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## A NEW $(\gamma_n, \sigma_k)$ -KP HIERARCHY AND GENERALIZED DRESSING METHOD

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A new  $(\gamma_n, \sigma_k)$ -KP hierarchy (KPH) with two new time series  $\gamma_n$  and  $\sigma_k$ , which consists of  $\gamma_n$ -flow,  $\sigma_k$ -flow and mixed  $\gamma_n$  and  $\sigma_k$  evolution equations of eigenfunctions, is proposed. Two reductions and constrained flows of  $(\gamma_n, \sigma_k)$ -KPH are studied. The dressing method is generalized to the  $(\gamma_n, \sigma_k)$ -KPH and some solutions are presented.

*Keywords:*  $(\gamma_n, \sigma_k)$ -KP hierarchy; constrained flows; Lax representation; generalized dressing method.

### 1. Introduction

Generalizations of KP hierarchy (KPH) attract a lot of interests from both physical and mathematical points of view [2–4, 7, 8, 15–17, 19, 21, 22]. One kind of generalization is the multi-component KPH [2], which contains many physical relevant nonlinear integrable systems such as Davey–Stewartson equation, two-dimensional Toda lattice and three-wave resonant integrable equations. Another kind of generalization of KP equation is the so-called KP equation with self-consistent sources (KPESCS) [15, 16]. For example, the first type and second type of KPESCS consists of KP equation with some additional terms and eigenvalue problem or time evolution equations of eigenfunctions of KP equation, respectively [5, 6, 15–17, 23].

Denote the time series of KPH by  $\{t_n\}$ . Recently, we proposed an approach to construct an extended KPH (exKPH) by introducing another time series  $\{\tau_k\}$  [10, 13, 24]. The exKPH consists of  $t_n$ -flow of KPH,  $\tau_k$ -flow and the  $t_n$ -evolution equations of eigenfunctions. To make difference, we may call the exKPH as  $(t_n, \tau_k)$ -KPH. The  $(t_n, \tau_k)$ -KPH contains the first type and second type of KPESCS. Also we developed the dressing method to solve the  $(t_n, \tau_k)$ -KPH [12]. The paper [14] generalized the  $(t_n, \tau_k)$ -KPH to the  $(\tau_n, \tau_k)$ -KPH which consists of  $\tau_n$ -flow,  $\tau_k$ -flow and the  $\tau_n$ -evolution equations of eigenfunctions and  $\tau_k$ -evolutions of eigenfunctions. However, [14] did not find the solution of  $(\tau_n, \tau_k)$ -KPH. In contrast to one  $t_n$ -evolution equation of eigenfunctions as coupling equation in our  $(t_n, \tau_k)$ -KPH, there are two coupling equations:  $\tau_n$ -evolution and  $\tau_k$ -evolution equations of eigenfunctions in  $(\tau_n, \tau_k)$ -KPH. Our generalized dressing method cannot be applied to the  $(\tau_n, \tau_k)$ -KPH due to too many coupling equations.

In this paper, we generalize the  $(t_n, \tau_k)$ -KPH to  $(\gamma_n, \sigma_k)$ -KPH by introducing two new time series  $\gamma_n$  and  $\sigma_k$  with two parameters  $\alpha_n$  and  $\beta_k$ . The  $(\gamma_n, \sigma_k)$ -KPH consists of  $\gamma_n$ -flow,  $\sigma_k$ -flow and one mixed  $\gamma_n$  and  $\sigma_k$  evolution equation of eigenfunctions. The  $(\gamma_n, \sigma_k)$ -KPH can be reduced to the KPH and  $(t_n, \tau_k)$ -KPH, and contains first type and second type as well as mixed type of KPESCS as special cases. The constrained flows of the  $(\gamma_n, \sigma_k)$ -KPH can be regarded as generalization of Gelfand–Dickey hierarchy (GDH), which contains the first type, second type as well as mixed type of GDH with self-consistent sources in special cases. We also develop the dressing method to solve the  $(\gamma_n, \sigma_k)$ -KPH. Comparing with the multi-component generalization, we generalize the KPH by means of introducing two new time series and adding eigenfunctions as components.

The paper is organized as follows: In Sec. 2, we propose a new  $(\gamma_n, \sigma_k)$ -KPH. Section 3 presents the constrained flows of the  $(\gamma_n, \sigma_k)$ -KPH. Section 4 devotes to develop the generalized dressing method for solving the  $(\gamma_n, \sigma_k)$ -KPH. Section 5 presents the  $N$ -soliton solutions and a conclusion is given in the Sec. 6.

