

The Semiclassical Sine-Gordon Equation and Rational Solutions of Painlevé-II

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The Sine-Gordon Equation

Semiclassical limit for pure-impulse initial data.

Consider the following Cauchy problem for $u^\epsilon = u^\epsilon(x, t)$:

$$\epsilon^2 u_{tt}^\epsilon - \epsilon^2 u_{xx}^\epsilon + \sin(u^\epsilon) = 0, \quad x \in \mathbb{R}, \quad t > 0,$$

$$u^\epsilon(x, 0) = F(x) = 0, \quad \epsilon u_t^\epsilon(x, 0) = G(x).$$

Here $\epsilon > 0$ is a small parameter, and $G \in \mathcal{S}(\mathbb{R})$ is independent of ϵ .
Setting $t = \epsilon T$, the equation looks like a perturbed simple pendulum:

$$u_{TT}^\epsilon + \sin(u^\epsilon) = \epsilon^2 u_{xx}^\epsilon.$$

The unperturbed problem conserves the total energy

$$E = \frac{1}{2}(u_T^\epsilon)^2 + (1 - \cos(u^\epsilon)).$$

Expectation: for $T = \mathcal{O}(1)$, the pendulum at x undergoes approximate

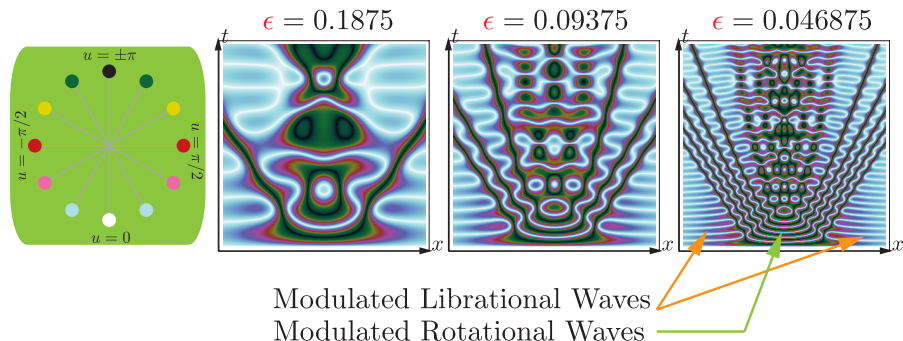
- *librational motion* ($|u^\epsilon| < \pi$) if $E = E(x) < 2$
- *rotational motion* (u^ϵ grows without bound) if $E = E(x) > 2$.

The Sine-Gordon Equation

R. Buckingham and M., *Mem. AMS* **225**, 1–152, 2013.

When $t = 0$, the energy is $E = \frac{1}{2}G(x)^2$. One can prove rigorously that a sufficiently strong impulse profile G produces both types of motion, with modulations subject to Whitham's theory, separated by critical points $x = x_{\text{crit}}$ where $G(x_{\text{crit}}) = \pm 2$.

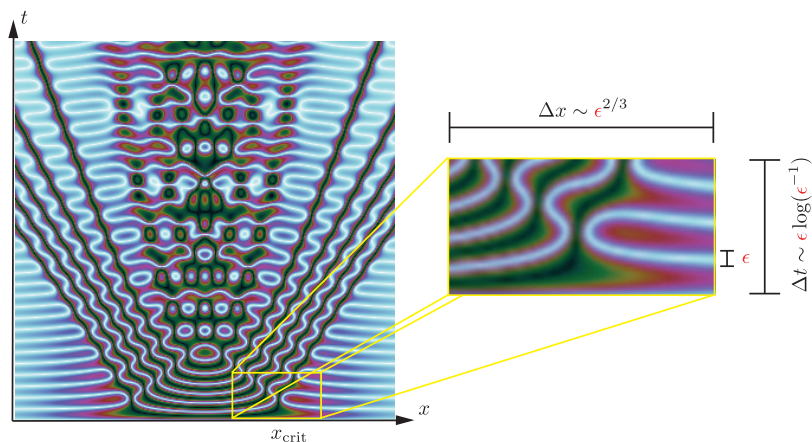
$$G(x) = -3 \operatorname{sech}(x) \quad (x, t) \in (-2.5, 2.5) \times (0, 5)$$



The Sine-Gordon Equation

R. Buckingham and M., *J. Anal. Math.* **118**, 397–492, 2012.

Consider the behavior of u^ϵ near a critical point $x = x_{\text{crit}}$:



Let $\nu := [12G'(x_{\text{crit}})]^{-1} > 0$ and set $\Delta x := x - x_{\text{crit}}$.

