KdV type hierarchies, the string equation and $W_{1+\infty}$ constraints

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Abstract

To every partition $n = n_1 + n_2 + \cdots + n_s$ one can associate a vertex operator realization of the Lie algebras a_∞ and $\widehat{gl}_n$. Using this construction we make reductions of the s-component KP hierarchy, reductions which are related to these partitions. In this way we obtain matrix KdV type equations. Now assuming that (1) τ is a τ-function of the $[n_1, n_2, \ldots, n_s]$th reduced KP hierarchy and (2) τ satisfies a 'natural' string equation, we prove that τ also satisfies the vacuum constraints of the $W_{1+\infty}$ algebra.

0. Introduction

In recent years KdV type hierarchies have been related to 2D gravity. To be slightly more precise (see [Dij] for the details and references), the square root of the partition function of the Hermitian $(n-1)$-matrix model in the continuum limit is the τ-function of the n-reduced Kadomtsev–Petviashvili (KP) hierarchy. Hence, the $(n-1)$-matrix model corresponds to nth Gelfand–Dickey hierarchy. For $n = 2, 3$ these hierarchies are better known as the KdV and Boussinesque hierarchy, respectively. The partition function is then characterized by the so-called string equation:

$$L_{-1}\tau = \frac{1}{n}\frac{\partial \tau}{\partial x_1}, \tag{0.1}$$

where L_{-1} is an element of the $c = n$ Virasoro algebra, which is related to the principal realization of the affine lie algebra $\widehat{sl}_n$, or rather $\widehat{gl}_n$. Let $\alpha_k = -kx_{-k}, 0, \partial/\partial x_k$ for $k < 0, k = 0, k > 0$, respectively, then

$$L_k = \frac{1}{2n}\sum_{\ell \in \mathbb{Z}} :\alpha_{-\ell}\alpha_{\ell+nk}: + \delta_{0k}\frac{n^2 - 1}{24n}. \tag{0.2}$$

By making the shift $x_{n+1} \mapsto x_{n+1} + n/(n+1)$, we modify the origin of the τ-function and thus obtain the following form of the string equation:

$$L_{-1}\tau = 0. \tag{0.3}$$

Actually, it can be shown [FKN, G] that the above conditions, nth reduced KP and Eq. (0.3) (which from now on we will call the string equation), on a τ-function of the KP hierarchy imply more general constraints, viz. the vacuum constraints of the $W_{1+\infty}$ algebra. This last condition is reduced to the vacuum conditions of the W_n algebra when some redundant variables are eliminated.

The $W_{1+\infty}$ algebra is the central extension of the Lie algebra of differential operators on $\mathbb{C}^\times$. This central extension was discovered by Kac and Peterson in 1981 [KP3] (see also [Ra, KRa]). It has as basis the operators $W_k^{(\ell+1)} = -t^{k+\ell}(\partial/\partial t)^\ell$, $\ell \in \mathbb{Z}_+$, $k \in \mathbb{Z}$, together with the central element c. There is a well-known way to express these elements in the elements of the Heisenberg algebra, the α_k's. The $W_{1+\infty}$ constraints then are

$$\hat{W}_k^{(\ell+1)}\tau = \{W_k^{(\ell+1)} + \delta_{k,0}c_\ell\}\tau = 0 \quad \text{for } \ell \geq 0, k \geq -\ell. \tag{0.4}$$

For the above τ-function, $\hat{W}_k^{(1)} = -\alpha_{nk}$ and $\hat{W}_k^{(2)} = L_k - [(nk + 1)/n]\alpha_{nk}$.

It is well-known that the n-reduced KP hierarchy is related to the principal realization (a vertex realization) of the basic module of $\widehat{sl}_n$. However there are many inequivalent vertex realizations. Kac and Peterson [KP1] and independently Lepowsky [L] showed that for the basic representation of a simply-laced affine Lie algebra these different realizations are parametrized by the conjugacy classes of the Weyl group of the corresponding finite dimensional Lie algebra. Hence, for the case of $\widehat{sl}_n$ they are parametrized by the partitions $n = n_1 + n_2 + \cdots + n_s$ of n. An explicit description of these realizations was given in [TV] (see also Section 2). There the construction was given in such a way that it was possible to make reductions of the KP-hierarchy. In all these constructions a 'natural' Virasoro algebra played an important role. A natural question now is: If τ is a τ-function of this $[n_1, n_2, \ldots, n_s]$th reduced KP hierarchy and τ satisfies the string equation (0.3), where L_{-1} is an element of this new Virasoro algebra, does τ also satisfy some corresponding $W_{1+\infty}$ constraints? In this paper we give a positive answer to this question. As will be shown in Section 6, there exists a 'natural' $W_{1+\infty}$ algebra for which (0.4) holds.

This paper is organized as follows. Sections 1–3 give results which were obtained in [KV] and [TV] (see also [BT]). Its major part is an exposition of the s-component KP

hierarchy following [KV]. In Section 1, we describe the semi-infinite wedge represen-
tation of the group GL_∞ and the Lie algebras gl_∞ and a_∞. We define the KP hierarchy
in the so-called fermionic picture. The loop algebra $\widehat{gl}_n$ is introduced in Section 2. We
obtain it as a subalgebra of a_∞. Next we construct to every partition $n = n_1 + n_2 + \cdots + n_s$
of n a vertex operator realization of a_∞ and $\widehat{gl}_n$. Section 3 is devoted to the description
of s-component KP hierarchy in terms of formal pseudo-differential operators. Section
4 describes reductions of this s-component KP hierarchy related to the above partitions.
In Section 5 we introduce the string equation and deduce its consequences in terms of
the pseudo-differential operators. Using the results of Section 5 we deduce in Section
6 the $W_{1+\infty}$ constraints. Section 7 is devoted to a geometric interpretation of the string
equation on the Sato Grassmannian, which is similar to that of [KS].

Notice that, since the Toda lattice hierarchy of [UT] is related to the 2-component
KP hierarchy, some results of this paper also hold for certain reductions of the Toda
lattice hierarchy.

1. The semi-infinite wedge representation of the group GL_∞ and the KP hierarchy in the fermionic picture

1.1.   Consider the infinite complex matrix group

$$GL_\infty = \{A = (a_{ij})_{i,j \in \mathbb{Z}+1/2} \mid A \text{ is invertible and all but a finite number of}$$
$$a_{ij} - \delta_{ij} \text{ are } 0\}$$

and its Lie algebra

$$gl_\infty = \{a = (a_{ij})_{i,j \in \mathbb{Z}+1/2} \mid \text{all but a finite number of } a_{ij} \text{ are } 0\}$$

with bracket $[a, b] = ab - ba$. This Lie algebra has a basis consisting of matrices
E_{ij}, $i, j \in \mathbb{Z} + \frac{1}{2}$, where E_{ij} is the matrix with a 1 on the (i, j)th entry and zeros
elsewhere. Now gl_∞ is a subalgebra of the bigger Lie algebra

$$\overline{gl_\infty} = \{a = (a_{ij})_{i,j \in \mathbb{Z}+1/2} \mid a_{ij} = 0 \text{ if } |i - j| \gg 0\}.$$

This Lie algebra $\overline{gl_\infty}$ has a universal central extension $a_\infty := \overline{gl_\infty} \bigoplus \mathbb{C}c$ with Lie bracket
defined by

$$[a + \alpha c, b + \beta c] = ab - ba + \mu(a, b)c, \qquad (1.1.1)$$

for $a, b \in \overline{gl_\infty}$ and $\alpha, \beta \in \mathbb{C}$; here μ is the following 2-cocycle:

$$\mu(E_{ij}, E_{kl}) = \delta_{il}\delta_{jk}(\theta(i) - \theta(j)), \qquad (1.1.2)$$

where $\theta : \mathbb{R} \to \mathbb{C}$ is defined by

$$\theta(i) := \begin{cases} 0 & \text{if } i > 0, \\ 1 & \text{if } i \le 0. \end{cases} \qquad (1.1.3)$$

Let $\mathbb{C}^\infty = \bigoplus_{j \in \mathbb{Z}+1/2} \mathbb{C}v_j$ be an infinite dimensional complex vector space with fixed basis $\{v_j\}_{j \in \mathbb{Z}+1/2}$. Both the group GL_∞ and the Lie algebras gl_∞ and a_∞ act linearly on $\mathbb{C}^\infty$ via the usual formula:

$$E_{ij}(v_k) = \delta_{jk}v_i.$$

We introduce, following [KP2], the corresponding semi-infinite wedge space $F = \Lambda^{\frac{1}{2}\infty}\mathbb{C}^\infty$, this is the vector space with a basis consisting of all semi-infinite monomials of the form $v_{i_1} \wedge v_{i_2} \wedge v_{i_3} \cdots$, where $i_1 > i_2 > i_3 > \cdots$ and $i_{\ell+1} = i_\ell - 1$ for $\ell \gg 0$. We can now define representations R of GL_∞ on F by

$$R(A)(v_{i_1} \wedge v_{i_2} \wedge v_{i_3} \wedge \cdots) = Av_{i_1} \wedge Av_{i_2} \wedge Av_{i_3} \wedge \cdots. \tag{1.1.4}$$

In order to describe representations of the Lie algebras we find it convenient to define wedging and contracting operators ψ_j^- and ψ_j^+ $(j \in \mathbb{Z} + \frac{1}{2})$ on F by

$$\psi_j^-(v_{i_1} \wedge v_{i_2} \wedge \cdots)$$
$$= \begin{cases} 0 & \text{if } -j = i_s \text{ for some } s \\ (-1)^s v_{i_1} \wedge v_{i_2} \cdots \wedge v_{i_s} \wedge v_{-j} \wedge v_{i_{s+1}} \wedge \cdots & \text{if } i_s > -j > i_{s+1} \end{cases}$$

$$\psi_j^+(v_{i_1} \wedge v_{i_2} \wedge \cdots)$$
$$= \begin{cases} 0 & \text{if } j \neq i_s \text{ for all } s \\ (-1)^{s+1} v_{i_1} \wedge v_{i_2} \wedge \cdots \wedge v_{i_{s-1}} \wedge v_{i_{s+1}} \wedge \cdots & \text{if } j = i_s. \end{cases}$$

Notice that the definition of $\psi_j^\pm$ differs from the one in [KV]. The reason for this will become clear in Section 7, where we describe the connection with the Sato Grassmannian. These wedging and contracting operators satisfy the following relations $(i, j \in \mathbb{Z} + \frac{1}{2}, \lambda, \mu = +, -)$:

$$\psi_i^\lambda \psi_j^\mu + \psi_j^\mu \psi_i^\lambda = \delta_{\lambda,-\mu}\delta_{i,-j}, \tag{1.1.5}$$

hence they generate a Clifford algebra, which we denote by $\mathcal{C}\ell$.

