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## Integrability of the $N = 3$ super KdV equation

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**Abstract.** We obtain the Lax pair for the  $N = 3$  supersymmetric and  $SO(3)$  symmetric extensions of KdV equation by using the prolongation structure technique. Hence its integrability is proved.

The  $N = 1$  and  $N = 2$  integrable supersymmetric (fermionic) extensions of the KdV equation have been widely studied [1–4] because they are related to the superconformal (super Virasoro) algebras, which play a central role in superstring theory, 2D critical phenomena and supergravities, and so on. Recently Bellucci *et al* investigated in detail the most general  $SO(3)$  symmetric  $N = 3$  superfield extension of the KdV equation [5]. They found that only a candidate exists for a non-trivial, higher-order conservation law and conjectured it to be completely integrable. In this paper we prove this conjecture by using the prolongation structure technique [6–8].

The  $N = 3$  super KdV equation [5] reads

$$J_t = -J_{xxx} + 3(JD^3J)_x + \frac{3}{2}J(D^iJD^iJ)_x \quad (1)$$

where the superfield  $J(x, t, \theta) = \psi(x, t) + \theta^i v_i(x, t) + \theta^{3-i} \varphi_i(x, t) + \theta^3 u(x, t)$ ,  $\theta^i$  ( $i = 1, 2, 3$ ) are anticommuting variables,  $\theta^3 = \frac{1}{6} \epsilon_{kji} \theta^i \theta^j \theta^k$ ,  $\theta^{3-i} = \frac{1}{2} \epsilon_{kji} \theta^j \theta^k$ ,  $D^i = \partial_{\theta^i} - \theta^i \partial$ ,  $D^3 = \frac{1}{6} \epsilon_{ijk} D^i D^j D^k$ ,  $u$  and  $v_i$  are the ordinary bosonic (modified) KdV fields, and  $\psi$  and  $\varphi_i$  are the fermionic fields. After suitable reduction to the  $N = 2$  case, equation (1) becomes the  $N = 2$  supersymmetric KdV equation with the parameter  $a = 1$  [4], which is shown to be integrable [9, 8]. According to the prolongation structure technique [6], we first rewrite equation (1) equivalently as the following 2-forms:

$$\begin{aligned} \alpha_1 &= dt \wedge du + dx \wedge dtu_x & \alpha_2 &= dt \wedge du_x + dx \wedge dtu_{xx} \\ \alpha_3 &= dx \wedge du - dt \wedge du_{xx} - dt \wedge \psi_{xxx} 3\psi - dt \wedge dv_{ixx} 3v_i - dx \wedge dtA \\ \alpha_{3+i} &= dt \wedge dv_i + dx \wedge dtv_{ix} & \alpha_{6+i} &= dt \wedge dv_{ix} + dx \wedge dtv_{ixx} \\ \alpha_{9+i} &= dx \wedge dv_i - dt \wedge dv_{ixx} - dx \wedge dtB_i & \beta_1 &= dt \wedge d\psi + dx \wedge dt\psi_x \\ \beta_2 &= dt \wedge d\psi_x + dx \wedge dt\psi_{xx} & \beta_3 &= dx \wedge d\psi_{xx} + dx \wedge dt\psi_{xxx} \\ \beta_4 &= dx \wedge d\psi - dt \wedge d\psi_{xx} - dx \wedge dtC & \beta_{4+i} &= dt \wedge d\varphi_i + dx \wedge dt\varphi_{ix} \\ \beta_{7+i} &= dt \wedge d\varphi_{ix} + dx \wedge dt\varphi_{ixx} \\ \beta_{10+i} &= dx \wedge d\varphi_i - dt \wedge d\varphi_{ixx} - dt \wedge dv_{ixx} 3\psi - dx \wedge dtD_i \end{aligned} \quad (2)$$