The Sine-Gordon Equation

R. Buckingham and M., *J. Anal. Math.* **118**, 397–492, 2012.

Describing the asymptotics near the critical point $x = x_{\text{crit}}$ and $t = 0$ requires introducing a certain family of rational functions.

Set $\mathcal{U}_0(y) := 1$ and $\mathcal{V}_0(y) := -y/6$. Generate $\{\mathcal{U}_m, \mathcal{V}_m\}_{m \in \mathbb{Z}}$ by the forward recursion

$$\mathcal{U}_{m+1}(y) := -\frac{1}{6}y\mathcal{U}_m(y) - \frac{\mathcal{U}'_m(y)^2}{\mathcal{U}_m(y)} + \frac{1}{2}\mathcal{U}''_m(y) \quad \text{and} \quad \mathcal{V}_{m+1}(y) := \frac{1}{\mathcal{U}_m(y)}$$

and the backward recursion

$$\mathcal{U}_{m-1}(y) := \frac{1}{\mathcal{V}_m(y)} \quad \text{and} \quad \mathcal{V}_{m-1}(y) := \frac{1}{2}\mathcal{V}''_m(y) - \frac{\mathcal{V}'_m(y)^2}{\mathcal{V}_m(y)} - \frac{1}{6}y\mathcal{V}_m(y).$$

The Sine-Gordon Equation

R. Buckingham and M., *J. Anal. Math.* **118**, 397–492, 2012.

Theorem (Sine-Gordon Behavior Near Pendulum Separatrix)

Fix an integer m and assume that (x, t) lies in the horizontal strip S_m in the (x, t) -plane given by the inequality

$$\left| t - \frac{2}{3}m\epsilon \log(\epsilon^{-1}) \right| \leq \frac{1}{3}\epsilon \log(\epsilon^{-1}).$$

Suppose also that $\Delta x = \mathcal{O}(\epsilon^{2/3})$. Then as $\epsilon \rightarrow 0$,

$$\begin{aligned}\cos(\tfrac{1}{2}u^\epsilon(x, t)) &= (-1)^m \operatorname{sgn}(\mathcal{U}_m(y)) \operatorname{sech}(T) + o(1) \\ \sin(\tfrac{1}{2}u^\epsilon(x, t)) &= (-1)^{m+1} \tanh(T) + o(1), \quad \text{where}\end{aligned}$$

$$T := \frac{t}{\epsilon} - 2m \log \left(\frac{4\nu^{1/3}}{\epsilon^{1/3}} \right) + \log |\mathcal{U}_m(y)|, \quad \text{and} \quad y := \frac{\Delta x}{2\nu^{1/3}\epsilon^{2/3}}.$$

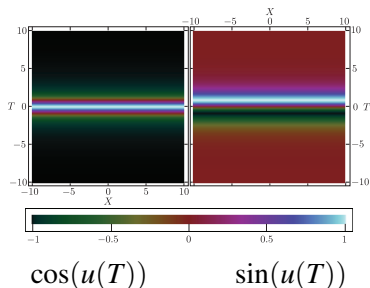
The Sine-Gordon Equation

R. Buckingham and M., *J. Anal. Math.* **118**, 397–492, 2012.

The leading terms determine a limiting X -independent exact solution u of the unscaled equation

$$u_{TT} - u_{XX} + \sin(u) = 0.$$

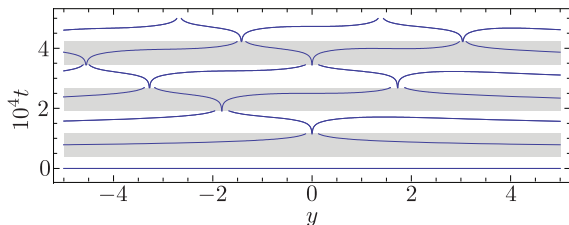
This exact solution represents a superluminal (infinite velocity) kink with unit magnitude *topological charge* $\sigma := \text{sgn}(\mathcal{U}_m(y))$.