Introduce the following elements of F $(m \in \mathbb{Z})$:

$$|m\rangle = v_{m-1/2} \wedge v_{m-3/2} \wedge v_{m-5/2} \wedge \cdots.$$

It is clear that F is an irreducible $\mathcal{C}\ell$-module such that

$$\psi_j^\pm|0\rangle = 0 \quad \text{for } j > 0. \tag{1.1.6}$$

We are now able to define representations r, $\hat{r}$ of gl_∞, a_∞ on F by

$$r(E_{ij}) = \psi_{-i}^- \psi_j^+, \qquad \hat{r}(E_{ij}) = :\psi_{-i}^- \psi_j^+:, \qquad \hat{r}(c) = I,$$

where : : stands for the *normal ordered product* defined in the usual way $(\lambda, \mu = +$ or $-)$:

$$:\psi_k^\lambda \psi_\ell^\mu : = \begin{cases} \psi_k^\lambda \psi_\ell^\mu & \text{if } \ell \geq k \\ -\psi_\ell^\mu \psi_k^\lambda & \text{if } \ell < k. \end{cases}$$

(1.1.7)

1.2. Define the *charge decomposition*

$$F = \bigoplus_{m \in \mathbb{Z}} F^{(m)}$$

(1.2.1)

by letting

$$\text{charge}(|0\rangle) = 0 \quad \text{and} \quad \text{charge}(\psi_j^\pm) = \pm 1.$$

(1.2.2)

It is easy to see that each $F^{(m)}$ is irreducible with respect to $g\ell_\infty$, a_∞ (and GL_∞). Note that $|m\rangle$ is its highest weight vector, i.e., $\hat{r}(E_{ij}) = r(E_{ij}) - \delta_{ij}\theta(i)$ and

$$r(E_{ij})|m\rangle = 0 \quad \text{for } i < j,$$

$$r(E_{ii})|m\rangle = 0 \ (=|m\rangle) \quad \text{if } i > m \ (i < m).$$

Let $\mathcal{O} = R(GL_\infty)|0\rangle \subset F^{(0)}$ be the GL_∞-orbit of the vacuum vector $|0\rangle$, then one has

Proposition 1.1 ([KP2]). *A non-zero element τ of $F^{(0)}$ lies in $\mathcal{O}$ if and only if the following equation holds in $F \otimes F$:*

$$\sum_{k \in \mathbb{Z}+1/2} \psi_k^+ \tau \otimes \psi_{-k}^- \tau = 0.$$

(1.2.3)

Proof. For a proof see [KP2] or [KR]. $\square$

Eq. (1.2.3) is called the *KP hierarchy in the fermionic picture.*

2. The loop algebra $\widehat{gl}_n$, partitions of n and vertex operator constructions

2.1. Let $\widetilde{gl}_n = gl_n(\mathbb{C}[t, t^{-1}])$ be the loop algebra associated to $gl_n(\mathbb{C})$. This algebra has a natural representation on the vector space $(\mathbb{C}[t, t^{-1}])^n$. Let $\{w_i\}$ be the standard basis of $\mathbb{C}^n$. By identifying $(\mathbb{C}[t, t^{-1}])^n$ over $\mathbb{C}$ with $\mathbb{C}^\infty$ via $v_{nk+j-1/2} = t^{-k}w_j$ we obtain an embedding $\phi : \widetilde{gl}_n \to \overline{gl_\infty}$:

$$\phi(t^k e_{ij}) = \sum_{\ell \in \mathbb{Z}} E_{n(\ell-k)+i-1/2, n\ell+j-1/2},$$

where e_{ij} is a basis of $gl_n(\mathbb{C})$.

A straightforward calculation shows that the restriction of the cocycle μ to $\phi(\widetilde{gl}_n)$ induces the following 2-cocycle on $\widetilde{gl}_n$:

$$\mu(x(t), y(t)) = \text{Res}_{t=0} \, dt \, \text{tr}\left(\frac{dx(t)}{dt} y(t)\right).$$

Here and further $\mathrm{Res}_{t=0}\, dt \sum_j f_j t^j$ stands for f_{-1}. This gives a central extension $\widetilde{gl}_n = \widetilde{gl}_n \oplus \mathbb{C}K$, where the bracket is defined by

$$[t^\ell x + \alpha K, t^m y + \beta K] = t^{\ell+m}(xy - yx) + \ell\delta_{\ell,-m}\mathrm{tr}(xy)K.$$

In this way we have an embedding $\phi : \widehat{gl}_n \to a_\infty$, where $\phi(K) = c$.

Since F is a module for a_∞, it is clear that with this embedding we also have a representation of $\widehat{gl}_n$ on this semi-infinite wedge space. It is well-known that the level one representations of the affine Kac–Moody algebra $\widehat{gl}_n$ have a lot of inequivalent realizations. To be more precise, Kac and Peterson [KP1] and independently Lepowsky [L] showed that to every conjugacy class of the Weyl group of $gl_n(\mathbb{C})$ or rather $sl_n(\mathbb{C})$ there exists an inequivalent vertex operator realization of the same level one module. Hence to every partition of n, there exists such a construction.

We will now sketch how one can construct these vertex realizations of $\widehat{gl}_n$, following [TV]. From now on let $n = n_1 + n_2 + \cdots + n_s$ be a partition of n into s parts, and denote by $N_a = n_1 + n_2 + \cdots + n_{a-1}$. We begin by relabeling the basis vectors v_j and with them the corresponding fermionic (wedging and contracting) operators: $(1 \le a \le s,\ 1 \le p \le n_a,\ j \in \mathbb{Z})$

$$v^{(a)}_{n_a j - p + 1/2} = v_{nj - N_a - p + 1/2},$$
$$\psi^{\pm(a)}_{n_a j \mp p \pm 1/2} = \psi^{\pm}_{nj \mp N_a \mp p + 1/2}. \tag{2.1.1}$$

Notice that with this relabeling we have: $\psi^{\pm(a)}_k |0\rangle = 0$ for $k > 0$. We also rewrite the E_{ij}'s:

$$E^{(ab)}_{n_a j - p + 1/2, n_b k - q + 1/2} = E_{nj - N_a - p + 1/2, nk - N_b - q + 1/2}.$$

The corresponding Lie bracket on a_∞ is given by

$$[E^{(ab)}_{jk}, E^{(cd)}_{\ell m}] = \delta_{bc}\delta_{kl}E^{(ad)}_{jm} - \delta_{ad}\delta_{jm}E^{(db)}_{\ell k} + \delta_{ad}\delta_{bc}\delta_{jm}\delta_{k\ell}(\theta(j) - \theta(k))c,$$

and $\hat{r}(E^{(ab)}_{jk}) = :\psi^{-(a)}_{-j}\psi^{+b}_k:$.

Introduce the fermionic fields $(z \in \mathbb{C}^\times)$:

$$\psi^{\pm(a)}(z) \overset{\mathrm{def}}{=} \sum_{k \in \mathbb{Z}+1/2} \psi^{\pm(a)}_k z^{-k-1/2}. \tag{2.1.2}$$

Let N be the least common multiple of $n_1, n_2, \ldots, n_s$. It was shown in [TV] that the modes of the fields

$$:\psi^{+(a)}(\omega_a^p z^{N/n_a})\psi^{-(b)}(\omega_b^q z^{N/n_b}):, \tag{2.1.3}$$

for $1 \le a, b \le s$, $1 \le p \le n_a$, $1 \le q \le n_b$, where $\omega_a = e^{2\pi i/n_a}$, together with the identity, generate a representation of $\widehat{gl}_n$ with $K = 1$.

Next we introduce special bosonic fields $(1 \le a \le s)$:

$$\alpha^{(a)}(z) \equiv \sum_{k \in \mathbb{Z}} \alpha^{(a)}_k z^{-k-1} \overset{\mathrm{def}}{=} :\psi^{+(a)}(z)\psi^{-(a)}(z):. \tag{2.1.4}$$

The operators $\alpha_k^{(a)}$ satisfy the canonical commutation relation of the associative oscillator algebra, which we denote by $\mathfrak{a}$:

$$[\alpha_k^{(i)}, \alpha_\ell^{(j)}] = k\delta_{ij}\delta_{k,-\ell}, \tag{2.1.5}$$

and one has

$$\alpha_k^{(i)}|m\rangle = 0 \quad \text{for } k > 0. \tag{2.1.6}$$

It is easy to see that restricted to $\widehat{gl}_n$, $F^{(0)}$ is its basic highest weight representation (see [K, Ch. 12]).