where

$$\begin{aligned}
 A &= 3\psi_x\psi_{xxx} + 6uu_x + 3\varphi_i\varphi_{ixx} - 3v_{ix}v_{ixx} - 3\psi(2\varphi_i v_{ix} - v_i\varphi_{ix} - 3u\psi_x)_x + 3(uv_i v_i)_x \\
 &\quad + \frac{3}{2}\epsilon_{ijk}v_i(\varphi_j\varphi_k)_x - 6v_i(\varphi_i\psi_x)_x + 3\varphi_i(v_i\psi_x)_x - 3\epsilon_{ijk}\varphi_i(v_j\varphi_k)_x \\
 B_i &= 3(uv_i + \psi\varphi_{ix})_x + 3\psi(v_i\psi_x - \epsilon_{ijk}v_j\varphi_k)_x + 3v_i v_j v_{jx} \\
 C &= 3(u\psi)_x + 3\psi v_i v_{ix} \\
 D_i &= -3\psi_x v_{ixx} + 3(u\varphi_i + \epsilon_{ijk}v_j\varphi_{kx})_x + 3\psi(uv_i + \frac{1}{2}\epsilon_{ijk}\varphi_j\varphi_k - 2\varphi_i\psi_x + \epsilon_{ijk}v_j v_{kx})_x \\
 &\quad + 3\varphi_i v_j v_{jx} + 3\epsilon_{ijk}\psi_x v_j v_{kx} + 3\epsilon_{ijk}\epsilon_{lmk}v_j(\varphi_l v_m)_x.
 \end{aligned} \tag{3}$$

It is easy to prove that these even 2-forms  $\alpha_m$  and odd 2-forms  $\beta_n$  form a closed ideal  $I$ , i.e.  $dI \subset I$ . Then, we prolong  $I$  to  $\tilde{I}$  by adding the following set of even and odd 1-forms [7, 8]:

$$\begin{aligned}
 \omega_k^0 &= dy_k + dx F_k^0 + dt G_k^0 & k &= 1, 2, \dots, n_0 \\
 \omega_l^1 &= d\zeta_l + dx F_l^1 + dt G_l^1 & l &= 1, 2, \dots, n_1
 \end{aligned} \tag{4}$$

where  $y_k$  and  $\zeta_l$  are the even and odd prolonged variables, respectively,  $F_k^0$  and  $G_k^0$  are even functions, and  $F_l^1$  and  $G_l^1$  are odd functions in terms of the variables  $u, u_x, u_{xx}, \psi, \psi_x, \psi_{xx}, \psi_{xxx}, v_i, v_{ix}, v_{ixx}, \varphi_i, \varphi_{ix}, \varphi_{ixx}, y_k$  and  $\zeta_l$ . Let  $\tilde{I}$  also be closed; then we have

$$\begin{aligned}
 F_{u_x} &= F_{u_{xx}} = F_{\psi_x} = F_{\psi_{xx}} = F_{\psi_{xxx}} = F_{v_{ix}} = F_{v_{ixx}} = F_{\varphi_{ix}} = F_{\varphi_{ixx}} = 0 \\
 G_{u_{xx}} &= -F_u & G_{\psi_{xx}} &= -F_\psi & G_{\psi_{xxx}} &= -3\psi F_u \\
 G_{v_{ixx}} &= -F_{v_i} - 3\psi F_{\varphi_i} - 3v_i F_u & G_{\varphi_{ixx}} &= -F_{\varphi_i} \\
 u_x G_u &+ u_{xx} G_{u_x} + \psi_x G_\psi + \psi_{xx} G_{\psi_x} + \psi_{xxx} G_{\psi_{xx}} + v_{ix} G_{v_i} + v_{ixx} G_{v_{ix}} \\
 &+ \varphi_{ix} G_{\varphi_i} + \varphi_{ixx} G_{\varphi_{ix}} - A F_u - B_i F_{v_i} - C F_\psi - D_i F_{\varphi_i} - [F, G] = 0
 \end{aligned} \tag{5}$$

where  $F = F_k^0 \partial_{y_k} + F_l^1 \partial_{\zeta_l}$  and  $G = G_k^0 \partial_{y_k} + G_l^1 \partial_{\zeta_l}$ .