## 2. A New $(\gamma_n, \sigma_k)$ -KP Hierarchy

### 2.1. The KP hierarchy and extended KP hierarchy

Let us first recall the construction of the KPH [2–4, 7, 21] and the exKPH [12, 13]. It is well known that the pseudo-differential operator  $L$  with potential functions  $u_i$  is defined as

$$L = \partial + u_1\partial^{-1} + u_2\partial^{-2} + \dots.$$

The KPH is given by [4]

$$L_{t_n} = [B_n, L], \tag{1}$$

where  $B_n = L_+^n$  stands for the differential part of  $L^n$ . The compatibility of the  $t_n$ -flow and  $t_k$ -flow of (1) leads to the zero-curvature representation of KPH

$$B_{n,t_k} - B_{k,t_n} + [B_n, B_k] = 0. \tag{2}$$

In particular,  $B_2 = \partial^2 + u_1$ ,  $B_3 = \partial^3 + 3u_1\partial + 3(u_{1x} + u_2)$  and (2) by setting  $t_2 = y$ ,  $t_3 = t$  and  $u_1 = u$  yields the KP equation

$$(4u_t - 12uu_x - u_{xxx})_x - 3u_{yy} = 0.$$

Based on the observation that the squared eigenfunction symmetry constraint given by

$$L^k = B_k + \sum_{i=1}^N q_i \partial^{-1} r_i,$$

$$q_{i,t_n} = B_n(q_i), \quad r_{i,t_n} = -B_n^*(r_i)$$

is compatible with KPH [1, 9], we proposed the exKPH as follows in [13]

$$L_{t_n} = [B_n, L], \tag{3a}$$

$$L_{\tau_k} = \left[ B_k + \sum_{i=1}^N q_i \partial^{-1} r_i, L \right], \tag{3b}$$

$$q_{i,t_n} = B_n(q_i), \quad r_{i,t_n} = -B_n^*(r_i), \quad i = 1, \dots, N. \tag{3c}$$

The commutativity of (3a) and (3b) under (3c) gives rise to the following zero-curvature representation for exKPH (3)

$$B_{n,\tau_k} - B_{k,t_n} + [B_n, B_k] + \left[ B_n, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_+ = 0, \tag{4a}$$

$$q_{i,t_n} = B_n(q_i), \quad r_{i,t_n} = -B_n^*(r_i), \quad i = 1, \dots, N. \tag{4b}$$

To different (3) from (1) and the generalized KPH presented in this paper, we may denote (3) or (4) by  $(t_n, \tau_k)$ -KPH. We developed the dressing method to solve the  $(t_n, \tau_k)$ -KPH and obtained its solutions in [12]. The paper [14] generalized the  $(t_n, \tau_k)$ -KPH to  $(\tau_n, \tau_k)$ -KPH as follows

$$B_{n,\tau_k} - B_{k,\tau_n} + [B_n, B_k] + \left[ B_n, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_+ + \left[ \sum_{i=1}^N q_i \partial^{-1} r_i, B_k \right]_+ = 0, \tag{5a}$$

$$q_{i,\tau_n} = B_n(q_i), \quad r_{i,\tau_n} = -B_n^*(r_i), \tag{5b}$$

$$q_{i,\tau_k} = B_k(q_i), \quad r_{i,\tau_k} = -B_k^*(r_i), \quad i = 1, \dots, N. \tag{5c}$$

But [14] did not find the solutions for the  $(\tau_n, \tau_k)$ -KPH (5). In contrast to one pair of coupling equations (3c) (or (4b)) in  $(t_n, \tau_k)$ -KPH, there are two pairs of coupling equations (5b) and (5c) in  $(\tau_n, \tau_k)$ -KPH. In fact, the dressing method developed in our paper [12] cannot be applied to the  $(\tau_n, \tau_k)$ -KPH (5) since there are too many (two) coupling systems (5b) and (5c).

### 2.2. A new $(\gamma_n, \sigma_k)$ -KP hierarchy

Stimulated by the  $(t_n, \tau_k)$ -KPH (3) and (4), we propose the following generalized KPH with two generalized time series  $\gamma_n$  and  $\sigma_k$ :

$$L_{\gamma_n} = \left[ B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i, L \right], \tag{6a}$$

$$L_{\sigma_k} = \left[ B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i, L \right], \tag{6b}$$

$$\begin{aligned} \alpha_n(q_{i,\sigma_k} - B_k(q_i)) - \beta_k(q_{i,\gamma_n} - B_n(q_i)) &= 0, \\ \alpha_n(r_{i,\sigma_k} + B_k^*(r_i)) - \beta_k(r_{i,\gamma_n} + B_n^*(r_i)) &= 0, \quad i = 1, 2, \dots, N. \end{aligned} \tag{6c}$$

We will prove the compatibility of (6a) and (6b) under (6c) in the following theorem. First we need the following Lemma presented in [13]

$$\left[ B_n, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_- = \sum_{i=1}^N B_n(q_i) \partial^{-1} r_i - \sum_{i=1}^N q_i \partial^{-1} B_n^*(r_i). \tag{7}$$