In order to express the fermionic fields $\psi^{\pm(i)}(z)$ in terms of the bosonic fields $\alpha^{(i)}(z)$, we need some additional operators Q_i, $i = 1, \ldots, s$, on F. These operators are uniquely defined by the following conditions:

$$Q_i|0\rangle = \psi_{-1/2}^{+(i)}|0\rangle, \quad Q_i\psi_k^{\pm(j)} = (-1)^{\delta_{ij}+1}\psi_{k\mp\delta_{ij}}^{\pm(j)}Q_i. \tag{2.1.7}$$

They satisfy the following commutation relations:

$$Q_iQ_j = -Q_jQ_i \quad \text{if } i \neq j, \qquad [\alpha_k^{(i)}, Q_j] = \delta_{ij}\delta_{k0}Q_j. \tag{2.1.8}$$

Theorem 2.1 ([DJKM1, JM]).

$$\psi^{\pm(i)}(z) = Q_i^{\pm1}z^{\pm\alpha_0^{(i)}}\exp\left(\mp\sum_{k<0}\frac{1}{k}\alpha_k^{(i)}z^{-k}\right)\exp\left(\mp\sum_{k>0}\frac{1}{k}\alpha_k^{(i)}z^{-k}\right). \tag{2.1.9}$$

Proof. See [TV]. □

The operators on the right-hand side of (2.1.9) are called vertex operators. They made their first appearance in string theory (cf. [FK]).

If one substitutes (2.1.9) into (2.1.3), one obtains the vertex operator realization of $\widehat{gl}_n$, which is related to the partition $n = n_1 + n_2 + \cdots + n_s$ (see [TV] for more details).

2.2. The realization of $\widehat{gl}_n$, described in the previous section, has a natural Virasoro algebra. In [TV], it was shown that the following two sets of operators have the same action on F:

$$L_k = \sum_{i=1}^{s}\left\{\sum_{j\in\mathbb{Z}}\frac{1}{2n_i}:\alpha_{-j}^{(i)}\alpha_{j+n_ik}^{(i)}: + \delta_{k0}\frac{n_i^2-1}{24n_i}\right\}, \tag{2.2.1}$$

$$H_k = \sum_{i=1}^{s}\left\{\sum_{j\in\mathbb{Z}+1/2}\left(\frac{j}{n_i}+\frac{k}{2}\right):\psi_{-j}^{+(i)}\psi_{j+n_ik}^{-(i)}: + \delta_{k0}\frac{n_i^2-1}{24n_i}\right\}. \tag{2.2.2}$$

So $L_k = H_k$,

$$[L_k, \psi_j^{\pm(i)}] = -\left(\frac{j}{n_i}+\frac{k}{2}\right)\psi_{j+n_ik}^{\pm(i)} \tag{2.2.3}$$

and

$$[L_k, L_\ell] = (k - \ell) L_{k+\ell} + \delta_{k,-\ell} \frac{k^3 - k}{12} n.$$

2.3.   We will now use the results of Section 2.1 to describe the s-component boson–fermion correspondence. Let $\mathbb{C}[x]$ be the space of polynomials in indeterminates $x = \{x_k^{(i)}\}$, $k = 1, 2, \ldots,$ $i = 1, 2, \ldots, s$. Let L be a lattice with a basis $\delta_1, \ldots, \delta_s$ over $\mathbb{Z}$ and the symmetric bilinear form $(\delta_i|\delta_j) = \delta_{ij}$, where δ_{ij} is the Kronecker symbol. Let

$$\varepsilon_{ij} = \begin{cases} -1 & \text{if } i > j \\ 1 & \text{if } i \leq j. \end{cases} \tag{2.3.1}$$

Define a bimultiplicative function $\varepsilon : L \times L \to \{\pm 1\}$ by letting

$$\varepsilon(\delta_i, \delta_j) = \varepsilon_{ij}. \tag{2.3.2}$$

Let $\delta = \delta_1 + \cdots + \delta_s$, $Q = \{\gamma \in L \mid (\delta|\gamma) = 0\}$, $\Delta = \{\alpha_{ij} := \delta_i - \delta_j \mid i, j = 1, \ldots, s, i \neq j\}$. Of course Q is the root lattice of $sl_s(\mathbb{C})$, the set Δ being the root system.

Consider the vector space $\mathbb{C}[L]$ with basis e^γ, $\gamma \in L$, and the following twisted group algebra product:

$$e^\alpha e^\beta = \varepsilon(\alpha, \beta) e^{\alpha + \beta}. \tag{2.3.3}$$

Let $B = \mathbb{C}[x] \otimes_{\mathbb{C}} \mathbb{C}[L]$ be the tensor product of algebras. Then the s-component boson–fermion correspondence is the vector space isomorphism

$$\sigma : F \xrightarrow{\sim} B, \tag{2.3.4}$$

given by

$$\sigma(\alpha_{-m_1}^{(i_1)} \cdots \alpha_{-m_r}^{(i_r)} Q_1^{k_1} \cdots Q_s^{k_s} |0\rangle) = m_1 \cdots m_s x_{m_1}^{(i_1)} \cdots x_{m_r}^{(i_r)} \otimes e^{k_1 \delta_1 + \cdots + k_s \delta_s}. \tag{2.3.5}$$

The transported charge then will be as follows:

$$\text{charge}(p(x) \otimes e^\gamma) = (\delta|\gamma). \tag{2.3.6}$$

We denote the transported charge decomposition by

$$B = \bigoplus_{m \in \mathbb{Z}} B^{(m)}.$$

The transported action of the operators $\alpha_m^{(i)}$ and Q_j looks as follows:

$$\sigma \alpha_{-m}^{(j)} \sigma^{-1}(p(x) \otimes e^\gamma) = m x_m^{(j)} p(x) \otimes e^\gamma, \quad \text{if } m > 0,$$
$$\sigma \alpha_m^{(j)} \sigma^{-1}(p(x) \otimes e^\gamma) = \partial p(x)/\partial x_m^{(j)} \otimes e^\gamma, \quad \text{if } m > 0,$$
$$\sigma \alpha_0^{(j)} \sigma^{-1}(p(x) \otimes e^\gamma) = (\delta_j|\gamma) p(x) \otimes e^\gamma,$$
$$\sigma Q_j \sigma^{-1}(p(x) \otimes e^\gamma) = \varepsilon(\delta_j, \gamma) p(x) \otimes e^{\gamma + \delta_j}. \tag{2.3.7}$$

For notational convenience, we introduce $\delta_j = \sigma \alpha_0^{(j)} \sigma^{-1}$. Notice that $e^{\delta_j} = \sigma Q_j \sigma^{-1}$.

2.4. Using the isomorphism σ we can reformulate the KP hierarchy (1.2.3) in the bosonic picture. We start by observing that (1.2.3) can be rewritten as follows:

$$\text{Res}_{z=0} \, dz \left(\sum_{j=1}^{s} \psi^{+(j)}(z)\tau \otimes \psi^{-(j)}(z)\tau \right) = 0, \quad \tau \in F^{(0)}. \tag{2.4.1}$$

Notice that for $\tau \in F^{(0)}$, $\sigma(\tau) = \sum_{\gamma \in Q} \tau_\gamma(x)e^\gamma$. Here and further we write $\tau_\gamma(x)e^\gamma$ for $\tau_\gamma(x) \otimes e^\gamma$. Using Theorem 2.1, Eq. (2.4.1) turns under $\sigma \otimes \sigma : F \otimes F \xrightarrow{\sim} \mathbb{C}[x',x''] \otimes (\mathbb{C}[L'] \otimes \mathbb{C}[L''])$ into the following set of equations: for all $\alpha, \beta \in L$ such that $(\alpha|\delta) = -(\beta|\delta) = 1$ we have

$$\text{Res}_{z=0} \left(dz \sum_{j=1}^{s} \varepsilon(\delta_j, \alpha - \beta) z^{(\delta_j|\alpha-\beta-2\delta_j)} \right.$$

$$\times \exp \left(\sum_{k=1}^{\infty} (x_k^{(j)'} - x_k^{(j)''}) z^k \right) \exp \left(-\sum_{k=1}^{\infty} \left(\frac{\partial}{\partial x_k^{(j)'}} - \frac{\partial}{\partial x_k^{(j)''}} \right) \frac{z^{-k}}{k} \right)$$

$$\left. \times \tau_{\alpha-\delta_j}(x')(e^\alpha)' \tau_{\beta+\delta_j}(x'')(e^\beta)'' \right) = 0. \tag{2.4.2}$$

3. The algebra of formal pseudo-differential operators and the s-component KP hierarchy as a dynamical system

3.0. The KP hierarchy and its s-component generalizations admit several formulations. The one we will give here was introduced by Sato [S]; it is given in the language of formal pseudo-differential operators. We will show that this formulation follows from the τ-function formulation given by Eq. (2.4.2).

3.1. We shall work over the algebra $\mathcal{A}$ of formal power series over $\mathbb{C}$ in indeterminates $x = (x_k^{(j)})$, where $k = 1, 2, \ldots$ and $j = 1, \ldots, s$. The indeterminates $x_1^{(1)}, \ldots, x_1^{(s)}$ will be viewed as variables and $x_k^{(j)}$ with $k \geq 2$ as parameters. Let

$$\partial = \frac{\partial}{\partial x_1^{(1)}} + \cdots + \frac{\partial}{\partial x_1^{(s)}}.$$

A formal $s \times s$ matrix pseudo-differential operator is an expression of the form

$$P(x,\partial) = \sum_{j \leq N} P_j(x)\partial^j, \tag{3.1.1}$$

where P_j are $s \times s$ matrices over $\mathcal{A}$. Let Ψ denote the vector space over $\mathbb{C}$ of all expressions (3.1.1). We have a linear isomorphism $S : \Psi \to \text{Mat}_s(\mathcal{A}((z)))$ given by $S(P(x,\partial)) = P(x,z)$. The matrix series $P(x,z)$ in indeterminates x and z is called the *symbol* of $P(x,\partial)$.

Now we may define a product $\circ$ on Ψ making it an associative algebra:

$$S(P \circ Q) = \sum_{n=0}^{\infty} \frac{1}{n!} \frac{\partial^n S(P)}{\partial z^n} \partial^n S(Q). \tag{3.1.2}$$

From now on, we shall drop the multiplication sign $\circ$ when no ambiguity may arise. One defines the differential part of $P(x,\partial)$ by $P_+(x,\partial) = \sum_{j=0}^{N} P_j(x)\partial^j$, and let $P_- = P - P_+$. We have the corresponding vector space decomposition:

$$\Psi = \Psi_- \oplus \Psi_+. \tag{3.1.3}$$

One defines a linear map $* : \Psi \to \Psi$ by the following formula:

$$\left(\sum_j P_j \partial^j \right)^* = \sum_j (-\partial)^j \circ {}^t P_j. \tag{3.1.4}$$

Here and further ${}^t P$ stands for the transpose of the matrix P. Note that $*$ is an anti-involution of the algebra Ψ.

