + \beta_1 z - 8cz^2 - 2z^3.$$
⁽¹³⁾

Without loss of generality we can set $\epsilon = 2c$, as this is equivalent to a translation of the separating variables $z + \epsilon - 2c \rightarrow z$ that leaves the system (8) invariant. With this choice we finally obtain

$$S(x, y) = 2[a(x^{2} + 2y^{2}) + by + c]$$
(14)

and

$$g_{\pm}(z) = 4(b^2 + 2az)(2H_* \mp \sqrt{I_*}) + G(z)$$
(15)

thus completing the calculation of the separating variables and the resulting differential equations (8) in these variables.

If one introduces the variables (p_u, p_v) , defined by

$$p_u = \frac{\dot{u}}{8(b^2 + 2au)} \qquad p_v = \frac{\dot{v}}{8(b^2 + 2av)}$$

then the transformation from (x, y, p_x, p_y) to (u, v, p_u, p_v) , as defined by (6) and (7) with $I = I_N$ and S given by (14) is canonical. In the canonical variables the Hamiltonian function $H_N = T + V_N$ and the second integral of motion I_N take the form

$$H_N = h(u, p_u) + h(v, p_v) \qquad -\frac{1}{2}\sqrt{I_N} = h(u, p_u) - h(v, p_v)$$
(16)

where

$$h(z, p_z) = 4(b^2 + 2az)p_z^2 - \frac{G(z)}{16(b^2 + 2az)}$$
(17)

with G given by (13).

4. Lax representation and bi-Hamiltonian structure

Following [6–8] and [11] we have obtained a Lax representation [10] with a spectral parameter λ

$$\dot{L}(\lambda) = [A(\lambda), L(\lambda)] \equiv A(\lambda)L(\lambda) - L(\lambda)A(\lambda)$$

for system (1), (2) with potential V_N by taking the Lax pair in the form of two 4×4 matrices

$$L(\lambda) = \begin{bmatrix} L_{+}(\lambda) & 0\\ 0 & L_{-}(\lambda) \end{bmatrix} \qquad A(\lambda) = \begin{bmatrix} A_{+}(\lambda) & 0\\ 0 & A_{-}(\lambda) \end{bmatrix}$$
(18)

where L_{\pm} and A_{\pm} are 2×2 matrices

$$\boldsymbol{L}_{\pm}(\lambda) = \begin{bmatrix} V_{\pm}(\lambda) & U_{\pm}(\lambda) \\ W_{\pm}(\lambda) & -V_{\pm}(\lambda) \end{bmatrix} \qquad \boldsymbol{A}_{\pm}(\lambda) = \begin{bmatrix} 0 & 1/2 \\ Y_{\pm}(\lambda) & 0 \end{bmatrix}$$
(19)

with elements

$$U_{\pm}(\lambda) = \lambda - z_{\pm} \qquad V_{\pm}(\lambda) = -\dot{U}_{\pm}(\lambda)$$
$$W_{\pm}(\lambda) = \frac{g_{\pm}(\lambda) - [V_{\pm}(\lambda)]^2}{U_{\pm}(\lambda)} \qquad Y_{\pm}(\lambda) = \frac{\dot{W}_{\pm}(\lambda)}{2V_{\pm}(\lambda)}$$

Here,

$$z_+ = u \qquad z_- = v$$

are the separating variables introduced in (6) and g_{\pm} are the two functions introduced in (15).

We have carried out the calculation of the matrix elements with the following result:

$$\begin{split} U_{\pm}(\lambda) &= \lambda + r^2 + S \mp x^{-2} \sqrt{I_N} \\ V_{\pm}(\lambda) &= -2(4ay + b)p_y + 2r\left[r^2 + S + 4y(2ay + b)\right] \mp 2rx^{-2} \sqrt{I_N} \\ W_{\pm}(\lambda) &= -2\lambda^2 + 2\lambda\left(r^2 + S - 4c\right) + 8r(4ay + b)p_y \\ &-4r^2\left[r^2 + S + 6y(2ay + b)\right] + 8y(2ay + b)S + 4b^2x^2 \\ &\mp 2x^{-2}\left[\lambda - 2r^2 - 4y(2ay + b)\right] \sqrt{I_N} \\ Y_{\pm}(\lambda) &= -\lambda + 2\left(r^2 + S - 2c\right) \mp 2x^{-2} \sqrt{I_N} \end{split}$$

where $r = p_x/x$ and S is defined by (14).

Following Ravoson's work [12] on system (1), (2) with potential \hat{V}_3 we have obtained a bi-Hamiltonian structure for system (1), (2) with potential V_N .

System (1), (2) can be written more succinctly in the form

$$\dot{x} = J \nabla H$$

where $x = (x_i)_{1 \le i \le 4} = (x, y, p_x, p_y)$, ∇H denotes the gradient of H and J is the skewsymmetric 4×4 matrix with non-zero upper-diagonal elements $J_{13} = J_{24} = 1$; J is the structure matrix associated with the canonical Poisson bracket (see, for example, [13]). System (1), (2) is called bi-Hamiltonian if it can also be written in the form

$$\dot{x} = M \nabla F$$

where F is a second Hamiltonian function and M is a skew-symmetric 4×4 matrix which satisfies the Jacobi identity, i.e. M is the structure matrix associated with another Poisson bracket.