**Theorem 1.** *The  $\gamma_n$ -flow (6a) and  $\sigma_k$ -flow (6b) under (6c) are compatible.*

**Proof.** Denote

$$\begin{aligned} \tilde{B}_n &= B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i, \\ \tilde{B}_k &= B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i. \end{aligned}$$

In order to prove  $L_{\gamma_n, \sigma_k} = L_{\sigma_k, \gamma_n}$ , i.e.

$$[\tilde{B}_{n, \sigma_k} - \tilde{B}_{k, \gamma_n} + [\tilde{B}_n, \tilde{B}_k], L] = 0$$

we only need to prove

$$\tilde{B}_{n, \sigma_k} - \tilde{B}_{k, \gamma_n} + [\tilde{B}_n, \tilde{B}_k] = 0. \tag{8}$$

For convenience, we omit  $\sum$ . We can find that

$$\begin{aligned} \tilde{B}_{n, \sigma_k} &= B_{n, \sigma_k} + \alpha_n (q \partial^{-1} r)_{\sigma_k} = [B_k + \beta_k (q \partial^{-1} r), L^n]_+ + \alpha_n (q \partial^{-1} r)_{\sigma_k} \\ &= [B_k, L^n]_+ + \beta_k [q \partial^{-1} r, L^n]_+ + \alpha_n q_{\sigma_k} \partial^{-1} r + \alpha_n q \partial^{-1} r_{\sigma_k}, \end{aligned} \tag{9}$$

and similarly,

$$\tilde{B}_{k, \gamma_n} = [B_n, L^k]_+ + \alpha_n [q \partial^{-1} r, L^k]_+ + \beta_k q_{\gamma_n} \partial^{-1} r + \beta_k q \partial^{-1} r_{\gamma_n}. \tag{10}$$

Making use of the basic Lemma (7), we have

$$\begin{aligned} [\tilde{B}_n, \tilde{B}_k] &= [B_n, B_k] + [B_n, \beta_k q \partial^{-1} r] + [\alpha_n q \partial^{-1} r, B_k] \\ &= [L^n - (L^n)_-, L^k - (L^k)_-]_+ + \beta_k [B_n, q \partial^{-1} r]_+ + \alpha_n [q \partial^{-1} r, B_k]_+ \\ &\quad + \beta_k [B_n, q \partial^{-1} r]_- + \alpha_n [q \partial^{-1} r, B_k]_- \\ &= [B_n, L^k]_+ + [L^n, B_k]_+ - [(L^n)_-, (L^k)_-]_+ \\ &\quad + \beta_k [B_n, q \partial^{-1} r]_+ + \alpha_n [q \partial^{-1} r, B_k]_+ \\ &\quad + \beta_k B_n(q) \partial^{-1} r - \beta_k q \partial^{-1} B_n^*(r) \\ &\quad - \alpha_n B_k(q) \partial^{-1} r + \alpha_n q \partial^{-1} B_k^*(r). \end{aligned} \tag{11}$$

Then (9), (10) and (11) under (6c) yields

$$\begin{aligned} \tilde{B}_{n,\sigma_k} - \tilde{B}_{k,\gamma_n} + [\tilde{B}_n, \tilde{B}_k] &= [\alpha_n(q_{\sigma_k} - B_k(q)) - \beta_k(q_{\gamma_n} - B_n(q))]\partial^{-1}r \\ &+ q\partial^{-1}[\alpha_n(r_{\sigma_k} + B_k^*(r)) - \beta_k(r_{\gamma_n} + B_n^*(r))] = 0. \quad \square \end{aligned}$$

Then the compatibility of  $\gamma_n$ -flow (6a) and  $\sigma_k$ -flow (6b) under (6c) gives rise to the zero-curvature representation for (6)

$$\begin{aligned} &\left( B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right)_{\sigma_k} - \left( B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right)_{\gamma_n} \\ &+ \left[ B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i, B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right] = 0 \end{aligned}$$

which under (6c) can be simplified as follows. Then we have the following theorem.

**Theorem 2.** *The commutativity of (6a) and (6b) under (6c) gives rise to the zero-curvature equation for the generalized KPH with two generalized time series*

$$\begin{aligned} B_{n,\sigma_k} - B_{k,\gamma_n} + [B_n, B_k] + \beta_k \left[ B_n, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_+ \\ + \alpha_n \left[ \sum_{i=1}^N q_i \partial^{-1} r_i, B_k \right]_+ = 0, \end{aligned} \tag{12a}$$

$$\begin{aligned} \alpha_n(q_{i,\sigma_k} - B_k(q_i)) - \beta_k(q_{i,\gamma_n} - B_n(q_i)) &= 0, \\ \alpha_n(r_{i,\sigma_k} + B_k^*(r_i)) - \beta_k(r_{i,\gamma_n} + B_n^*(r_i)) &= 0, \quad i = 1, 2, \dots, N, \end{aligned} \tag{12b}$$

with the Lax representation

$$\psi_{\gamma_n} = \left( B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right) (\psi), \quad \psi_{\sigma_k} = \left( B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right) (\psi). \tag{13}$$

