Hyperdeterminant and an integrable partial differential equation

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Abstract. We discuss an integrable partial differential equation arising from the hyperdeterminant.

 $Key\ words:$ Hyperdeterminant, Legendre Transformation, Integrable Partial Differential Equation

It is well known [1,2,3,4] that the Bateman equation in two dimensions

$$\frac{\partial^2 u}{\partial x_1^2} \left(\frac{\partial u}{\partial x_2}\right)^2 + \frac{\partial^2 u}{\partial x_2^2} \left(\frac{\partial u}{\partial x_1}\right)^2 - 2\frac{\partial u}{\partial x_1}\frac{\partial u}{\partial x_2}\frac{\partial^2 u}{\partial x_1\partial x_2} = 0$$

can be derived from the condition

$$\det \begin{pmatrix} 0 & \partial u/\partial x_1 & \partial u/\partial x_2 \\ \partial u/\partial x_1 & \partial^2 u/\partial x_1^2 & \partial^2 u/\partial x_1 \partial x_2 \\ \partial u/\partial x_2 & \partial^2 u/\partial x_1 \partial x_2 & \partial^2 u/\partial x_2^2 \end{pmatrix} = 0.$$

It is also well known (see for example [5,6]) that the Bateman equation can be linearized by a Legendre transformation and the general implicit solution is given by

$$x_1 f(u(x_1, x_2)) + x_2 g(u(x_1, x_2)) = c$$

where f and g are smooth functions. This partial differential equation plays a central role in studying the integrability of partial differential equation using the Painlevé test [5,7]. For example the differential equation appears in the Painleve analysis of the inviscid Burgers equation, double sine-Gordan, discrete Boltzmann equation.

Here we generalize the condition given above from the determinant to the $2 \times 2 \times 2$ hyperdeterminant of a $2 \times 2 \times 2$ hypermatrix and derive the nonlinear partial differential equation and discuss its properties. The extension to $2 \times 2 \times 2 \times 2$ hyperdeterminants will be straightforward.

Cayley [8] in 1845 introduced the hyperdeterminant. Gelfand et al [9] give an in debt discussion of the hyperdeterminant. The hyperdeterminant arises as entanglement measure for three qubits [10,11,12], in black hole entropy [13]. The Nambu-Goto action in string theory can be expressed in terms of the hyperdeterminant [14]. A computer algebra program for the hyperdeterminant is given by Steeb and Hardy [11]

Let $\epsilon_{00} = \epsilon_{11} = 0$, $\epsilon_{01} = 1$, $\epsilon_{10} = -1$, i.e. we consider the 2 × 2 matrix

$$\epsilon = \begin{pmatrix} 0 & 1\\ -1 & 0 \end{pmatrix} \,.$$

Then the determinant of a 2×2 matrix $A_2 = (a_{ij})$ with i, j = 0, 1 can be defined as

$$\det A_2 := \frac{1}{2} \sum_{i=0}^{1} \sum_{j=0}^{1} \sum_{\ell=0}^{1} \sum_{m=0}^{1} \epsilon_{ij} \epsilon_{\ell m} a_{i\ell} a_{jm}.$$

Thus det $A_2 = a_{00}a_{11} - a_{01}a_{10}$. In analogy the hyperdeterminant of the $2 \times 2 \times 2$ array $A_3 = (a_{ijk})$ with i, j, k = 0, 1 is defined as

$$\operatorname{Det} A_3 := -\frac{1}{2} \sum_{ii'=0}^1 \sum_{jj'=0}^1 \sum_{kk'=0}^1 \sum_{mm'=0}^1 \sum_{nn'=0}^1 \sum_{pp'=0}^1 \epsilon_{ii'} \epsilon_{jj'} \epsilon_{kk'} \epsilon_{mm'} \epsilon_{nn'} \epsilon_{pp'} a_{ijk} a_{i'j'm} a_{npk'} a_{n'p'm'}.$$

There are $2^8 = 256$ terms, but only 24 are nonzero. We find

$$Det A_3 = a_{000}^2 a_{111}^2 + a_{001}^2 a_{110}^2 + a_{001}^2 a_{101}^2 + a_{100} a_{011}^2 -2(a_{000} a_{001} a_{110} a_{111} + a_{000} a_{010} a_{101} a_{111} + a_{000} a_{100} a_{011} a_{111} + a_{001} a_{010} a_{101} a_{110} + a_{001} a_{100} a_{011} a_{110} + a_{010} a_{100} a_{011} a_{101}) + 4(a_{000} a_{011} a_{101} a_{110} + a_{001} a_{010} a_{100} a_{111}).$$