We have found that system (1), (2) with potential V_N is bi-Hamiltonian with second Hamiltonian function $F = \sqrt{I_N}/2$ and structure matrix M with the following upperdiagonal elements:

$$M_{12} = \frac{1}{2F} (-xp_y) \qquad M_{13} = \frac{1}{2F} \left\{ p_x^2 + 2x^2 \left[a(x^2 + 6y^2) + 3by + c \right] \right\}$$
$$M_{14} = \frac{1}{2F} x \left[2(x^2 + 4y^2)(4ay + b) + 8y(2by + c) + \Delta(y) \right]$$
$$M_{23} = \frac{1}{2F} \left[p_x p_y - x^3(4ay + b) \right] \qquad M_{24} = -M_{13}$$
$$M_{34} = \frac{1}{2F} \left\{ -4ax^3 p_y + p_x \left[2(3x^2 + 4y^2)(4ay + b) + 8y(2by + c) + \Delta(y) \right] \right\}$$

where

$$\Delta(y) = \frac{4by(3by+2c)}{4ay+b} + \frac{8b^2y(by+c)}{(4ay+b)^2} + \frac{2a\beta_0 + b^2\left(-\beta_1 + 16bcy + 8b^2y^2\right)}{2(4ay+b)^3}$$

5. Generalization

The potentials V_3 and V_4 have further integrable extensions in the class of systems we are considering in this paper [1]:

$$V_3^{\mu}(x, y) = V_3(x, y) + \mu x^{-2}$$
 $V_4^{\mu}(x, y) = V_4(x, y) + \mu x^{-2}$

where μ is another constant parameter. These two potentials can both be obtained from the corresponding integrable extension of V_N

$$V_N^{\mu}(x, y) = V_N(x, y) + \mu x^{-2}$$

with the associated second integral of motion

$$I_N^{\mu}(x, y, p_x, p_y) = I_N(x, y, p_x, p_y) + 4\mu x^{-2} \{ p_x^2 + x^2 S(x, y) + \mu x^{-2} \}$$

where S is given by (14).

It was shown by Ravoson *et al* [7] that the separability result for potential V_4 can be extended to potential V_4^{μ} . These authors also obtained a Lax representation for this system.

By applying the procedure described in section 2 to the results given in [7] we have obtained the following results valid for system (1), (2) with potential V_N^{μ} .

The separating variables are given by equations (6) and (7) with $I = I_N$ and S given by (14). The differential equations for (u, v) are now

$$\dot{u}^{2} = \left[\frac{2R(u)}{R(u) + R(v)}\right]^{2} g_{+}^{\mu}(u) \qquad \dot{v}^{2} = \left[\frac{2R(v)}{R(u) + R(v)}\right]^{2} g_{-}^{\mu}(v)$$

where

$$g_{\pm}^{\mu}(z) = 4(b^2 + 2az) \left[2H_*^{\mu} \mp R(z) \right] + G(z)$$

with

$$R(z) = \sqrt{I_*^{\mu} + 4\mu z}$$

and G is the function defined by (13). The momenta canonically conjugate to (u, v) are now given by

$$p_{u} = \frac{R(u) + R(v)}{2R(u)} \frac{\dot{u}}{8(b^{2} + 2au)} \qquad p_{v} = \frac{R(u) + R(v)}{2R(v)} \frac{\dot{v}}{8(b^{2} + 2av)}.$$

In the new canonical variables the Hamiltonian $H_N^{\mu} = T + V_N^{\mu}$ and the second integral of motion I_N^{μ} can be written in the form

$$H_N^{\mu} = h(u, p_u) + h(v, p_v) - \frac{\mu}{4} \frac{u - v}{h(u, p_u) - h(v, p_v)}$$
$$I_N^{\mu} = 4[h(u, p_u) - h(v, p_v)]^2 - 2\mu(u + v) + \frac{\mu^2}{4} \left[\frac{u - v}{h(u, p_u) - h(v, p_v)}\right]^2$$

with $h(z, p_z)$ defined by (17).