We briefly call (6) and (12) as  $(\gamma_n, \sigma_k)$ -KPH. It is easy to see that  $(\gamma_n, \sigma_k)$ -KPH (6) and (12) for  $\alpha_n = \beta_k = 0$  reduces to KPH (1) and (2),  $(\gamma_n, \tau_k)$ -KPH for  $\alpha_n = 0, \beta_k = 1$  reduces to  $(t_n, \tau_k)$ -KPH (3) and (4). So  $(\gamma_n, \sigma_k)$ -KPH (6) and (12) present a more generalized KPH which contains the KPH and  $(t_n, \tau_k)$ -KPH as the special cases.

**Example 1.** Let us take  $n = 2$  and  $k = 3$ , and set  $\gamma_2 = y, \sigma_3 = t, u_1 = u$ . Then Eqs. (12) becomes

$$\begin{aligned} B_{2,t} - B_{3,y} + [B_2, B_3] + \beta_3 \left[ B_2, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_+ \\ + \alpha_2 \left[ \sum_{i=1}^N q_i \partial^{-1} r_i, B_3 \right]_+ = 0, \end{aligned} \tag{14a}$$

$$\begin{aligned} \alpha_2(q_{i,t} - B_3(q_i)) - \beta_3(q_{i,y} - B_2(q_i)) &= 0, \\ \alpha_2(r_{i,t} + B_3^*(r_i)) - \beta_3(r_{i,y} + B_2^*(r_i)) &= 0, \quad i = 1, 2, \dots, N, \end{aligned} \tag{14b}$$

which gives the following nonlinear equation

$$\begin{aligned} 4u_t - 3\partial^{-1}u_{yy} - 12uu_x - u_{xxx} - 3\alpha_2 \sum_{i=1}^N (q_i r_i)_y + 4\beta_3 \sum_{i=1}^N (q_i r_i)_x \\ + 3\alpha_2 \sum_{i=1}^N (q_i r_{i,xx} - q_{i,xx} r_i) = 0, \end{aligned} \tag{15a}$$

$$\begin{aligned} \alpha_2 \left( q_{i,t} - q_{i,xxx} - 3uq_{i,x} - \frac{3}{2}q_i \partial^{-1}u_y - \frac{3}{2}q_i u_x - \frac{3}{2}q_i \sum_{j=1}^N q_j r_j \right) \\ - \beta_3(q_{i,y} - q_{i,xx} - 2uq_i) = 0, \\ \alpha_2 \left( r_{i,t} - r_{i,xxx} - 3ur_{i,x} + \frac{3}{2}r_i \partial^{-1}u_y - \frac{3}{2}r_i u_x + \frac{3}{2}r_i \sum_{j=1}^N q_j r_j \right) \\ - \beta_3(r_{i,y} + r_{i,xx} + 2ur_i) = 0, \quad i = 1, 2, \dots, N, \end{aligned} \tag{15b}$$

with the Lax representation as follows

$$\begin{aligned} \psi_y &= \left( \partial^2 + 2u + \alpha_2 \sum_{i=1}^N q_i \partial^{-1} r_i \right) (\psi), \\ \psi_t &= \left( \partial^3 + 3u\partial + \frac{3}{2}\partial^{-1}u_y + \frac{3}{2}u_x + \frac{3}{2}\beta_3 \sum_{i=1}^N q_i \partial^{-1} r_i \right) (\psi). \end{aligned} \tag{16}$$

Specially, when take  $\alpha_2 = \beta_3 = 0$ ;  $\alpha_2 = 0, \beta_3 = 1$ ;  $\alpha_2 = 1, \beta_3 = 0$  and  $\alpha_2 = 1, \beta_3 = 1$ , respectively, (15) and (16) reduces to the KP equation [4], the first type of KPESCS [15, 16, 23], the second type of KPESCS [6, 13, 15] and the mixed type of KPESCS [6] and their Lax representations, respectively.