3.2. Introduce the following notation:

$$z \cdot x^{(j)} = \sum_{k=1}^{\infty} x_k^{(j)} z^k, \quad e^{z \cdot x} = \mathrm{diag}(e^{z \cdot x^{(1)}}, \ldots, e^{z \cdot x^{(s)}}).$$

The algebra Ψ acts on the space U_+ (U_-) of formal oscillating matrix functions of the form

$$\sum_{j \le N} P_j z^j e^{z \cdot x} \left(\sum_{j \le N} P_j z^j e^{-z \cdot x} \right), \quad \text{where } P_j \in \mathrm{Mat}_s(\mathcal{A}),$$

in the obvious way:

$$P(x)\partial^j e^{\pm z \cdot x} = P(x)(\pm z)^j e^{\pm z \cdot x}.$$

One has the following fundamental lemma (see [KV]).

Lemma 3.1. *If $P, Q \in \Psi$ are such that*

$$\mathrm{Res}_{z=0}(P(x,\partial)e^{z \cdot x}) \, {}^t(Q(x',\partial')e^{-z \cdot x'}) \, dz = 0, \tag{3.2.1}$$

then $(P \circ Q^*)_- = 0$.

3.3. We proceed now by rewriting the formulation (2.4.2) of the s-component KP hierarchy in terms of formal pseudo-differential operators.

For each $\alpha \in \mathrm{supp}\, \tau := \{\alpha \in Q \mid \tau = \sum_{\alpha \in Q} \tau_\alpha e^\alpha, \tau_\alpha \ne 0\}$ we define the (matrix valued) functions

$$V^{\pm}(\alpha, x, z) = (V_{ij}^{\pm}(\alpha, x, z))_{i,j=1}^s \tag{3.3.1}$$

as follows:

$$V_{ij}^{\pm}(\alpha, x, z) \overset{\text{def}}{=} \varepsilon(\delta_j, \alpha + \delta_i) z^{(\delta_j | \pm \alpha + \delta_i - \delta_j)} (\tau_\alpha(x))^{-1}$$

$$\times \exp\left(\pm \sum_{k=1}^{\infty} x_k^{(j)} z^k\right) \exp\left(\mp \sum_{k=1}^{\infty} \frac{\partial}{\partial x_k^{(j)}} \frac{z^{-k}}{k}\right) \tau_{\alpha \pm (\delta_i - \delta_j)}(x). \tag{3.3.2}$$

It is easy to see that Eq. (2.4.2) is equivalent to the following bilinear identity:

$$\text{Res}_{z=0} V^+(\alpha, x, z) \,^t V^-(\beta, x', z) \, dz = 0 \quad \text{for all } \alpha, \beta \in Q. \tag{3.3.3}$$

Define $s \times s$ matrices $W^{\pm(m)}(\alpha, x)$ by the following generating series (cf. (3.3.2)):

$$\sum_{m=0}^{\infty} W_{ij}^{\pm(m)}(\alpha, x)(\pm z)^{-m}$$

$$= \varepsilon_{ji} z^{\delta_{ij}-1} (\tau_\alpha(x))^{-1} \left(\exp \mp \sum_{k=1}^{\infty} \frac{\partial}{\partial x_k^{(j)}} \frac{z^{-k}}{k}\right) \tau_{\alpha \pm \alpha_{ij}}(x)). \tag{3.3.4}$$

We see from (3.3.2) that $V^{\pm}(\alpha, x, z)$ can be written in the following form:

$$V^{\pm}(\alpha, x, z) = \left(\sum_{m=0}^{\infty} W^{\pm(m)}(\alpha, x) R^{\pm}(\alpha, \pm z)(\pm z)^{-m}\right) e^{\pm z \cdot x}, \tag{3.3.5}$$

where

$$R^{\pm}(\alpha, z) = \sum_{i=1}^{s} \varepsilon(\delta_i, \alpha) E_{ii}(\pm z)^{\pm(\delta_i | \alpha)}. \tag{3.3.6}$$

Here and further E_{ij} stands for the $s \times s$ matrix whose (i, j) entry is 1 and all other entries are zero. Now it is clear that $V^{\pm}(\alpha, x, z)$ can be written in terms of formal pseudo-differential operators

$$P^{\pm}(\alpha) \equiv P^{\pm}(\alpha, x, \partial) = I_s + \sum_{m=1}^{\infty} W^{\pm(m)}(\alpha, x) \partial^{-m},$$

$$R^{\pm}(\alpha) = R^{\pm}(\alpha, \partial) \tag{3.3.7}$$

as follows:

$$V^{\pm}(\alpha, x, z) = P^{\pm}(\alpha) R^{\pm}(\alpha) e^{\pm z \cdot x}. \tag{3.3.8}$$

Since obviously $R^-(\alpha, \partial)^{-1} = R^+(\alpha, \partial)^*$, using Lemma 3.1 we deduce from the bilinear identity (3.3.3):

$$P^-(\alpha) = (P^+(\alpha)^*)^{-1}, \tag{3.3.9}$$

$$(P^+(\alpha) R^+(\alpha - \beta) P^+(\beta)^{-1})_- = 0 \quad \text{for all } \alpha, \beta \in \text{supp } \tau. \tag{3.3.10}$$

Victor Kac and the author showed in [KV] that given $\beta \in$ supp τ, all the pseudo-differential operators $P^+(\alpha)$, $\alpha \in$ supp τ, are completely determined by $P^+(\beta)$ from Eqs. (3.3.10). They also showed that $P = P^+(\alpha)$ satisfies the Sato equation:

$$\frac{\partial P}{\partial x_k^{(j)}} = -(P E_{jj} \circ \partial^k \circ P^{-1})_- \circ P. \tag{3.3.11}$$

To be more precise, one has the following

Proposition 3.2. *Consider the formal oscillating functions* $V^+(\alpha, x, z)$, $V^-(\alpha, x, z)$, $\alpha \in Q$, *of the form (3.3.8), where* $R^{\pm}(\alpha, z)$ *are given by (3.3.6) and* $P^{\pm}(\alpha, x, \partial) \in I_s + \Psi_-$. *Then the bilinear identity (3.3.3) for all* $\alpha, \beta \in$ *supp* τ *is equivalent to the Sato equation (3.3.11) for each* $P = P^+(\alpha)$ *and the matching conditions (3.3.9), (3.3.10) for all* $\alpha, \beta \in$ *supp* τ.

3.4. Fix $\alpha \in Q$, introduce the following formal pseudo-differential operators $L(\alpha)$, $C^{(j)}(\alpha)$, and differential operators $B_m^{(j)}(\alpha)$:

$$L \equiv L(\alpha) = P^+(\alpha) \circ \partial \circ P^+(\alpha)^{-1},$$

$$C^{(j)} \equiv C^{(j)}(\alpha) = P^+(\alpha) E_{jj} P^+(\alpha)^{-1},$$

$$B_m^{(j)} \equiv B_m^{(j)}(\alpha) = (P^+(\alpha) E_{jj} \circ \partial^m \circ P^+(\alpha)^{-1})_+. \tag{3.4.1}$$

Then

$$L = I_s \partial + \sum_{j=1}^{\infty} U^{(j)}(x) \partial^{-j},$$

$$C^{(i)} = E_{ii} + \sum_{j=1}^{\infty} C^{(i,j)}(x) \partial^{-j}, \quad i = 1, 2, \cdots, s, \tag{3.4.2}$$

subject to the conditions

$$\sum_{i=1}^{s} C^{(i)} = I_s, \quad C^{(i)} L = L C^{(i)}, \quad C^{(i)} C^{(j)} = \delta_{ij} C^{(i)}. \tag{3.4.3}$$

They satisfy the following set of equations for some $P \in I_s + \Psi_-$:

$$LP = P\partial,$$

$$C^{(i)} P = P E_{ii},$$

$$\partial P / \partial x_k^{(i)} = -(L^{(i)k})_- P, \quad \text{where } L^{(i)} = C^{(i)} L. \tag{3.4.4}$$

Proposition 3.3. *The system of equations (3.4.4) has a solution* $P \in I_s + \Psi_-$ *if and only if we can find a formal oscillating function of the form*

$$W(x, z) = \left(I_s + \sum_{j=1}^{\infty} W^{(j)}(x) z^{-j} \right) e^{z \cdot x} \tag{3.4.5}$$

that satisfies the linear equations

$$LW = zW, \quad C^{(i)}W = WE_{ii}, \quad \frac{\partial W}{\partial x_k^{(i)}} = B_k^{(i)} W. \tag{3.4.6}$$

And finally, one has the following

Proposition 3.4. *If for every $\alpha \in Q$ the formal pseudo-differential operators $L \equiv L(\alpha)$ and $C^{(j)} \equiv C^{(j)}(\alpha)$ of the form (3.4.2) satisfy conditions (3.4.3) and if Eqs. (3.4.4) have a solution $P \equiv P(\alpha) \in I_s + \Psi_-$, then the differential operators $B_k^{(j)} \equiv B_k^{(j)}(\alpha)$ satisfy one of the following equivalent conditions:*

$$\frac{\partial L}{\partial x_k^{(j)}} = [B_k^{(j)}, L], \quad \frac{\partial C^{(i)}}{\partial x_k^{(j)}} = [B_k^{(j)}, C^{(i)}], \tag{3.4.7}$$

$$\frac{\partial L^{(i)}}{\partial x_k^{(j)}} = [B_k^{(j)}, L^{(i)}], \tag{3.4.8}$$

$$\frac{\partial B_\ell^{(i)}}{\partial x_k^{(j)}} - \frac{\partial B_k^{(j)}}{\partial x_\ell^{(i)}} = [B_k^{(j)}, B_\ell^{(i)}]. \tag{3.4.9}$$

Here $L^{(j)} \equiv L^{(j)}(\alpha) = C^{(j)}(\alpha) \circ L(\alpha)$.