The Lax representation is of the form given by (18) and (19) with matrix elements

$$\begin{split} U_{\pm}(\lambda) &= \lambda + r^2 + S \mp x^{-2} \sqrt{I_N^{\mu} + 4\mu\lambda} + 2\mu x^{-4} \\ V_{\pm}(\lambda) &= -2(4ay + b)p_y + 2r\left[r^2 + S + 4y(2ay + b)\right] \mp 2rx^{-2} \sqrt{I_N^{\mu} + 4\mu\lambda} + 4\mu rx^{-4} \\ W_{\pm}(\lambda) &= -2\lambda^2 + 2\lambda \left(r^2 + S - 4c\right) + 8r(4ay + b)p_y \\ &-4r^2 \left[r^2 + S + 6y(2ay + b)\right] + 8y(2ay + b)S + 4b^2 x^2 \\ &\mp 2x^{-2} \left[\lambda - 2r^2 - 4y(2ay + b)\right] \sqrt{I_N^{\mu} + 4\mu\lambda} \\ &-4\mu x^{-4} \left[\lambda + 2r^2 - 4y(2ay + b)\right] \\ Y_{\pm}(\lambda) &= -\lambda + 2\left(r^2 + S - 2c\right) \mp 2x^{-2} \sqrt{I_N^{\mu} + 4\mu\lambda} - 8\mu x^{-4} \,. \end{split}$$

Note that the separating variables (u, v) continue to satisfy the equations $U_+(u) = U_-(v) = 0$. By letting $a \to 0$ we obtain a Lax representation for system (1), (2) with potential V_3^{μ} which is new and an alternative to the 3×3 Lax representation given for this system by Blaszak and Rauch-Wojciechowski [9].

Ravoson [12] obtained what he called a (ρ, s) -bi-Hamiltonian structure for system (1), (2) with potential V_3^{μ} , which can be defined in the following way:

The quadruplet (M, F, J, H), where H is an integrable Hamiltonian defined in \mathbb{R}^4 , F is the associated second integral of motion, J and M are 4×4 structure matrices associated with the canonical and another Poisson bracket, respectively, constitutes a (ρ, s) -bi-Hamiltonian structure if and only if there exist two smooth functions ρ and s defined in \mathbb{R}^4 such that the following equations are satisfied:

$$M \nabla F = \rho J \nabla H$$
 $M \nabla H - J \nabla F = s \nabla H$.

We have found that the quadruplet $(M, I_N^{\mu}, J, H_N^{\mu})$ constitutes a (ρ, s) -bi-Hamiltonian structure when M has the upper-diagonal elements

$$M_{12} = 0 \qquad M_{13} = -8ax^4 \qquad M_{23} = -4x^3(4ay + b)$$

$$M_{14} = -4x^3(4ay + b) + k_a x^2 p_x \qquad M_{24} = -8f(x, y, p_x) + k_a x^2 p_y$$

$$M_{34} = 4x^2[3(4ay + b)p_x - 4axp_y] - k_a x^2 \frac{\partial f(x, y, p_x)}{\partial x}$$

where

$$k_a = 8\sqrt{-a} \qquad f(x, y, p_x) = \frac{1}{2}p_x^2 + x^2 \left[a(x^2 + 6y^2) + 3by + c\right] + \mu x^{-2}$$

and the functions ρ , s are given by

$$\rho = M_{14}M_{23} - M_{13}M_{24} \qquad s = M_{13} + M_{24} \,.$$

In the limit $a \to 0$ we recover Ravoson's result for system (1), (2) with potential V_3^{μ} . The result for b = 0, that is, for system (1), (2) with potential V_4^{μ} , is new.

Acknowledgments

The author is grateful to one of the referees for calling his attention to V Ravoson's thesis [12]. This work was supported by the Junta Nacional de Investigação Científica e Tecnológica, under project no STRDA/P/CEN/528/92.

References

- [1] Hietarinta J 1987 Direct methods for the search of the second invariant Phys. Rep. 147 87-154
- [2] Evans N W 1990 On Hamiltonian systems in two degrees of freedom with invariants quartic in the momenta of form p²₁p²₂...J. Math. Phys. 31 600-4
- [3] Fordy A P 1991 The Hénon-Heiles system revisited Physica 52D 204-10
- [4] Bozis G 1992 Two-dimensional integrable potentials with quartic invariants J. Phys. A: Math. Gen. 25 3329-51
- [5] Lakshmanan M and Sahadevan R 1993 Painlevé analysis, Lie symmetries, and integrability of coupled nonlinear oscillators of polynomial type Phys. Rep. 224 I-93
- [6] Ravoson V, Gavrilov L and Caboz R 1993 Separability and Lax pairs for Hénon-Heiles system J. Math. Phys. 34 2385-93
- [7] Ravoson V, Ramani A and Grammaticos B 1994 Generalized separability for a Hamiltonian with nonseparable quartic potential Phys. Lett. 191A 91-5
- [8] Romeiras F J 1995 Separability and Lax pairs for the two-dimensional Hamiltonian system with a quartic potential J. Math. Phys. 36 to be published
- Blaszak M and Rauch-Wojciechowski S 1994 A generalized Hénon-Heiles system and related integrable Newton equations J. Math. Phys. 35 1693-709
- [10] Lax P D 1968 Integrals of nonlinear equations of evolution and solitary waves Commun. Pure Appl. Math. 21 467-90
- [11] Fairbanks L D 1988 Lax equation representation of certain completely integrable systems Comput. Math. 68 31-40
- [12] Ravoson V 1992 (ρ , s)-structure bi-Hamiltonienne, separabilité, paires de Lax et integrabilité PhD Thesis University of Pau
- [13] Olver P J 1986 Applications of Lie Groups to Differential Equations (New York: Springer)