For equations (5), we obtain the solutions

$$\begin{aligned}
 F &= v_i X_i + u X_4 + \varphi_i X_{-i} + \psi X_{-4} \\
 G &= -H_i X_i - I X_4 + J_i X_{4+i} - K X_{-4} - L_i X_{-i} + M_i X_{-4-i} + P X_{-8}.
 \end{aligned} \tag{6}$$

Here

$$\begin{aligned}
 H_i &= v_{ixx} - 3uv_i - 3\psi\varphi_{ix} - 3v_i\psi\psi_x - v_i v_j v_j + 2\epsilon_{ijk}\psi v_j \varphi_k \\
 I &= u_{xx} - 3\psi\psi_{xxx} + 3v_i v_{ixx} - 3u^2 - 3\varphi_i\varphi_{ix} - 3uv_i v_i - 3\epsilon_{ijk}v_i\varphi_j\varphi_k - 9u\psi\psi_x \\
 &\quad + 3(v_i\varphi_i\psi)_x - 9v_{ix}\varphi_i\psi \\
 J_i &= \epsilon_{ijk}v_j v_{kx} + \varphi_{ix}\psi - \varphi_i\psi_x \\
 K &= \psi_{xx} - 3u\psi - \psi v_i v_i \\
 L_i &= \varphi_{ixx} + 3\psi v_{ixx} - 3u\varphi_i - 3\epsilon_{ijk}v_j\varphi_{kx} - 6\varphi_i\psi\psi_x - 3\epsilon_{ijk}\psi v_j v_{kx} - 2uv_i\psi \\
 &\quad - \epsilon_{ijk}\varphi_j\varphi_k\psi - 3\varphi_i v_j v_j + 2v_i v_j \varphi_j \\
 M_i &= v_i\psi_x - v_{ix}\psi \\
 P &= u\psi_x - u_x\psi + v_i\varphi_{ix} - v_{ix}\varphi_i.
 \end{aligned} \tag{7}$$

**Table 1.** Commutation relations of the even generators  $X_p$  ( $p = 1, 2, \dots, 7$ ) and odd generators  $X_{-q}$  ( $q = 1, 2, \dots, 8$ ).

	$X_{-8}$	$X_{-7}$	$X_{-6}$	$X_{-5}$	$X_{-4}$	$X_{-3}$	$X_{-2}$	$X_{-1}$	$X_1$	$X_2$	$X_3$	$X_4$	$X_5$	$X_6$	$X_7$
$X_{-8}$	0	$-X_7$	$-X_6$	$-X_5$	0	0	0	0	$-X_{-1}$	$-X_{-2}$	$-X_{-3}$	0	0	0	0
$X_{-7}$		0	0	0	0	0	$X_1$	$-X_2$	0	0	$-X_{-4}$	$-X_{-3}$	$-X_{-6}$	$X_{-5}$	0
$X_{-6}$			0	0	0	$-X_1$	0	$X_3$	0	$-X_{-4}$	0	$-X_{-2}$	$X_{-7}$	0	$-X_{-5}$
$X_{-5}$				0	0	$X_2$	$-X_3$	0	$-X_{-4}$	0	0	$-X_{-1}$	0	$-X_{-7}$	$X_{-6}$
$X_{-4}$					0	$-X_7$	$-X_6$	$-X_5$	$X_{-5}$	$X_{-6}$	$X_{-7}$	$X_{-8}$	0	0	0
$X_{-3}$					0	0	0	0	0	0	$X_{-8}$	0	$-X_{-2}$	$X_{-1}$	0
$X_{-2}$						0	0	0	$X_{-8}$	0	0	0	$X_{-3}$	0	$-X_{-1}$
$X_{-1}$							0	0	$X_{-8}$	0	0	0	0	$-X_{-3}$	$X_{-2}$
$X_1$								0	$-X_7$	$X_6$	0	0	$-X_3$	$X_2$	
$X_2$									0	$-X_5$	0	$X_3$	0	$-X_1$	
$X_3$										0	0	$-X_2$	$X_1$	0	
$X_4$												0	0	0	
$X_5$													0	$-X_7$	$X_6$
$X_6$														0	$-X_5$
$X_7$															0