Eqs. (3.4.7) and (3.4.8) are called *Lax type* equations. Eqs. (3.4.9) are called the *Zakharov–Shabat type* equations. The latter are the compatibility conditions for the linear problem (3.4.6).

4. $[n_1, n_2, \ldots, n_s]$-reductions of the s-component KP hierarchy

4.1. Using (2.1.9), (2.1.3), (2.3.5) and (2.3.7), we obtain the vertex operator realization of $\widehat{gl}_n$ in the vector space $B^{(m)}$ that is related to the partition $n = n_1 + n_2 + \cdots + n_s$. Now, restricted to $\widehat{sl}_n$, the representation in $F^{(m)}$ is not irreducible anymore, since $\widehat{sl}_n$ commutes with the operators

$$\beta_{kn_s}^{(s)} = \sqrt{\frac{n_s}{N}} \sum_{i=1}^{s} \alpha_{kn_i}^{(i)}, \quad k \in \mathbb{Z}. \tag{4.1.1}$$

In order to describe the irreducible part of the representation of $\widehat{sl}_n$ in $B^{(0)}$ containing the vacuum vector 1, we choose the complementary generators of the oscillator algebra $\mathfrak{a}$ contained in $\widehat{sl}_n$ ($k \in \mathbb{Z}$):

$$\beta_k^{(j)} = \begin{cases} \alpha_k^{(j)} & \text{if } k \notin n_j \mathbb{Z}, \\[2mm] \dfrac{N_{j+1}\alpha_{\ell n_{j+1}}^{(j+1)} - n_{j+1}(\alpha_{\ell n_1}^{(1)} + \alpha_{\ell n_2}^{(2)} + \cdots + \alpha_{\ell n_j}^{(j)})}{\sqrt{N_{j+1}(N_{j+1} - n_{j+1})}} & \text{if } k = \ell n_j \text{ and } 1 \leq j < s, \end{cases} \tag{4.1.2}$$

so that the operators (4.1.1) and (4.1.2) also satisfy relations (2.1.5). Hence, introducing the new indeterminates

$$
y_k^{(j)} = \begin{cases}
x_k^{(j)} & \text{if } k \notin n_j \mathbb{N}, \\[2mm]
\dfrac{N_{j+1} x_{\ell n_{j+1}}^{(j+1)} - (n_1 x_{\ell n_1}^{(1)} + n_2 x_{\ell n_2}^{(2)} + \cdots + n_j x_{\ell n_j}^{(j)})}{\sqrt{N_{j+1}(N_{j+1} - n_{j+1})}} & \text{if } k = \ell n_j \text{ and } 1 \le j < s, \\[3mm]
\dfrac{n_1 x_{\ell n_1}^{(1)} + n_2 x_{\ell n_2}^{(2)} + \cdots + n_s x_{\ell n_s}^{(s)}}{\sqrt{N n_s}} & \text{if } k = \ell n_s \text{ and } j = s,
\end{cases}
\tag{4.1.3}
$$

we have $\mathbb{C}[x] = \mathbb{C}[y]$ and

$$
\sigma(\beta_k^{(j)}) = \partial/\partial y_k^{(j)} \quad \text{and} \quad \sigma(\beta_{-k}^{(j)}) = k y_k^{(j)} \quad \text{if } k > 0.
\tag{4.1.4}
$$

Now it is clear that the subspace of $B^{(0)}$ irreducible with respect to $\widehat{sl}_n$ and containing the vacuum 1 is the vector space

$$
B_{[n_1, n_2, \ldots, n_s]}^{(0)} = \mathbb{C}[y_k^{(j)} \mid 1 \le j < s, \ k \in \mathbb{N}, \text{ or } j = s, \ k \in \mathbb{N}\backslash n_s\mathbb{Z}] \otimes \mathbb{C}[Q].
\tag{4.1.5}
$$

The vertex operator realization of $\widehat{sl}_n$ in the vector space $B_{[n_1, n_2, \ldots, n_s]}^{(0)}$ is then obtained by expressing the fields (2.1.3) in terms of vertex operators (2.1.9), which are expressed via (4.1.2) in the operators (4.1.4), the operators $e^{\delta_i - \delta_j}$ and $\delta_i - \delta_j$ ($1 \le i < j \le s$) (see [TV] for details).

The s-component KP hierarchy of Eqs. (2.4.2) on $\tau \in B^{(0)} = \mathbb{C}[y] \otimes \mathbb{C}[Q]$ when restricted to $\tau \in B_{[n_1, n_2, \ldots, n_s]}^{(0)}$ is called the $[n_1, n_2, \ldots, n_s]$th reduced KP hierarchy. It is obtained from the s-component KP hierarchy by making the change of variables (4.1.3) and putting zero all terms containing partial derivatives by $y_{n_s}^{(s)}, y_{2n_s}^{(s)}, y_{3n_s}^{(s)}, \ldots$.

The totality of solutions of the $[n_1, n_2, \ldots, n_s]$th reduced KP hierarchy is given by the following

Proposition 4.1. *Let* $\mathcal{O}_{[n_1, n_2, \ldots, n_s]}$ *be the orbit of 1 under the (projective) representation of the loop group* $SL_n(\mathbb{C}[t, t^{-1}])$ *corresponding to the representation of* $\widehat{sl}_n$ *in* $B_{[n_1, n_2, \ldots, n_s]}^{(0)}$. *Then*

$$
\mathcal{O}_{[n_1, n_2, \ldots, n_s]} = \sigma(\mathcal{O}) \cap B_{[n_1, n_2, \ldots, n_s]}^{(0)}.
$$

In other words, the τ*-functions of the* $[n_1, n_2, \ldots, n_s]$th *reduced KP hierarchy are precisely the* τ*-functions of the KP hierarchy in the variables* $y_k^{(j)}$, *which are independent of the variables* $y_{\ell n_s}^{(s)}$, $\ell \in \mathbb{N}$.

Proof. The same as the proof of a similar statement in [KP2].   □

4.2.   It is clear from the definitions and results of Section 4.1 that the condition on the s-component KP hierarchy to be $[n_1, n_2, \ldots, n_s]$th reduced is equivalent to

$$\sum_{j=1}^{s} \frac{\partial \tau}{\partial x_{kn_j}^{(j)}} = 0, \quad \text{for all } k \in \mathbb{N} \tag{4.2.1}$$

Using the Sato equation (3.3.11), this implies the following two equivalent conditions:

$$\sum_{j=1}^{s} \frac{\partial W(\alpha)}{\partial x_{kn_j}^{(j)}} = W(\alpha) \sum_{j=1}^{s} z^{kn_j} E_{jj}, \tag{4.2.2}$$

$$\left(\sum_{j=1}^{s} L(\alpha)^{kn_j} C^{(j)} \right)_{-} = 0. \tag{4.2.3}$$

5. The string equation

5.1. From now on we assume that τ is any solution of the KP hierarchy. In particular, we no longer assume that τ_α is a polynomial. For instance, the soliton and dromion solutions of [KV, §5] are allowed. Of course this means that the corresponding wave functions $V^{\pm}(\alpha, z)$ will be of a more general nature than before.

Recall from Section 3 the wave function $V(\alpha, z) \equiv V^{+}(\alpha, z) = P(\alpha) R(\alpha) e^{z \cdot x} = P^{+}(\alpha) R^{+}(\alpha) e^{z \cdot x}$. It is natural to compute

$$\begin{aligned}
\frac{\partial V(\alpha, z)}{\partial z} &= \frac{\partial}{\partial z} P(\alpha) R(\alpha) e^{z \cdot x} \\
&= P(\alpha) R(\alpha) \frac{\partial}{\partial z} e^{z \cdot x} \\
&= P(\alpha) R(\alpha) \sum_{a=1}^{s} \sum_{k=1}^{\infty} k x_k^{(a)} \partial^{k-1} E_{aa} R(\alpha)^{-1} P(\alpha)^{-1} V(\alpha, z).
\end{aligned}$$

Define

$$M(\alpha) := P(\alpha) R(\alpha) \sum_{a=1}^{s} \sum_{k=1}^{\infty} k x_k^{(a)} \partial^{k-1} E_{aa} R(\alpha)^{-1} P(\alpha)^{-1}; \tag{5.1.1}$$

then one easily checks that $[L(\alpha), M(\alpha)] = 1$ and

$$\left[\sum_{a=1}^{s} L(\alpha)^{n_a} C^{(a)}(\alpha), M(\alpha) \sum_{a=1}^{s} \frac{1}{n_a} L(\alpha)^{1-n_a} C^{(a)}(\alpha) \right] = 1. \tag{5.1.2}$$

Next, we calculate the (i, j)th coefficient of

$$\left(M(\alpha) \sum_{a=1}^{s} \frac{1}{n_a} L(\alpha)^{1-n_a} C^{(a)}(\alpha) \right)_{-} P(\alpha) R(\alpha).$$

Let $P = S(P(\alpha))$ and $R = S(R(\alpha))$; then

$$\left(S\left(\left(M(\alpha) \sum_{a=1}^{s} \frac{1}{n_a} L(\alpha)^{1-n_a} C^{(a)}(\alpha) \right)_- P(\alpha)R(\alpha) \right) \right)_{ij}$$

$$= \left(S\left(\left(P(\alpha)R(\alpha) \sum_{a=1}^{s} \sum_{k\in\mathbb{N}} \frac{1}{n_a} k x_k^{(a)} \partial^{k-n_a} E_{aa} R(\alpha)^{-1} P(\alpha)^{-1} \right)_- P(\alpha)R(\alpha) \right) \right)_{ij}$$

$$= \left(\frac{\partial PR}{\partial z} \sum_{a=1}^{s} \frac{1}{n_a} E_{aa} z^{1-n_a} + \sum_{a=1}^{s} \left\{ \sum_{k=1}^{n_a} \frac{k}{n_a} x_k^{(a)} PR E_{aa} z^{k-n_a} - x_{n_a}^{(a)} E_{aa} PR \right. \right.$$

$$\left. \left. - \sum_{k=1}^{\infty} \frac{k+n_a}{n_a} x_{k+n_a}^{(a)} \frac{\partial PR}{\partial x_k^{(a)}} \right\} \right)_{ij} .$$