The Sine-Gordon Equation

R. Buckingham and M., *J. Anal Math.* **118**, 397–492, 2012

But T includes weak dependence on the spatial variable y , and hence each kink is slowly modulated in the direction parallel to the wavefront. The center ($T = 0$) is a vertical translate of the graph of $-\log |\mathcal{U}_m(y)|$:



The strips S_0, \dots, S_6 in the (y, t) -plane for $\epsilon = 10^{-5}$ and $4\nu^{1/3} = 1$, and the curve $T = 0$ in each strip.

Since $t = \mathcal{O}(1)$ means $m \rightarrow \infty$, knowledge of the large- m behavior of the rational functions $\mathcal{U}_m(y)$ will be useful to determine how the kink pattern matches onto larger time dynamics.

Rational Painlevé-II Functions

It may seem miraculous given what has been explained so far, but. . .

It turns out that $(\mathcal{U}, \mathcal{V}) = (\mathcal{U}_m, \mathcal{V}_m)$ satisfy for each m the coupled system of second-order Painlevé II-type equations

$$\mathcal{U}''(y) + 2\mathcal{U}(y)^2\mathcal{V}(y) + \frac{1}{3}y\mathcal{U}(y) = 0 \quad \text{and} \quad \mathcal{V}''(y) + 2\mathcal{U}(y)\mathcal{V}(y)^2 + \frac{1}{3}y\mathcal{V}(y) = 0.$$

Moreover, the logarithmic derivative

$$\mathcal{P}(y) = \mathcal{P}_m(y) := \frac{\mathcal{U}'_m(y)}{\mathcal{U}_m(y)}$$

is a rational solution of the inhomogeneous Painlevé-II equation (PII_α)

$$\mathcal{P}''(y) = 2\mathcal{P}(y)^3 + \frac{2}{3}y\mathcal{P}(y) + \frac{2}{3}\alpha, \quad \alpha \in \mathbb{C}$$

in the special case that $\alpha = -m \in \mathbb{Z}$.

Rational Painlevé-II Functions

History and applications.

The functions \mathcal{P}_m were

- discovered as solutions of PII_{-m} by Yablonskii (1959) and Vorob'ev (1965), and
- studied via Bäcklund transformations by Airault (1979).

Airault showed that the condition $\alpha \in \mathbb{Z}$ is *necessary* for PII_α to have a rational solution, and Murata (1985) has shown that \mathcal{P}_m is the *unique* rational solution of PII_{-m} .

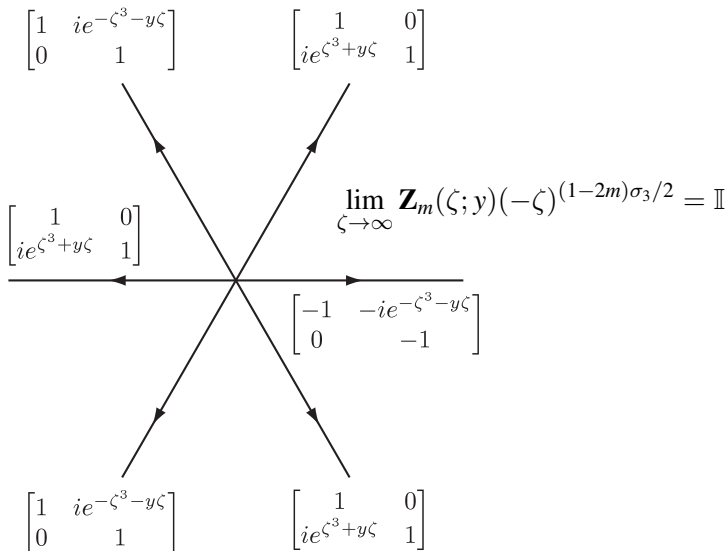
In addition to sine-Gordon, the rational Painlevé-II functions arise in

- the theory of *steady electrolysis* (Bass 1964 and Rogers, Bassom, & Schief 1999),
- *string theory* (Johnson 2006), and
- the theory of *plane equilibrium fluid vortex configurations* (Clarkson 2009).

Rational Painlevé-II Functions

Connection with semiclassical sine-Gordon. Parametrix Riemann-Hilbert problem.