The even generators  $X_p$  ( $p = 1, 2, \dots, 7$ ) and odd generators  $X_{-q}$  ( $q = 1, 2, \dots, 8$ ) form a non-trivial Lie superalgebra. Their commutation relations are listed in table 1.

The representation of this Lie superalgebra is

$$\begin{aligned}
 X_1 &= \zeta_4 \partial_{\zeta_1} - \zeta_1 \partial_{\zeta_4} & X_2 &= \zeta_4 \partial_{\zeta_2} - \zeta_2 \partial_{\zeta_4} & X_3 &= \zeta_4 \partial_{\zeta_3} - \zeta_3 \partial_{\zeta_4} \\
 X_4 &= \partial_y & X_5 &= \zeta_2 \partial_{\zeta_3} - \zeta_3 \partial_{\zeta_2} & X_6 &= \zeta_3 \partial_{\zeta_1} - \zeta_1 \partial_{\zeta_3} \\
 X_7 &= \zeta_1 \partial_{\zeta_2} - \zeta_2 \partial_{\zeta_1} & X_{-1} &= \partial_{\zeta_1} & X_{-2} &= \partial_{\zeta_2} & X_{-3} &= \partial_{\zeta_3} \\
 X_{-4} &= -\zeta_1 \zeta_2 \partial_{\zeta_3} - \zeta_2 \zeta_3 \partial_{\zeta_1} - \zeta_3 \zeta_1 \partial_{\zeta_2} + y \partial_{\zeta_4} & & & & & & (8) \\
 X_{-5} &= \zeta_2 \zeta_3 \partial_{\zeta_4} + \zeta_3 \zeta_4 \partial_{\zeta_2} + \zeta_4 \zeta_2 \partial_{\zeta_3} + y \partial_{\zeta_1} \\
 X_{-6} &= -\zeta_3 \zeta_4 \partial_{\zeta_1} - \zeta_4 \zeta_1 \partial_{\zeta_3} - \zeta_1 \zeta_3 \partial_{\zeta_4} + y \partial_{\zeta_2} \\
 X_{-7} &= \zeta_1 \zeta_2 \partial_{\zeta_4} + \zeta_2 \zeta_4 \partial_{\zeta_1} + \zeta_4 \zeta_1 \partial_{\zeta_2} + y \partial_{\zeta_3} & X_{-8} &= -\partial_{\zeta_4}.
 \end{aligned}$$

On a solution manifold of  $\tilde{I}$ , we have  $\tilde{\omega}_k^0 = \tilde{\omega}_l^1 = 0$ , i.e.  $y_{kx} = -F_k^0, y_{kt} = -G_k^0, \zeta_{lx} = -F_l^1$  and  $\zeta_{lt} = -G_l^1$ . Substituting equation (8) in (6), we have

$$\begin{aligned}
 y_x &= -u & \zeta_{ix} &= -v_i \zeta_4 - \varphi_i + \frac{1}{2} \epsilon_{ijk} \psi \zeta_j \zeta_k & \zeta_{4x} &= v_i \zeta_i - y \psi \\
 y_t &= I & \zeta_{it} &= H_i \zeta_4 - \frac{1}{2} \epsilon_{ijk} K \zeta_j \zeta_k + L_i - \epsilon_{ijk} J_j \zeta_k - M_i y + \epsilon_{ijk} M_j \zeta_k \zeta_4 \\
 \zeta_{4t} &= -H_i \zeta_i + Ky - \frac{1}{2} \epsilon_{ijk} M_i \zeta_j \zeta_k + P.
 \end{aligned} \tag{9}$$