### 3. Reduction

Consider the constraint given by

$$L^k = B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i. \tag{17}$$

Then (6b) yields

$$\begin{aligned} (L^k)_{\sigma_k} &= \left[ B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i, L^k \right] = 0, \\ B_{k,\sigma_k} &= (L^k_{\sigma_k})_+ = 0, \\ \left( \sum_{i=1}^N q_i \partial^{-1} r_i \right)_{\sigma_k} &= (L^k_{\sigma_k})_- = 0, \end{aligned} \tag{18}$$

which imply that  $L, B_k, q_i$  and  $r_i$  under (17) are independent of  $\sigma_k$ . Subsequently,  $q_{i, \sigma_k}$  and  $r_{i, \sigma_k}$  in (6c) should be replaced by  $\lambda_i q_i$  and  $-\lambda_i r_i$  as in the case of constrained flow of KP [1, 9], namely (6c) under the constraint (17) should be replaced by

$$\begin{aligned} \alpha_n(\lambda_i q_i - B_k(q_i)) - \beta_k(q_{i, \gamma_n} - B_n(q_i)) &= 0, \\ \alpha_n(-\lambda_i r_i + B_k^*(r_i)) - \beta_k(r_{i, \gamma_n} + B_n^*(r_i)) &= 0. \end{aligned} \tag{19}$$

We will show that the constraint (17) is invariant under the  $\gamma_n$ -flow (6a) and (19). In fact, making use of (6a), (7) and (19), we have

$$\begin{aligned} (L^k - B_k)_{\gamma_n} &= (L^k_{\gamma_n})_- = [\tilde{B}_n, L^k]_-, \\ \left( \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right)_{\gamma_n} &= \beta_k \sum_{i=1}^N (q_{i, \gamma_n} \partial^{-1} r_i + q_i \partial^{-1} r_{i, \gamma_n}) \\ &= \sum_{i=1}^N [\beta_k B_n(q_i) \partial^{-1} r_i + \alpha_n(\lambda_i q_i - B_k(q_i)) \partial^{-1} r_i \\ &\quad - \beta_k q_i \partial^{-1} B_n^*(r_i) + \alpha_n q_i \partial^{-1} (-\lambda_i r_i + B_k^*(r_i))] \\ &= \left[ B_n, \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right]_- - \left[ B_k, \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right]_- \\ &= \left[ \tilde{B}_n, \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right]_- - \left[ B_k, \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right]_- \\ &= [\tilde{B}_n, L^k]_- - [\tilde{B}_n, B_k]_- - [B_k, \tilde{B}_n]_- + [B_k, B_n]_- \\ &= [\tilde{B}_n, L^k]_-. \end{aligned}$$

Then

$$\left( L^k - B_k - \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right)_{\gamma_n} = 0.$$

This means that the sub-manifold determined by the  $k$ -constraint (17) is invariant under the  $\gamma_n$ -flow (6a) and (19).

Therefore, the constrained flow of  $(\gamma_n, \sigma_k)$ -KPH (6) and (12) under (17) reads

$$B_{k, \gamma_n} + [B_k, B_n] + \beta_k \left[ \sum_{i=1}^N q_i \partial^{-1} r_i, B_n \right]_+ + \alpha_n \left[ B_k, \sum_{i=1}^N q_i \partial^{-1} r_i \right]_+ = 0, \tag{20a}$$

$$\alpha_n(\lambda_i q_i - B_k(q_i)) - \beta_k(q_{i, \gamma_n} - B_n(q_i)) = 0, \tag{20b}$$

$$\alpha_n(-\lambda_i r_i + B_k^*(r_i)) - \beta_k(r_{i, \gamma_n} + B_n^*(r_i)) = 0, \quad i = 1, 2, \dots, N.$$



with

$$B_n = \left( B_k + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i \right)_+^{\frac{n}{k}}. \tag{20c}$$

The system (20) can be regarded as the generalized GDH. When  $\alpha_n = \beta_k = 0$ , (20) reduces to the GDH. When  $\alpha_n = 1, \beta_k = 0$ , (20) is just the first type of GDH with self-consistent sources. When  $\alpha_n = 0, \beta_k = 1$ , (20) represent the second type of GDH with self-consistent sources.

**Example 2.** When  $k = 2, n = 3, \gamma_3 = t, u_1 = u$ , (20) gives

$$u_t - \frac{1}{4}u_{xxx} - 3uu_x + \alpha_3 \sum_{i=1}^N (q_i r_i)_x + \frac{3}{4}\beta_2 \sum_{i=1}^N (q_i r_{i,xx} - q_{i,xx} r_i) = 0, \tag{21a}$$

$$-\beta_2 \left( q_{i,t} - q_{i,xxx} - 3uq_{i,x} - \frac{3}{2}u_x q_i - \frac{3}{2}q_i \sum_{j=1}^N q_j r_j \right) + \alpha_3 (\lambda_i q_i - q_{i,xx} - 2uq_i) = 0, \tag{21b}$$

$$\beta_2 \left( r_{i,t} - r_{i,xxx} - 3ur_{i,x} - \frac{3}{2}u_x r_i + \frac{3}{2}r_i \sum_{j=1}^N q_j r_j \right) - \alpha_3 (-\lambda_i r_i + r_{i,xx} + 2ur_i) = 0, \tag{21c}$$

$i = 1, 2, \dots, N.$

Which is just the mixed type of KdV equation with self-consistent sources. Equation (21) with  $\alpha_3 = 1, \beta_2 = 0$  gives the first type of KdV equation with sources [11, 18]. Equation (21) with  $\alpha_3 = 0, \beta_2 = 1$  gives the second type of KdV equation with sources [13].