Define

$$\tilde{\tau}_{\alpha+\delta_i-\delta_j} = \exp\left(-\sum_{k=1}^{\infty} \frac{\partial}{\partial x_k^{(j)}} \frac{z^{-k}}{k} \right) \tau_{\alpha+\delta_i-\delta_j}(x)$$

$$= \tau_{\alpha+\delta_i-\delta_j}(\ldots, x_k^{(b)} - \delta_{jb}/kz^k, \ldots);$$

then

$$(PR)_{ij} = \epsilon(\delta_j|\alpha+\delta_i) z^{\delta_{ij}-1+(\delta_j|\alpha)} \frac{\tilde{\tau}_{\alpha+\delta_i-\delta_j}}{\tau_\alpha}$$

and hence

$$\left(S\left(\left(M(\alpha) \sum_{a=1}^{s} \frac{1}{n_a} L(\alpha)^{1-n_a} C^{(a)}(\alpha) \right)_- P(\alpha)R(\alpha) \right) \right)_{ij}$$

$$= \frac{\epsilon(\delta_j|\alpha+\delta_i)}{n_j} \left\{ \frac{1}{\tau_\alpha} \left(\sum_{k=1}^{\infty} \frac{\partial}{\partial x_k^{(j)}} z^{-k-n_j} + (\delta_{ij} - 1 + (\delta_j|\alpha)) z^{-n_j} \right) \tilde{\tau}_{\alpha+\delta_i-\delta_j} \right.$$

$$+ \sum_{k=1}^{n_j} k x_k^{(j)} \frac{\tilde{\tau}_{\alpha+\delta_i-\delta_j}}{\tau_\alpha} z^{k-n_j} - n_j x_{n_j}^{(i)} \frac{\tilde{\tau}_{\alpha+\delta_i-\delta_j}}{\tau_\alpha}$$

$$\left. - \sum_{a=1}^{s} \frac{n_j}{n_a} \sum_{k=1}^{\infty} (k+n_a) x_{k+n_a}^{(a)} \frac{\partial}{\partial x_k^{(a)}} \left(\frac{\tilde{\tau}_{\alpha+\delta_i-\delta_j}}{\tau_\alpha} \right) \right\} z^{\delta_{ij}-1+(\delta_j|\alpha)} . \tag{5.1.3}$$

5.2.   We introduce the natural generalization of the string Eq. (0.3). Let L_{-1} be given by (2.2.1); the string equation is the following constraint on $\tau \in F^{(0)}$:

$$L_{-1}\tau = 0. \tag{5.2.1}$$

Using (2.3.7) we rewrite L_{-1} in terms of operators on $B^{(0)}$:

$$L_{-1} = \sum_{a=1}^{s} \left\{ \delta_a x_{n_a}^{(a)} + \frac{1}{2n_a} \sum_{p=1}^{n_a-1} p(n_a - p) x_p^{(a)} x_{n_a-p}^{(a)} \right.$$

$$\left. + \frac{1}{n_a} \sum_{k=1}^{\infty} (k + n_a) x_{k+n_a}^{(a)} \frac{\partial}{\partial x_k^{(a)}} \right\}.$$

Since $\tau = \sum_{\alpha \in Q} \tau_\alpha e^\alpha$ and $L_{-1}\tau = 0$, we find that for all $\alpha \in Q$:

$$\sum_{a=1}^{s} \left\{ (\delta_a | \alpha) x_{n_a}^{(a)} + \frac{1}{2n_a} \sum_{p=1}^{n_a-1} p(n_a - p) x_p^{(a)} x_{n_a-p}^{(a)} \right.$$

$$\left. + \frac{1}{n_a} \sum_{k=1}^{\infty} (k + n_a) x_{k+n_a}^{(a)} \frac{\partial}{\partial x_k^{(a)}} \right\} \tau_\alpha = 0. \tag{5.2.2}$$

Clearly, also $L_{-1}\tilde{\tau}_{\alpha+\delta_i-\delta_j} = 0$; this gives (see e.g. [D]):

$$\sum_{a=1}^{s} \left\{ (\delta_a | \alpha + \delta_i - \delta_j) \left(x_{n_a}^{(a)} - \frac{\delta_{aj}}{n_j z^{n_j}} \right) \right.$$

$$+ \frac{1}{2n_a} \sum_{p=1}^{n_a-1} p(n_a - p) \left(x_p^{(a)} - \frac{\delta_{aj}}{pz^p} \right) \left(x_{n_a-p}^{(a)} - \frac{\delta_{aj}}{(n_j - p) z^{n_j-p}} \right)$$

$$\left. + \frac{1}{n_a} \sum_{k=1}^{\infty} (k + n_a) \left(x_{k+n_a}^{(a)} - \frac{\delta_{aj}}{(k + n_j) z^{k+n_j}} \right) \frac{\partial}{\partial x_k^{(a)}} \right\} \tilde{\tau}_{\alpha+\delta_i-\delta_j} = 0. \tag{5.2.3}$$

So, in a similar way as in [D], one deduces from (5.2.2) and (5.2.3) that

$$\tilde{\tau}_{\alpha+\delta_i-\delta_j} \tau_\alpha^{-2} L_{-1}\tau_\alpha - \tau_\alpha^{-1} L_{-1}\tilde{\tau}_{\alpha+\delta_i-\delta_j} = 0.$$

Hence, we find that for all $\alpha \in Q$ and $1 \leq i, j \leq s$:

$$\frac{1}{n_j} \left\{ \frac{1}{\tau_\alpha} \left(\sum_{k=1}^{\infty} \frac{\partial}{\partial x_k^{(j)}} z^{-k-n_j} + \sum_{k=1}^{n_j} k x_k^{(j)} z^{k-n_j} \right. \right.$$

$$\left. + (\delta_{ij} - 1 + (\delta_j | \alpha) + \tfrac{1}{2} - \tfrac{1}{2}n_a) z^{-n_j} - n_j x_{n_j}^{(i)} \right) \tilde{\tau}_{\alpha+\delta_i-\delta_j}$$

$$\left. - \sum_{a=1}^{s} \frac{n_j}{n_a} \sum_{k=1}^{\infty} (k + n_a) x_{k+n_a}^{(a)} \frac{\partial}{\partial x_k^{(a)}} \left(\frac{\tilde{\tau}_{\alpha+\delta_i-\delta_j}}{\tau_\alpha} \right) \right\} = 0. \tag{5.2.4}$$

Comparing this with (5.1.3), one finds

$$
S\left(\left(\sum_{a=1}^{s}\left\{\left(\frac{1}{n_a}M(\alpha)L(\alpha)^{1-n_a}C^{(a)}(\alpha)\right)_{-}\right.\right.\right.
$$

$$
\left.\left.\left.-\frac{n_a-1}{2n_a}L(\alpha)^{-n_a}C^{(a)}(\alpha)\right\}P(\alpha)R(\alpha)\right)\right)_{ij}\right) = 0.
$$

We thus conclude that the string equation induces for all $\alpha \in Q$:

$$
\sum_{a=1}^{s}\left\{\left(\frac{1}{n_a}M(\alpha)L(\alpha)^{1-n_a}C^{(a)}(\alpha)\right)_{-}-\frac{n_a-1}{2n_a}L(\alpha)^{-n_a}C^{(a)}(\alpha)\right\} = 0. \qquad (5.2.5)
$$

So, if (5.2.5) holds

$$
N(\alpha) := \sum_{a=1}^{s}\left\{\frac{1}{n_a}M(\alpha)L(\alpha)^{1-n_a}C^{(a)}(\alpha)-\frac{n_a-1}{2n_a}L(\alpha)^{-n_a}C^{(a)}(\alpha)\right\}
$$

is a differential operator that satisfies

$$
\left[\sum_{a=1}^{s}L(\alpha)^{n_a}C^{(a)}(\alpha),N(\alpha)\right] = 1.
$$

6. $W_{1+\infty}$ constraints

6.1. Let e_i, $1 \le i \le s$ be a basis of $\mathbb{C}^s$. In a similar way as in Section 2, we identify $(\mathbb{C}[t,t^{-1}])^s$ with $\mathbb{C}^\infty$, viz., we put

$$
v_{-k-1/2}^{(a)} = t^k e_a. \qquad (6.1.1)
$$

We can associate to $(\mathbb{C}[t,t^{-1}])^s$ s-copies of the Lie algebra of differential operators on $\mathbb{C}^\times$; it has as basis the operators (see [Ra] or [KRa]):

$$
-t^{k+\ell}(\partial/\partial t)^\ell e_{ii}, \quad \text{for } k \in \mathbb{Z}, \ell \in \mathbb{Z}_+, 1 \le i \le s.
$$

We will denote this Lie algebra by D^s. Via (6.1.1) we can embed this algebra into $\overline{gl_\infty}$ and also into a_∞; one finds

$$
-t^{k+\ell}(\partial/\partial t)^\ell e_{ii} \mapsto \sum_{m\in\mathbb{Z}}-m(m-1)\cdots(m-\ell+1)E_{-m-k-1/2,-m-1/2}^{(ii)}. \qquad (6.1.2)
$$

It is straightforward, but rather tedious, to calculate the corresponding 2-cocycle; the result is as follows (see also [Ra] or [KRa]). Let $f(t),g(t) \in \mathbb{C}[t,t^{-1}]$; then

$$
\mu(f(t)(\partial/\partial t)^\ell e_{aa},g(t)(\partial/\partial t)^m e_{bb})
$$

$$
= \delta_{ab}\frac{\ell!m!}{(\ell+m+1)!}\text{Res}_{t=0}\,dt\,f^{(m+1)}(t)g^{(\ell)}(t).
$$