We can easily verify that  $y_{xt} = y_{tx}, \zeta_{lxt} = \zeta_{ltx}, (l = 1, 2, 3, 4)$  hold if  $u, v_i, \psi$  and  $\varphi_i$  satisfy (1). Taking  $y = -\partial^{-1}u = \ln T_0 - \lambda x, T_1 = \zeta_1 T_0, T_2 = \zeta_2 T_0, T_3 = \zeta_3 T_0, T_4 = \zeta_4 T_0, T_5 = \zeta_1 \zeta_2 T_0, T_6 = \zeta_1 \zeta_3 T_0, T_7 = \zeta_2 \zeta_3 T_0, T_8 = \zeta_1 \zeta_4 T_0, T_9 = \zeta_2 \zeta_4 T_0, T_{10} = \zeta_3 \zeta_4 T_0, T_{11} = \zeta_1 \zeta_2 \zeta_3 T_0, T_{12} = \zeta_1 \zeta_2 \zeta_4 T_0, T_{13} = \zeta_1 \zeta_3 \zeta_4 T_0, T_{14} = \zeta_2 \zeta_3 \zeta_4 T_0, T_{15} = \zeta_1 \zeta_2 \zeta_3 \zeta_4 T_0$  and using (9), we obtain the Lax representation for (1):

$$L\mathbf{T} = \lambda\mathbf{T} \quad \mathbf{T}_t = M\mathbf{T} \tag{10}$$

where  $\lambda$  is an arbitrary constant,  $\mathbf{T} = (T_0, T_1, \dots, T_{15})^\top$ ,  $L = (\partial + u) \cdot \mathbf{1} + \tilde{L}$ ,  $M = I \cdot \mathbf{1} + \tilde{M}$ ,  $\mathbf{1}$  is a  $16 \times 16$  identity matrix and

$$\tilde{L} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \varphi_1 & 0 & 0 & 0 & v_1 & 0 & 0 & -\psi & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \varphi_2 & 0 & 0 & 0 & v_2 & 0 & \psi & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \varphi_3 & 0 & 0 & 0 & v_3 & -\psi & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -\mu & -v_1 & -v_2 & -v_3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\varphi_2 & \varphi_1 & 0 & 0 & 0 & 0 & 0 & v_2 & -v_1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\varphi_3 & 0 & \varphi_1 & 0 & 0 & 0 & 0 & v_3 & 0 & -v_1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -\varphi_3 & \varphi_2 & 0 & 0 & 0 & 0 & 0 & v_3 & -v_2 & 0 & 0 & 0 & 0 & 0 \\ 0 & \mu & 0 & 0 & \varphi_1 & -v_2 & -v_3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -\psi & 0 \\ 0 & 0 & \mu & 0 & \varphi_2 & v_1 & 0 & -v_3 & 0 & 0 & 0 & 0 & 0 & \psi & 0 & 0 \\ 0 & 0 & 0 & \mu & \varphi_3 & 0 & v_1 & v_2 & 0 & 0 & 0 & 0 & -\psi & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \varphi_3 & -\varphi_2 & \varphi_1 & 0 & 0 & 0 & 0 & v_3 & -v_2 & v_1 & 0 \\ 0 & 0 & 0 & 0 & 0 & -\mu & 0 & 0 & -\varphi_2 & \varphi_1 & 0 & -v_3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -\mu & 0 & -\varphi_3 & 0 & \varphi_1 & v_2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -\mu & 0 & -\varphi_3 & \varphi_2 & -v_1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \mu & \varphi_3 & -\varphi_2 & \varphi_1 & 0 & 0 \end{bmatrix}$$