The hyperdeterminant Det(A) of the three-dimensional array $A_3 = (a_{ijk}) \in \mathbb{R}^{2 \times 2 \times 2}$ can also be calculated as follows

$$Det(A_3) = \frac{1}{4} \left(det \left(\begin{pmatrix} a_{000} & a_{010} \\ a_{001} & a_{011} \end{pmatrix} + \begin{pmatrix} a_{100} & a_{110} \\ a_{101} & a_{111} \end{pmatrix} \right) - det \left(\begin{pmatrix} a_{000} & a_{010} \\ a_{001} & a_{011} \end{pmatrix} - \begin{pmatrix} a_{100} & a_{110} \\ a_{101} & a_{111} \end{pmatrix} \right) \right)^2 - 4 det \begin{pmatrix} a_{000} & a_{010} \\ a_{001} & a_{011} \end{pmatrix} det \begin{pmatrix} a_{100} & a_{110} \\ a_{101} & a_{111} \end{pmatrix} .$$

If only one of the coefficients a_{ijk} is nonzero we find that the hyperdeterminant of A_3 is 0.

Given a $2 \times 2 \times 2$ hypermatrix $A_3 = (a_{jk\ell}), j, k, \ell = 0, 1$ and the 2×2 matrix

$$S = \begin{pmatrix} s_{00} & s_{01} \\ s_{10} & s_{11} \end{pmatrix}$$

The multiplication A_3S which is again a 2 × 2 hypermatrix is defined by

$$(A_3S)_{jk\ell} := \sum_{r=0}^1 a_{jkr} s_{r\ell}.$$

If det(S) = 1, i.e. $S \in SL(2, \mathbb{C})$, then $Det(A_3S) = Det(A_3)$.

In analogy with the Bateman equation we set

$$a_{000} \mapsto 0, \quad a_{001} \mapsto \frac{\partial u}{\partial x_3}, \qquad a_{010} \mapsto \frac{\partial u}{\partial x_2}, \qquad a_{100} \mapsto \frac{\partial u}{\partial x_1},$$
$$a_{011} \mapsto \frac{\partial^2 u}{\partial x_2 \partial x_3}, \quad a_{101} \mapsto \frac{\partial^2 u}{\partial x_1 \partial x_3}, \quad a_{110} \mapsto \frac{\partial^2 u}{\partial x_1 \partial x_2}, \quad a_{111} \mapsto \frac{\partial^3 u}{\partial x_1 \partial x_2 \partial x_3}$$

and obtain the nonlinear partial differential equation

$$\left(\frac{\partial u}{\partial x_1}\right)^2 \left(\frac{\partial^2 u}{\partial x_2 \partial x_3}\right)^2 + \left(\frac{\partial u}{\partial x_2}\right)^2 \left(\frac{\partial^2 u}{\partial x_1 \partial x_3}\right)^2 + \left(\frac{\partial u}{\partial x_3}\right)^2 \left(\frac{\partial^2 u}{\partial x_1 \partial x_2}\right)^2$$
$$-2 \left(\frac{\partial u}{\partial x_1} \frac{\partial u}{\partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_3} \frac{\partial^2 u}{\partial x_2 \partial x_3} + \frac{\partial u}{\partial x_1} \frac{\partial u}{\partial x_3} \frac{\partial^2 u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_2 \partial x_3} + \frac{\partial u}{\partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_2 \partial x_3} + \frac{\partial u}{\partial x_2 \partial x_3} \frac{\partial^2 u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_3} + \frac{\partial u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_2 \partial x_3} + \frac{\partial u}{\partial x_2 \partial x_3} \frac{\partial^2 u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_2} + \frac{\partial u}{\partial x_1 \partial x_2} \frac{\partial u}{\partial x_1 \partial x_2} \frac{\partial^2 u}{\partial x_1 \partial x_2} = 0.$$

The partial differential equation is invariant under the permutations of x_1, x_2, x_3 . The group of symmetries is $SL(3, \mathbb{R})$. The equation can also be linearized by a Legendre transformation.

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