The IST for sG near criticality boils down to this problem for $\mathbf{Z}_m(\zeta; y)$:



Rational Painlevé-II Functions

Connection with semiclassical sine-Gordon. Parametrix Riemann-Hilbert problem.

The quantities of interest in sine-Gordon theory are obtained from $\mathbf{Z}_m(\zeta; y)$ by expansion for large ζ :

$$\mathcal{U}_m(y) = A_{m,12}(y) \quad \text{and} \quad \mathcal{P}_m(y) = A_{m,22}(y) - \frac{B_{m,12}(y)}{A_{m,12}(y)}$$

where the matrices $\mathbf{A}_m(y)$ and $\mathbf{B}_m(y)$ are obtained from the expansion:

$$\mathbf{Z}_m(\zeta; y)(-\zeta)^{(1-2m)\sigma_3/2} = \mathbb{I} + \mathbf{A}_m(y)\zeta^{-1} + \mathbf{B}_m(y)\zeta^{-2} + \mathcal{O}(\zeta^{-3}), \quad \zeta \rightarrow \infty.$$

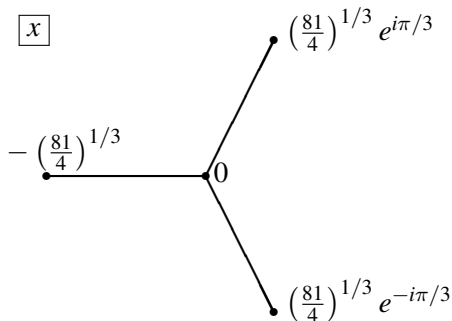
One can prove directly from the conditions governing $\mathbf{Z}_m(\zeta; y)$ that \mathcal{U}_m and \mathcal{P}_m are rational functions satisfying the desired recursion and differential equations. (*This explains the aforementioned miracles.*)

Now turn the problem around: consider using Deift-Zhou steepest descent analysis of $\mathbf{Z}_m(\zeta; y)$ in the limit of large m to deduce large-degree asymptotics of \mathcal{U}_m and \mathcal{P}_m .

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.

The simplest result to state involves an analytic function $S = S(x)$ defined as follows: $S(x)$ is the unique solution of the cubic equation $3S^3 + 4xS + 8 = 0$ that is analytic for $x \in \mathbb{C} \setminus \Sigma_S$ where Σ_S is the contour



Note that $S(x) = -2x^{-1} + \mathcal{O}(x^{-4})$ as $x \rightarrow \infty$ and $S(x)$ is real for $x \in \mathbb{R}$.

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

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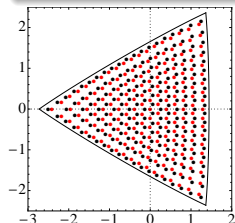
Theorem (Exterior Asymptotics)

There exists a piecewise-analytic simple closed curve ∂T such that uniformly for $x = y/(m - \frac{1}{2})^{2/3}$ bounded outside ∂T (and also for x as close as $\log(m)/m$ from an edge — but not a corner), as $m \rightarrow +\infty$,

$$m^{-2m/3} e^{-m\lambda(x)} \mathcal{U}_m = \dot{\mathcal{U}}(x) + \mathcal{O}(m^{-1}), \quad \dot{\mathcal{U}}(x) := e^{xS(x)/6},$$

$$m^{-1/3} \mathcal{P}_m = \dot{\mathcal{P}}(x) + \mathcal{O}(m^{-1}), \quad \dot{\mathcal{P}}(x) := -\frac{1}{2}S(x),$$

where the normalizing exponent for \mathcal{U} is $\lambda(x) := \frac{1}{4}S(x)^3 - \log(3S(x))$.



Poles and zeros of $\mathcal{U}_m(y)$ in the x -plane for $m = 20$ and the curve ∂T . The opening angle of ∂T at each corner is exactly $2\pi/5$. ∂T is (part of) the zero locus of a harmonic function explicit in S .

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.