Hence in this way we get a central extension $\hat{D}^s = D^s \oplus \mathbb{C}c$ of D^s with Lie bracket

$$[f(t)(\partial/\partial t)^\ell e_{aa} + \alpha c, g(t)(\partial/\partial t)^m e_{bb} + \beta c]$$

$$= \delta_{ab} \left\{ (f(t)(\partial/\partial t)^\ell g(t)(\partial/\partial t)^m - g(t)(\partial/\partial t)^m f(t)(\partial/\partial t)^\ell) e_{aa} \right.$$

$$\left. + \frac{\ell! m!}{(\ell + m + 1)!} \operatorname{Res}_{t=0} dt\, f^{(m+1)}(t) g^{(\ell)}(t) c \right\}. \tag{6.1.3}$$

Since we have the representation $\hat{r}$ of a_∞, we find that

$$\hat{r}(-t^{k+\ell}(\partial/\partial t)^\ell e_{aa}) = \sum_{m \in \mathbb{Z}} m(m-1)\cdots(m-\ell+1) : \psi^{+(a)}_{-m-1/2} \psi^{-(a)}_{m+k+1/2} : .$$

In terms of the fermionic fields (2.1.2), we find

$$\sum_{k \in \mathbb{Z}} \hat{r}(-t^{k+\ell}(\partial/\partial t)^\ell e_{aa}) z^{-k-\ell-1} = : \frac{\partial^\ell \psi^{+(a)}(z)}{z^\ell} \psi^{-(a)}(z) : . \tag{6.1.4}$$

6.2.   We will now express $-t^{k+\ell}(\partial/\partial t)^\ell e_{aa}$ in terms of the oscillators $\alpha_k^{(a)}$. For this purpose, we first calculate

$$:(y-z)\psi^{+(a)}(y)\psi^{-(a)}(z): = (y-z)\psi^{+(a)}(y)\psi^{-(a)}(z) - 1$$

$$= X_a(y, z) - 1,$$

where

$$X_a(y, z) = \left(\frac{y}{z}\right)^{\alpha_0^{(a)}} \exp\left(-\sum_{k<0} \frac{\alpha_k^{(a)}}{k}(y^{-k} - z^{-k})\right)$$

$$\times \exp\left(-\sum_{k>0} \frac{\alpha_k^{(a)}}{k}(y^{-k} - z^{-k})\right). \tag{6.2.1}$$

Then

$$: \frac{\partial^\ell \psi^{+(a)}(z)}{\partial z^\ell} \psi^{-(a)}(z): = \frac{1}{\ell+1} \left.\frac{\partial^{\ell+1} X_a(y, z)}{\partial y^{\ell+1}}\right|_{y=z}. \tag{6.2.2}$$

Notice that the right-hand-side of this formula is some normal ordered expression in the $\alpha_k^{(a)}$'s. For some explicit formulas of (6.2.2), we refer to the appendix of [AV].

6.3.   In the rest of this section, we will show that $\hat{D}^s$ has a subalgebra that will provide the extra constraints, the so called W-algebra constraints on τ.

   From now on we assume that τ is a τ-function of the $[n_1, n_2, \ldots, n_s]$th reduced KP hierarchy, which satisfies the string equation. So, we assume that (4.2.3) and (5.2.1) holds. Hence, for all $\alpha \in \operatorname{supp} \tau$ both

$$Q(\alpha) := \sum_{a=1}^{s} L(\alpha)^{n_a} C^{(a)}(\alpha)$$

and

$$N(\alpha) = \sum_{a=1}^{s} \left\{ \frac{1}{n_a} M(\alpha) L(\alpha)^{1-n_a} C^{(a)}(\alpha) - \frac{n_a - 1}{2n_a} L(\alpha)^{-n_a} C^{(a)}(\alpha) \right\}$$

are differential operators. Thus, also $N(\alpha)^p Q(\alpha)^q$ is a differential operator, i.e.,

$$\left(\left(\sum_{a=1}^{s} \frac{1}{n_a} M(\alpha) L(\alpha)^{1-n_a} - \frac{n_a - 1}{2n_a} L(\alpha)^{-n_a} \right)^p L(\alpha)^{q n_a} C^{(a)}(\alpha) \right)_{-} = 0$$

for $p, q \in \mathbb{Z}_+$. $\qquad\qquad$ (6.3.1)

Using (6.3.1), we are able to prove the following

Lemma 6.1. *For all $\alpha \in Q$ and $p, q \in \mathbb{Z}_+$*

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} z^{q n_a} \left(\frac{1}{n_a} z^{(1-n_a)/2} \frac{\partial}{\partial z} z^{(1-n_a)/2} \right)^p (V^+(\alpha, x, z))$$

$$\times E_{aa} {}^t V^-(\alpha, x', z) = 0. \qquad\qquad (6.3.2)$$

Proof. Using Taylor's formula we rewrite the right-hand side of (6.3.2):

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} z^{q n_a} \left(\frac{1}{n_a} z^{(1-n_a)/2} \frac{\partial}{\partial z} z^{(1-n_a)/2} \right)^p (V^+(\alpha, x, z)) E_{aa}$$

$$\times \exp \left(\sum_{\ell=1}^{s} \sum_{k=1}^{\infty} (x_k^{(\ell)\prime} - x_k^{(\ell)}) \frac{\partial}{\partial x_k^{(\ell)}} \right) {}^t V^-(\alpha, x, z). \qquad (6.3.3)$$

Since

$$\frac{\partial V^-(\alpha, x, z)}{\partial x_k^{(\ell)}} = -(P^-(\alpha, x, z) E_{\ell\ell} \partial^k P^-(\alpha, x, z)^{-1})_+ V^-(\alpha, x, z),$$

it suffices to prove that for all $m \geq 0$

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} z^{q n_a} \left(\frac{1}{n_a} z^{(1-n_a)/2} \frac{\partial}{\partial z} z^{(1-n_a)/2} \right)^p (V^+(\alpha, x, z))$$

$$\times E_{aa} \partial^{m t} V^-(\alpha, x, z) = 0. \qquad\qquad (6.3.4)$$

Now, let

$$\sum_{a=1}^{s} z^{q n_a} \left(\frac{1}{n_a} z^{(1-n_a)/2} \frac{\partial}{\partial z} z^{(1-n_a)/2} \right)^p (V^+(\alpha, x, z)) E_{aa} = \sum_i S_i \partial^{-i} e^{x \cdot z}$$

and $V^-(\alpha, x, z) = \sum_j T_j \partial^{-j} e^{-x \cdot z}$, then (6.3.4) is equivalent to

$$0 = \text{Res}_{z=0} \, dz \sum_{i,j} S_i z^{-i} e^{x \cdot z} \partial^m (e^{-x \cdot zt} T_j(-z)^j)$$

$$= \text{Res}_{z=0} \, dz \sum_{i,j} \sum_{\ell=0}^{m} (-1)^{m-\ell+j} \binom{m}{\ell} S_i \partial^\ell ({}^t T_j) z^{m-i-j-\ell}$$

$$= \sum_{\substack{0 \le \ell \le m \\ i+j+\ell=m+1}} (-1)^{\ell+j} \binom{m}{\ell} S_i \partial^\ell ({}^t T_j). \tag{6.3.5}$$

On the other hand (6.3.1) implies that

$$0 = \sum_{i} S_i \partial^{-i} \sum_{j} (-\partial)^{-jt} T_j)_{-}$$

$$= \sum_{\substack{i,j \\ \ell \ge 0}} (-1)^j \binom{-i-j}{\ell} S_i \partial^\ell ({}^t T_j) \partial^{-i-j-\ell})_{-}.$$

Now let $i + j + \ell = m + 1$; then we obtain that for every $m \ge 0$

$$0 = \sum_{\substack{0 \le \ell \\ i+j+\ell=m+1}} (-1)^j \binom{-i-j}{\ell} S_i \partial^\ell ({}^t T_j)$$

$$= \sum_{\substack{0 \le \ell \le m \\ i+j+\ell=m+1}} (-1)^{\ell+j} \binom{m}{\ell} S_i \partial^\ell ({}^t T_j),$$

which proves (6.3.5)   □

Taking the (i, j)th coefficient of (6.3.3) one obtains

Corollary 6.2. *For all* $\alpha \in Q$, $1 \le i, j \le s$ *and* $p, q \in \mathbb{Z}_+$ *one has*

$$\text{Res}_{z=0} \, dz \sum_{a=1}^{s} z^{q n_a} \left(\frac{1}{n_a} z^{(1-n_a)/2} \frac{\partial}{\partial z} z^{(1-n_a)/2} \right)^p (\psi^{+(a)}(z))$$

$$\times \tau_{\alpha+\delta_i-\delta_a} \otimes \psi^{-(a)}(z) \tau_{\alpha+\delta_a-\delta_j} = 0. \tag{6.3.6}$$

Notice that (6.3.6) can be rewritten as infinitely many generating series of Hirota bilinear equations (for the case $p = q = 0$ see [KV]).