**Example 3.** When  $k = 3, n = 2$  and  $\gamma_2 = t, u_1 = u$ , (20) gives rise to the mixed type of Boussinesq equation with self-consistent sources

$$\frac{1}{3}u_{xxxx} + 2(u^2)_{xx} + u_{tt} + \sum_{i=1}^N \left[ -\frac{4}{3}\beta_3 (q_i r_i)_{xx} + \alpha_2 (q_i r_i)_{xt} + \alpha_2 (q_{i,xx} r_i - q_i r_{i,xx})_x \right] = 0, \tag{22a}$$

$$\alpha_2 \left[ \lambda_i q_i - q_{i,xxx} - 3uq_{i,x} - q_i \left( \frac{3}{2}\partial^{-1} u_y + \frac{3}{2}u_x + \frac{3}{2} \sum_{i=1}^N q_j r_j \right) \right] - \beta_3 (q_{i,t} - q_{i,xx} - 2uq_i) = 0, \tag{22b}$$

$$\alpha_2 \left[ -\lambda_i r_i - r_{i,xxx} - 3ur_{i,x} + r_i \left( \frac{3}{2}\partial^{-1} u_y - \frac{3}{2}u_x + \frac{3}{2} \sum_{i=1}^N q_j r_j \right) \right] - \beta_3 (r_{i,t} - r_{i,xx} - 2ur_i) = 0, \quad i = 1, 2, \dots, N.$$

Equation (22) with  $\alpha_2 = 1, \beta_3 = 0$  gives the first type of Boussinesq equation with sources. Equation (21) with  $\alpha_2 = 0, \beta_3 = 1$  gives the second type of Boussinesq equation with sources [13].

#### 4. Dressing Approach for $(\gamma_n, \sigma_k)$ -KPH

Inspired by [4, 20], we consider the generalized dressing approach for  $(\gamma_n, \sigma_k)$ -KPH. Assume that operator  $L$  of  $(\gamma_n, \sigma_k)$ -KPH can be written as a dressing form

$$L = W\partial W^{-1}, \tag{23}$$

$$W = 1 + w_1\partial^{-1} + w_2\partial^{-2} + \dots \tag{24}$$

**Proposition 1.** *If  $W$  defined by (24) satisfies*

$$W_{\gamma_n} = -L_-^n W + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i W, \tag{25a}$$

$$W_{\sigma_k} = -L_-^k W + \beta_k \sum_{i=1}^N q_i \partial^{-1} r_i W \tag{25b}$$

then  $L$  satisfies (6a) and (6b).

**Proof.** Based on (23) and (25a), we have

$$\begin{aligned} L_{\gamma_n} &= W_{\gamma_n} \partial W - W \partial W^{-1} W_{\gamma_n} W^{-1} \\ &= \left( L_+^n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right) L - L \left( L_+^n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i \right) \\ &= \left[ B_n + \alpha_n \sum_{i=1}^N q_i \partial^{-1} r_i, L \right]. \end{aligned}$$

Similarly, we can prove that  $L$  satisfies (6b). □

It is well known that the Wronskian determinant [4]

$$Wr(h_1, \dots, h_N) = \begin{vmatrix} h_1 & h_2 & \dots & h_N \\ h'_1 & h'_2 & \dots & h'_N \\ \vdots & \vdots & \vdots & \vdots \\ h_1^{N-1} & h_2^{N-1} & \dots & h_N^{N-1} \end{vmatrix}$$

is a  $\tau$ -function of the KPH and the  $N$ th order differential operator given by

$$W = \frac{1}{Wr(h_1, \dots, h_N)} \begin{vmatrix} h_1 & h_2 & \dots & h_N & 1 \\ h'_1 & h'_2 & \dots & h'_N & \partial \\ \vdots & \vdots & \vdots & \vdots & \\ h_1^N & h_2^N & \dots & h_N^N & \partial^N \end{vmatrix} \tag{26}$$

provides the dressing operator, where  $h_1, h_2, \dots, h_N$  are  $N$  independent functions and satisfy  $W(h_i) = 0$ .

This dressing operator  $W$  is constructed as follows: Let  $f_i, g_i$  satisfy

$$f_{i,\gamma_n} = \partial^n(f_i), \quad f_{i,\sigma_k} = \partial^k(f_i), \tag{27a}$$

$$g_{i,\gamma_n} = \partial^n(g_i), \quad g_{i,\sigma_k} = \partial^k(g_i), \quad i = 1, \dots, N, \tag{27b}$$

and let  $h_i$  be the linear combination of  $f_i$  and  $g_i$

$$h_i = f_i + F_i(\alpha_n \gamma_n + \beta_k \sigma_k) g_i, \quad i = 1, \dots, N, \tag{28}$$

with  $F_i(X)$  being a differentiable function of  $X$ ,  $X = \alpha_n \gamma_n + \beta_k \sigma_k$ .