Boutroux ansatz method: Let x_0 be a fixed complex number and set

$$y = (m - \tfrac{1}{2})^{2/3} (x_0 + (m - \tfrac{1}{2})^{-1} w).$$

Writing $\mathcal{P}_m(y) = (m - \tfrac{1}{2})^{1/3} q(w)$ converts the exact equation

$$\mathcal{P}_m''(y) = 2\mathcal{P}_m(y)^3 + \frac{2}{3}y\mathcal{P}_m(y) - \frac{2}{3}m$$

into the form

$$q''(w) = 2q(w)^3 + \frac{2}{3}x_0q(w) - \frac{2}{3} + (m - \tfrac{1}{2})^{-1} \left[\frac{2}{3}wq(w) - \frac{1}{3} \right].$$

Neglecting the formally small red terms $\implies q(w)$ is an elliptic function with modulus depending on x_0 .

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.

The formal Boutroux approximation is valid as long as x_0 lies within the interior of T , the “elliptic region”.

Theorem (Interior Asymptotics)

There exists a smooth but non-analytic function $\Lambda : T \rightarrow \mathbb{C}$ such that with $y = (m - \frac{1}{2})^{2/3}x$ and $x = x_0 + (m - \frac{1}{2})^{-1}w$, as $m \rightarrow +\infty$,

$$m^{-2m/3} e^{-m\Lambda(x)} \mathcal{U}_m = \frac{\dot{\mathcal{U}}_m(w; x_0)}{1 + \mathcal{O}(m^{-1} \dot{\mathcal{U}}_m(w; x_0))},$$
$$m^{-1/3} \mathcal{P}_m = \frac{\dot{\mathcal{P}}_m(w; x_0)}{1 + \mathcal{O}(m^{-1} \dot{\mathcal{P}}_m(w; x_0))},$$

both hold uniformly for x_0 in compact subsets of T and w bounded, where $\dot{\mathcal{U}}_m(w; x_0)$ and $\dot{\mathcal{P}}_m(w; x_0)$ are explicitly constructed in terms of the Riemann theta function of a uniquely determined elliptic curve $\Gamma(x_0)$.

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

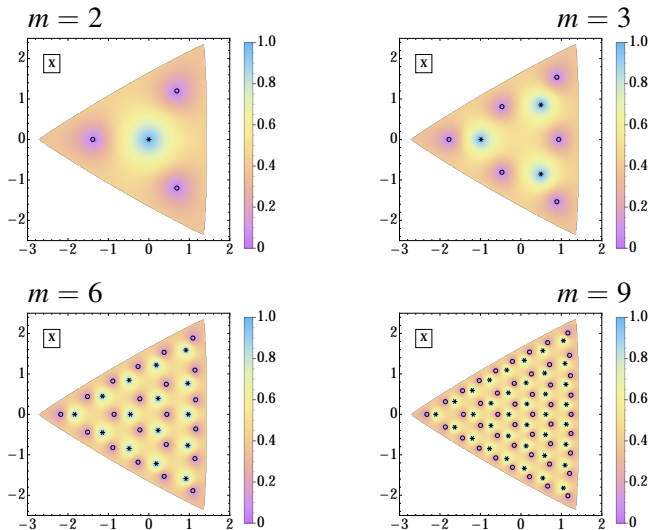
R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.

Some notes:

- For each $x_0 \in T$, $\dot{\mathcal{P}}_m(w; x_0)$ is an elliptic function of w that solves the Boutroux ansatz differential equation.
- Accuracy even near poles is obtained using Bäcklund transformations.
- Pole/zero locations accurate to $\mathcal{O}(m^{-2})$ in x ; spacing scales as m^{-1} .
- Interpretation of two-variable approximations:
 - x_0 is a coordinate on the base manifold T . Setting $w = 0$ gives a *uniform approximation* that is not meromorphic in $x_0 = x$.
 - w is a coordinate on the tangent space to T at x_0 . Fixing x_0 and varying w gives a *tangent approximation* that is meromorphic in w but only locally accurate.

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.



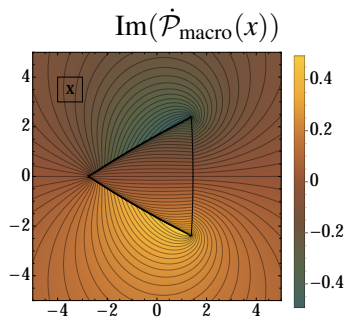
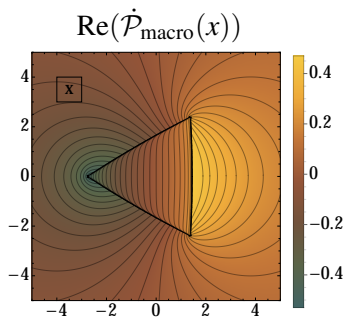
Plots of $\frac{2}{\pi} \arctan(|\dot{\mathcal{U}}_m(0; x)|)$ with zeros (\circ) and poles ($*$) of \mathcal{U}_m .