$$\tilde{M} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ R_1 & 0 & J_3 & -J_2 & H_1 & 0 & 0 & -K & 0 & -M_3 & M_2 & 0 & 0 & 0 & 0 & 0 \\ R_2 & -J_3 & 0 & J_1 & H_2 & 0 & K & 0 & M_3 & 0 & -M_1 & 0 & 0 & 0 & 0 & 0 \\ R_3 & J_2 & -J_1 & 0 & H_3 & -K & 0 & 0 & -M_2 & M_1 & 0 & 0 & 0 & 0 & 0 & 0 \\ S & -H_1 & -H_2 & -H_3 & 0 & -M_3 & M_2 & -M_1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -R_2 & R_1 & 0 & 0 & 0 & J_1 & J_2 & H_2 & -H_1 & 0 & 0 & 0 & M_1 & M_2 & 0 \\ 0 & -R_3 & 0 & R_1 & 0 & -J_1 & 0 & J_3 & H_3 & 0 & -H_1 & 0 & -M_1 & 0 & M_3 & 0 \\ 0 & 0 & -R_3 & R_2 & 0 & -J_2 & -J_3 & 0 & 0 & H_3 & -H_2 & 0 & w - M_2 & -M_3 & 0 & 0 \\ 0 & -S & 0 & 0 & R_1 & -H_2 & -H_3 & 0 & 0 & J_3 & -J_2 & M_1 & 0 & 0 & -K & 0 \\ 0 & 0 & -S & 0 & R_2 & H_1 & 0 & -H_3 & -J_3 & 0 & J_1 & M_2 & 0 & K & 0 & 0 \\ 0 & 0 & 0 & -S & R_3 & 0 & H_1 & H_2 & J_2 & -J_1 & 0 & M_3 & -K & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & R_3 & -R_2 & R_1 & 0 & 0 & 0 & 0 & H_3 & -H_2 & H_1 & 0 \\ 0 & 0 & 0 & 0 & 0 & S & 0 & 0 & -R_2 & R_1 & 0 & -H_3 & 0 & J_1 & J_2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & S & 0 & -R_3 & 0 & R_1 & H_2 & -J_1 & 0 & J_3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & S & 0 & -R_3 & R_2 & -H_1 & -J_2 & -J_3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -S & R_3 & -R_2 & R_1 & 0 & 0 \end{bmatrix}$$

Here,  $\mu = \psi \partial^{-1} u$ ,  $R_i = L_i + M_i \partial^{-1} u$  and  $S = P - K \partial^{-1} u$ . From equation (10), we have  $L_t = [M, L]$ , which gives rise to equation (1). Therefore, the existence of the Lax operator  $L$  proves the integrability of (1).

Finally, we consider the bosonic core (i.e. all the fermionic fields  $\psi$  and  $\varphi_i$  vanish) of the  $N = 3$  super KdV equation (1), which is

$$\begin{aligned} u_t &= -u_{xxx} + 3(u^2 - v_i v_{ixx} + u v_i v_i)_x \\ v_{it} &= -v_{ixxx} + 3(u v_i)_x + 3 v_i v_j v_{jx}. \end{aligned} \tag{11}$$

The algebra generated by the prolongation structure of (11) is the bosonic part of the Lie superalgebra above. In this case,  $X_5 = X_1$ ,  $X_6 = X_2$  and  $X_7 = X_3$ .  $X_4$  is central

element commuting with the other generators and  $X_i$  form the  $SO(3)$  algebra. The Lax pair associated with (11) is

$$L = \begin{bmatrix} \partial + u & 0 & 0 & 0 \\ 0 & \partial + u & -v_3 & v_2 \\ 0 & v_3 & \partial + u & -v_1 \\ 0 & -v_2 & v_1 & \partial + u \end{bmatrix}$$

$$M = \begin{bmatrix} U & 0 & 0 & 0 \\ 0 & U & -W_3 & W_2 \\ 0 & W_3 & U & -W_1 \\ 0 & -W_2 & W_1 & U \end{bmatrix}$$

where  $U = u_{xx} + 3v_i v_{ixx} - 3u^2 - 3uv_i v_i$  and  $W_i = v_{ixx} - \epsilon_{ijk} v_j v_{kx} - 3uv_i - v_i v_j v_j$ .

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