Define

$$q_i = -\dot{F}_i W(g_i), \quad r_i = (-1)^{N-i} \frac{Wr(h_1, \dots, \hat{h}_i, \dots, h_N)}{Wr(h_1, \dots, h_N)}, \quad i = 1, \dots, N, \tag{29}$$

where the hat  $\hat{\phantom{x}}$  means rule out this term from the Wronskian determinant,  $\dot{F}_i = \frac{d\alpha_i}{dX}$ . We have the following theorem.

**Theorem 3.** *Let  $W$  be defined by (26) and (28),  $L = W \partial W^{-1}$ ,  $q_i$  and  $r_i$  be given by (29), then  $W, L, q_i, r_i$  satisfy (25) and  $(\gamma_n, \sigma_k)$ -KPH (6) and (12).*

To prove Theorem 3, we need several lemmas. The first one is given by Oevel and Strampp [20].

**Lemma 1.**  $W^{-1} = \sum_{i=1}^N h_i \partial^{-1} r_i$ .

**Lemma 2 ([13]).** *The operator  $\partial^{-1} r_i W$  is a non-negative differential operator and*

$$(\partial^{-1} r_i W)(h_j) = \delta_{ij}, \quad 1 \leq i, j \leq N. \tag{30}$$

**Proof of Theorem 3.** For (25a), taking  $\partial_{\gamma_n}$  to the identity  $W(h_i) = 0$ , using (27), (28), the definition (29) and Lemma 2, we find

$$\begin{aligned} 0 &= (W_{\gamma_n})(h_i) + (W \partial^n)(f_i) + \alpha_n \dot{F}_i W(g_i) + F_i (W \partial^n)(g_i) \\ &= (W_{\gamma_n})(h_i) + (W \partial^n)(h_i) - \alpha_n q_i \\ &= (W_{\gamma_n})(h_i) + (L^n W)(h_i) - \alpha_n \sum_{j=1}^N q_j \delta_{ji} \\ &= \left( W_{\gamma_n} + L^n W - \alpha_n \sum_{j=1}^N q_j \partial^{-1} r_j W \right) (h_i). \end{aligned}$$

Since the non-negative difference operator acting on  $h_i$  in the last expression has degree  $< N$ , it cannot annihilate  $N$  independent functions unless the operator itself vanishes. Hence (25a) is proved. Similarly, we can prove (25b). Then Proposition 1 leads to (6a) and (6b).

The first equation in (6c) is easy to be verified by a direct calculation, so it remains to prove the second equation in (6c). First, we see that

$$\begin{aligned} (W^{-1})_{\gamma_n} &= -W^{-1}W_{\gamma_n}W^{-1} = -W^{-1}\left(L_+^n - L^n + \alpha_n \sum_{j=1}^N q_j \partial^{-1}r_j\right) \\ &= \partial^n W^{-1} - W^{-1}B_n - \alpha_n W^{-1} \sum_{j=1}^N q_j \partial^{-1}r_j, \end{aligned} \tag{31}$$

$$(W^{-1})_{\sigma_k} = \partial^k W^{-1} - W^{-1}B_k - \beta_k W^{-1} \sum_{j=1}^N q_j \partial^{-1}r_j. \tag{32}$$

On the other hand, from  $W^{-1} = \sum h_i \partial^{-1}r_i$  we have

$$(W^{-1})_{\gamma_n} = \sum \partial^n(h_i) \partial^{-1}r_i + \sum h_i \partial^{-1}r_{i,\gamma_n}, \tag{33}$$

$$(W^{-1})_{\sigma_k} = \sum \partial^k(h_i) \partial^{-1}r_i + \sum h_i \partial^{-1}r_{i,\sigma_k}. \tag{34}$$

It is obviously that  $\alpha_n(32) - \beta_k(31) = \alpha_n(34) - \beta_k(33)$ , i.e.

$$\begin{aligned} &-\beta_k \sum \partial^n(h_i) \partial^{-1}r_i - \beta_k \sum h_i \partial^{-1}r_{i,\gamma_n} + \alpha_n \sum \partial^k(h_i) \partial^{-1}r_i \\ &\quad + \alpha_n \sum h_i \partial^{-1}r_{i,\sigma_k} \\ &= -\beta_k(\partial^n W^{-1} - W^{-1}B_n)_- + \alpha_n(\partial^k W^{-1} - W^{-1}B_k)_- \\ &= -\beta_k \sum \partial^n(h_i) \partial^{-1}r_i + \beta_k \sum h_i \partial^{-1}B_n^*(r_i) + \alpha_n \sum \partial^k(h_i) \partial^{-1}r_i \\ &\quad - \alpha_n \sum h_i \partial^{-1}B_k^*(r_i). \end{aligned}$$