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.

From our approximate formulae:

- We prove that the function $m^{-1/3}\mathcal{P}_m((m - \frac{1}{2})^{2/3}x)$ converges to a continuous limit $\dot{\mathcal{P}}_{\text{macro}}(x)$ in the distributional topology of $\mathcal{D}'(\mathbb{C} \setminus \partial T)$, as well as in the (suitably PV-regularized) distributional topology of $\mathcal{D}'(\mathbb{R} \setminus \{x_c, x_e\})$, where $(x_c, x_e) = T \cap \mathbb{R}$.



Note $\bar{\partial} \dot{\mathcal{P}}_{\text{macro}}(x) \neq 0$ for $x \in T$.

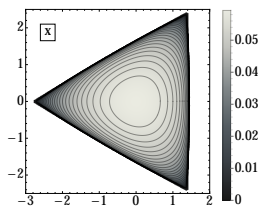
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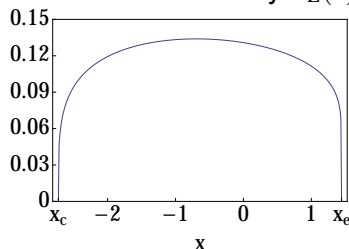
From our approximate formulae:

- We calculate the asymptotic planar density (at $x \in T$) and linear density (at $x \in T \cap \mathbb{R}$) of poles of \mathcal{U}_m . Taking out a factor of m^2 , these are:

Planar Density $\sigma_P(x)$



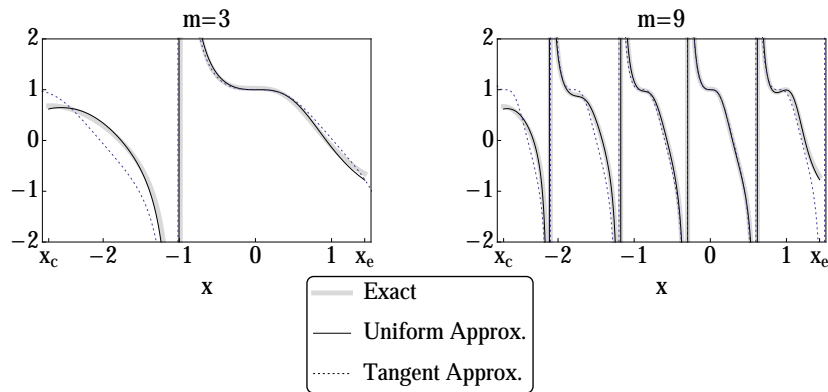
Linear Density $\sigma_L(x)$



$\sigma_P(x)$ is inversely proportional to the real area of the Jacobian of $\Gamma(x)$. $\sigma_L(x)$ is inversely proportional to the real period of the elliptic function $\dot{\mathcal{P}}_m$ as a function of w .

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

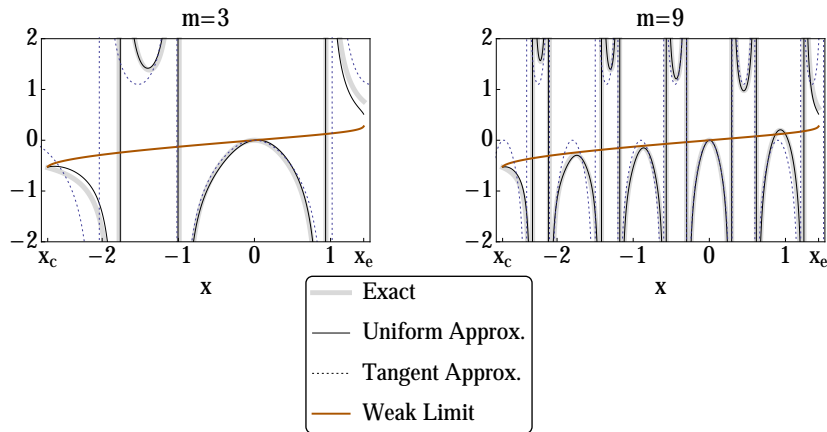
R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.



Quantitative comparison for $x \in T \cap \mathbb{R}$ of $m^{-2m/3} e^{-m\Lambda(x)} \mathcal{U}_m((m - \frac{1}{2})^{2/3} x)$, the uniform approximation $\dot{\mathcal{U}}_m(0; x)$, and the tangent approximation based at the origin $\dot{\mathcal{U}}_m((m - \frac{1}{2})x; 0)$.

\mathcal{U}_m and \mathcal{P}_m for Large m : Noncritical Analysis

R. Buckingham and M., *Nonlinearity* **27**, 2489–2578, 2014.



Quantitative comparison for $x \in T \cap \mathbb{R}$ of $m^{-1/3}\mathcal{P}_m((m - \frac{1}{2})^{2/3}x)$, the uniform approximation $\dot{\mathcal{P}}_m(0; x)$, the tangent approximation based at the origin $\dot{\mathcal{P}}_m((m - \frac{1}{2})x; 0)$, and the weak limit $\dot{\mathcal{P}}_{\text{macro}}(x)$.

\mathcal{U}_m and \mathcal{P}_m for Large m : Critical Analysis

R. Buckingham and M., *Nonlinearity* **28**, 1539–1596, 2015.

What does “critical behavior” of the rational Painlevé-II functions mean?

- The preceding analysis of the rational Painlevé-II functions fails for $x \in \partial T$, and it fails to be uniform for x sufficiently close to ∂T .
- When x approaches ∂T at some rate while $m \rightarrow \infty$, new critical phenomena occur, requiring the modification of the steepest descent analysis of $\mathbf{Z}_m(\zeta; y)$ via the installation of specialized local parametrices.

This is in complete analogy with how the rational Painlevé-II functions arose from the IST Riemann-Hilbert problem for sine-Gordon in the first place.

The critical behavior of \mathcal{U}_m and \mathcal{P}_m is different depending on whether x is close to a smooth point of an edge of ∂T , or whether x is close to a corner point of ∂T .

\mathcal{U}_m and \mathcal{P}_m for Large m : Critical Analysis

R. Buckingham and M., *Nonlinearity* **28**, 1539–1596, 2015.

While our work covers both edges and corners, we give here the result for x near a corner point of ∂T . By a rotational symmetry, it is sufficient to consider the negative real corner point $x = x_c = -(9/2)^{2/3}$.

Our results are formulated in terms of the famous (real) *tritronquée* solution $Y(t)$ of the Painlevé-I equation:

$$Y''(t) = 6Y(t)^2 + t$$

that is uniquely specified by the asymptotic behavior

$$Y(t) = -\left(-\frac{t}{6}\right)^{1/2} + \mathcal{O}(t^{-2}), \quad t \rightarrow \infty, \quad |\arg(-t)| \leq \frac{4}{5}\pi - \delta, \quad \delta > 0.$$

Dubrovin, Grava, and Klein conjectured (2009), and Costin, Huang, and Tanveer proved (2014), that $Y(t)$ is analytic for $|\arg(-t)| < 4\pi/5$ *without the condition* $t \rightarrow \infty$. Associated with Y is its *Hamiltonian*

$$H(t) := \frac{1}{2}Y'(t)^2 - 2Y(t)^3 - tY(t).$$

\mathcal{U}_m and \mathcal{P}_m for Large m : Critical Analysis

R. Buckingham and M., *Nonlinearity* **28**, 1539–1596, 2015.

Theorem (Corner Asymptotics)

Let \mathcal{K} be a compact set in the t -plane containing no poles of $Y(\cdot)$. Then

$$\left(\frac{m}{6}\right)^{-2m/3} e^{1/2-m/3} e^{m(x-x_c)/6^{1/3}} \mathcal{U}_m \left((m - \tfrac{1}{2})^{2/3} x \right) =$$
$$1 + \frac{2^{6/15}}{m^{1/5}} H(t) + \mathcal{O} \left(\frac{1}{m^{2/5}} \right)$$