The above equations gives

$$\beta_k \sum h_i \partial^{-1}(r_{i,\gamma_n} + B_n^*(r_i)) - \alpha_n \sum h_i \partial^{-1}(r_{i,\sigma_k} + B_k^*(r_i)) = 0,$$

which implies the second equation in (6c) holds. □

### 5. $N$ -Soliton Solutions for $(\gamma_n, \sigma_k)$ -KPH

Using Theorem 3, we can find  $N$ -soliton solutions to every equations in the  $(\gamma_n, \sigma_k)$ -KPH (6) and (12). Let us illustrate it by solving (15). We take the solution of (27) as follows

$$\begin{aligned} f_i &:= \exp(\lambda_i x + \lambda_i^2 y + \lambda_i^3 t) = e^{\xi_i}, \quad g_i := \exp(\mu_i x + \mu_i^2 y + \mu_i^3 t) = e^{\eta_i}, \\ h_i &:= f_i + F_i(\alpha_2 y + \beta_3 t)g_i = 2\sqrt{F_i} \exp\left(\frac{\xi_i + \eta_i}{2}\right) \cosh(\Omega_i), \quad \Omega_i = \frac{1}{2}(\xi_i - \eta_i - \ln F_i). \end{aligned} \tag{35}$$

For example, when  $N = 1$ ,  $W = \partial - \frac{h'}{h}$ ,

$$L = W\partial^{-1}W = \partial + \frac{(\lambda_1 - \mu_1)^2}{4} \operatorname{sech}^2 \Omega_1 \partial^{-1} + \dots$$

The one-soliton solution for (15) with  $N = 1$  as follows

$$\begin{aligned}
 u &= \frac{(\lambda_1 - \mu_1)^2}{4} \operatorname{sech}^2 \Omega_1, \\
 q_1 &= \sqrt{\alpha_2 F_{1y} + \beta_3 F_{1t}} (\lambda_1 - \mu_1) e^{\xi_1 + \eta_1} \operatorname{sech} \Omega_1, \\
 r_1 &= \frac{1}{\sqrt{F_1}} e^{-(\xi_1 + \eta_1)} \operatorname{sech} \Omega_1.
 \end{aligned}$$

In the case of  $N = 2$ , the two-soliton solution for (15) is given

$$\begin{aligned}
 u &= \partial^2 \ln \Theta, \\
 q_1 &= (\alpha_2 F_{1y} + \beta_3 F_{1t}) \frac{(\lambda_1 - \mu_1)(\lambda_2 - \mu_1)}{\Theta} \left( 1 + F_2 \frac{(\lambda_1 - \mu_2)(\mu_2 - \mu_1)}{(\lambda_1 - \lambda_2)(\lambda_2 - \mu_1)} e^{\eta_2 - \xi_1} \right) e^{\eta_1}, \\
 q_2 &= (\alpha_2 F_{2y} + \beta_3 F_{2t}) \frac{(\lambda_2 - \mu_2)(\lambda_1 - \mu_2)}{\Theta} \left( 1 + F_1 \frac{(\lambda_2 - \mu_1)(\mu_1 - \mu_2)}{(\lambda_2 - \lambda_1)(\lambda_1 - \mu_2)} e^{\eta_1 - \xi_2} \right) e^{\eta_2}, \\
 r_1 &= \frac{1 + F_2 e^{\eta_2 - \xi_2}}{\lambda_2 - \mu_1} e^{-\xi_1}, \quad r_2 = \frac{1 + F_1 e^{\eta_1 - \xi_1}}{\lambda_2 - \mu_1} e^{-\xi_2},
 \end{aligned}$$

where

$$\Theta = 1 + F_1 \frac{\lambda_2 - \mu_1}{\lambda_2 - \lambda_1} e^{\eta_1 - \xi_1} + F_2 \frac{\mu_2 - \lambda_1}{\lambda_2 - \lambda_1} e^{\eta_2 - \xi_2} + F_1 F_2 \frac{\mu_2 - \mu_1}{\lambda_2 - \lambda_1} e^{\eta_1 + \eta_2 - \xi_1 - \xi_2}.$$

## 6. Conclusion

In contrast to the multi-component generalization of KPH, we generalize KPH by introducing new time series  $\gamma_n$  and  $\sigma_k$  and adding eigenfunctions as components. The  $(\gamma_n, \sigma_k)$ -KPH includes KPH and exKPH, and contains first type and second type as well as mixed type of KPESCS as special cases. The constrained flows of  $(\gamma_n, \sigma_k)$ -KPH can be regarded as the generalized GDH. We develop the dressing method for solving the  $(\gamma_n, \sigma_k)$ -KPH and present its  $N$ -soliton solutions.

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