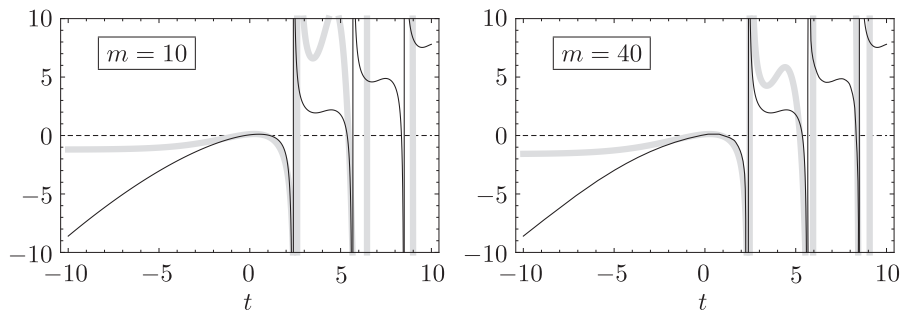
$$m^{-1/3} \mathcal{P}_m \left((m - \tfrac{1}{2})^{2/3} x \right) = -\frac{1}{6^{1/3}} - \frac{1}{m^{2/5}} \frac{2^{7/15}}{3^{1/3}} Y(t) + \mathcal{O} \left(\frac{1}{m^{3/5}} \right)$$

both hold in the limit $m \rightarrow +\infty$, uniformly for $t \in \mathcal{K}$, where

$$t := \frac{2^{1/15}}{3^{1/3}} m^{4/5} (x - x_c).$$

\mathcal{U}_m and \mathcal{P}_m for Large m : Critical Analysis

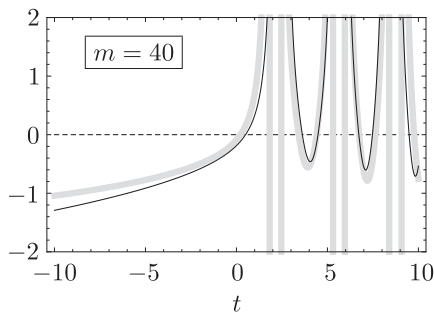
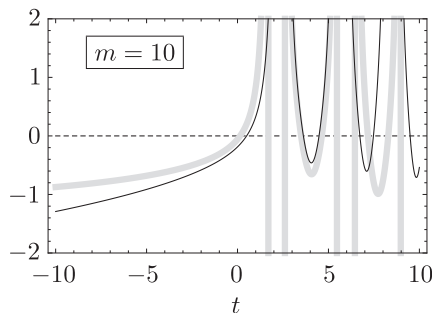
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The function $2^{-6/15}m^{1/5}((m/6)^{-2m/3}e^{1/2-m/3}e^{m(x-x_c)/6^{1/3}}\mathcal{U}_m - 1)$ (thick gray curves) and the tritronquée Hamiltonian H (thin black curves) both plotted as functions of t . (H was computed using the “pole field solver” of Fornberg and Weideman (2011).)

\mathcal{U}_m and \mathcal{P}_m for Large m : Critical Analysis

R. Buckingham and M., *Nonlinearity* **28**, 1539–1596, 2015.



The function $-2^{-7/15}3^{1/3}m^{2/5}(m^{-1/3}\mathcal{P}_m + 6^{-1/3})$ (thick gray curves) and the tritronquée solution Y (thin black curves) both plotted as functions of t . (Y was computed using the “pole field solver” of Fornberg and Weideman (2011).)

Conclusion

- In a semiclassical multi-scaling limit solutions to the sine-Gordon equation with initial data crossing the pendulum separatrix exhibit a universal structure near the crossing points. Superluminal kinks are centered along the real graphs of the rational functions \mathcal{U}_m associated with the Painlevé-II- α equation.
- The rational Painlevé-II functions also show up in diverse physical applications including electrolysis, string theory, and the interaction of fluid vortices.
- The common link between sine-Gordon and Painlevé-II is a parametrix Riemann-Hilbert problem for $\mathbf{Z}_m(\zeta; y)$ that admits detailed asymptotic analysis in the limit $m \rightarrow \infty$, yielding useful and interesting asymptotic formulae for the rational Painlevé-II functions.
- Some of our noncritical results were obtained more recently in a different way by Bertola and Bothner ([arxiv:1401.1408](#)).

Thank You!

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