6.4.   The following lemma gives a generalization of an identity of Date, Jimbo, Kashiwara and Miwa [DJKM3] (see also [G]):

Lemma 6.3. *Let* $X_b(y, w)$ *be given by (6.2.1); then*

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \psi^{+(a)}(z) X_b(y,w) \tau_{\alpha+\delta_i-\delta_a} e^{\alpha+\delta_i-\delta_a} \otimes \psi^{-(a)}(z) \tau_{\alpha+\delta_a-\delta_j} e^{\alpha+\delta_a-\delta_j}$$

$$= (w-y) \psi^{+(b)}(y) \tau_{\alpha+\delta_i-\delta_b} e^{\alpha+\delta_i-\delta_b} \otimes \psi^{-(b)}(w) \tau_{\alpha+\delta_b-\delta_j} e^{\alpha+\delta_b-\delta_j}. \quad (6.4.1)$$

Proof. The left-hand-side of (6.4.1) is equal to

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \epsilon(\delta_a, \delta_i + \delta_j) z^{(\delta_a|\delta_i+\delta_j)-2} y^{(\delta_b|\alpha+\delta_i-\delta_a)} w^{-(\delta_b|\alpha+\delta_i-\delta_a)} \left(\frac{z-y}{z-w} \right)^{\delta_{ab}}$$

$$\times e^{x^{(b)} \cdot y - x^{(b)} \cdot w + x^{(a)} \cdot z} \exp\left(-\sum_{k=1}^{\infty} \frac{1}{k} (y^{-k} - w^{-k}) \frac{\partial}{\partial x_k^{(b)}} + \frac{1}{k} z^{-k} \frac{\partial}{\partial x_k^{(a)}} \right) \tau_{\alpha+\delta_i-\delta_a} e^{\alpha+\delta_i}$$

$$\otimes e^{-x^{(a)} \cdot z} \exp\left(\sum_{k=1}^{\infty} \frac{1}{k} z^{-k} \frac{\partial}{\partial x_k^{(a)}} \right) \tau_{\alpha+\delta_a-\delta_j} e^{\alpha-\delta_j}.$$

Recall the bilinear identity for $\beta = \alpha$:

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \psi^{+(a)}(z) \tau_{\alpha+\delta_i-\delta_a} e^{\alpha+\delta_i-\delta_a} \otimes \psi^{-(a)}(z) \tau_{\alpha+\delta_a-\delta_j} e^{\alpha+\delta_a-\delta_j} = 0.$$

Let $X_b(y,w) \otimes 1$ act on this identity; then

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \epsilon(\delta_a, \delta_i + \delta_j) z^{(\delta_a|\delta_i+\delta_j)-2} y^{(\delta_b|\alpha+\delta_i)} w^{-(\delta_b|\alpha+\delta_i)}$$

$$\times \left(\frac{y-z}{w-z} \right)^{\delta_{ab}} e^{x^{(b)} \cdot y - x^{(b)} \cdot w + x^{(a)} \cdot z}$$

$$\times \exp\left(-\sum_{k=1}^{\infty} \frac{1}{k} (y^{-k} - w^{-k}) \frac{\partial}{\partial x_k^{(b)}} + \frac{1}{k} z^{-k} \frac{\partial}{\partial x_k^{(a)}} \right) \tau_{\alpha+\delta_i-\delta_a} e^{\alpha+\delta_i}$$

$$\otimes e^{-x^{(a)} \cdot z} \exp\left(\sum_{k=1}^{\infty} \frac{1}{k} z^{-k} \frac{\partial}{\partial x_k^{(a)}} \right) \tau_{\alpha+\delta_a-\delta_j} e^{\alpha-\delta_j} = 0.$$

Now, using this and the fact that

$$\frac{y-z}{w-z} = \left(\frac{y}{w} \right) \frac{1-z/y}{1-z/w} = \frac{y-w}{z} \delta(w/z) + \frac{1-y/z}{1-w/z},$$

where $\delta(w/z) = \sum_{k \in \mathbb{Z}} (w/z)^k$ (such that $f(w,z)\delta(w/z) = f(w,w)\delta(w/z)$), we obtain that the left-hand side of (6.4.1) is equal to

$$(w-y) \, y^{(\delta_b|\alpha+\delta_i-\delta_b)} e^{x^{(b)} \cdot y} \exp\left(-\sum_{k=1}^{\infty} \frac{1}{k} y^{-k} \frac{\partial}{\partial x_k^{(b)}} \right) \tau_{\alpha+\delta_i-\delta_b} e^{\alpha+\delta_i}$$

$$\otimes \, w^{-(\delta_b|\alpha+\delta_b-\delta_j)} e^{-x^{(b)}\cdot w}$$

$$\times \exp\left(\sum_{k=1}^{\infty} \frac{1}{k} w^{-k} \frac{\partial}{\partial x_k^{(b)}}\right) \tau_{\alpha+\delta_b-\delta_j} e^{\alpha-\delta_j},$$

which is equal to the right-hand side of (6.4.1) $\square$

Define $c_b(\ell, p)$ as follows:

$$\left(z^{(1-n_b)/2} \frac{\partial}{\partial z} z^{(1-n_b)/2}\right)^p = \sum_{\ell=0}^{p} c_b(\ell, p) z^{-n_b p+\ell} \left(\frac{\partial}{\partial z}\right)^\ell. \tag{6.4.2}$$

One also has

$$\left(M(\alpha)L(\alpha)^{-n_b+1} - \tfrac{1}{2}(n_b - 1)L(\alpha)^{-n_b}\right)^p = \sum_{\ell=0}^{p} c_b(\ell, p) M(\alpha)^\ell L(\alpha)^{-n_b p+\ell}. \tag{6.4.3}$$

Then it is straightforward to show that

$$c_b(\ell, p) = \sum_{0 \le q_0 < q_1 \cdots < q_{p-\ell-1} \le p-1} \left[(q_0 + \tfrac{1}{2})(1 - n_b)\right] \tag{6.4.4}$$

$$\times \left[(q_1 + \tfrac{1}{2})(1 - n_b) - 1\right] \cdots \left[(q_{p-\ell-1} + \tfrac{1}{2})(1 - n_b) - (p - \ell - 1)\right].$$

Now using (6.4.2) and removing the tensor product symbol in (6.3.6), where we write x and x' for the first and the second component, respectively, of the tensor product, one gets:

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \left(\frac{1}{n_a}\right)^p z^{q n_a} \sum_{\ell=0}^{p} c_a(\ell, p) z^{-n_a p+\ell} \frac{\partial^\ell \psi^{+(a)}(z)}{\partial z^\ell}$$

$$\times \tau_{\alpha+\delta_i-\delta_a}(x) \psi^{-(a)}(z)' \tau_{\alpha+\delta_a-\delta_j}(x') = 0.$$

Using Lemma 6.3, this is equivalent to

$$\mathrm{Res}_{\substack{y=0 \\ z=0}} \, dy \, dz \sum_{a=1}^{s} \psi^{+(a)}(y) \sum_{b=1}^{s} \left(\frac{1}{n_b}\right)^p z^{q n_b}$$

$$\times \sum_{\ell=0}^{p} \frac{c_b(\ell, p)}{\ell+1} z^{-n_b p+\ell} \frac{\partial^{\ell+1} X_b(w, z)}{\partial z^{\ell+1}}\bigg|_{w=z}$$

$$\times \tau_{\alpha+\delta_i-\delta_a}(x) e^{\alpha+\delta_i-\delta_a} \psi^{-(a)}(y)' \tau_{\alpha+\delta_a-\delta_j}(x') (e^{\alpha+\delta_a-\delta_j})' = 0.$$

Now, recall (6.1.4) and (6.2.2), then

$$\text{Res}_{z=0}\, dz \sum_{b=1}^{s} \left(\frac{1}{n_b}\right)^p z^{qn_b} \sum_{\ell=0}^{p} \frac{c_b(\ell,p)}{\ell+1} z^{-n_b p+\ell} \frac{\partial^{\ell+1} X_b(w,z)}{\partial w^{\ell+1}}\bigg|_{w=z}$$

$$= \text{Res}_{z=0}\, dz \sum_{b=1}^{s} \left(\frac{1}{n_b}\right)^p z^{qn_b} \sum_{\ell=0}^{p} c_b(\ell,p) z^{-n_b p+\ell} : \frac{\partial^{\ell} \psi^{+(b)}(z)}{\partial z^{\ell}} \psi^{-(b)}(z):$$

$$= \sum_{b=1}^{s} \left(\frac{1}{n_b}\right)^p \sum_{\ell=0}^{p} c_b(\ell,p)\, \hat{r}\left(-t^{(q-p)n_b+\ell}\left(\frac{\partial}{\partial t}\right)^{\ell} e_{bb}\right)$$

$$= -\sum_{b=1}^{s} \left(\frac{1}{n_b}\right)^p \hat{r}\left(t^{n_b q}\left(t^{(1-n_b)/2}\frac{\partial}{\partial t} t^{(1-n_b)/2}\right)^p e_{bb}\right)$$

$$= -\sum_{b=1}^{s} \hat{r}\left(\left(t^{(n_b-1)/2} t^{n_b q}\left(\frac{\partial}{\partial t^{n_b}}\right)^p t^{(1-n_b)/2}\right) e_{bb}\right)$$

$$= \sum_{b=1}^{s} \hat{r}\left(t^{(n_b-1)/2}\left(-\lambda_b^q\left(\frac{\partial}{\partial\lambda_b}\right)^p\right) t^{(1-n_b)/2} e_{bb}\right) \quad \text{where } \lambda_b = t^{n_b}$$

$$\overset{\text{def}}{=} W_{q-p}^{(p+1)}. \tag{6.4.5}$$

Hence, (6.3.6) is equivalent to

$$\text{Res}_{y=0}\, dy \sum_{a=1}^{s} \psi^{+(a)}(y) W_{q-p}^{(p+1)}$$

$$\times \tau_{\alpha+\delta_i-\delta_a}(x) e^{\alpha+\delta_i-\delta_a} \psi^{-(a)}(y)' \tau_{\alpha+\delta_a-\delta_j}(x')(e^{\alpha+\delta_a-\delta_j})' = 0. \tag{6.4.6}$$

If we ignore the cocycle term for a moment, then it is obvious from the sixth line of (6.4.5), that the elements $W_q^{(p+1)}$ are the generators of the W-algebra $W_{1+\infty}$ (the cocycle term, however, will be slightly different). Up to some modification of the elements $W_0^{(p+1)}$, one gets the standard commutation relations of $W_{1+\infty}$, where $c = nI$.

As the next step, we take in (6.4.6) $x_k^{(i)} = x_k^{(i)'}$, for all $k \in \mathbb{N}$, $1 \le i \le s$; we then obtain

$$\frac{\partial}{\partial x_1^{(i)}}\left(\frac{W_{q-p}^{(p+1)}\tau_\alpha}{\tau_\alpha}\right) = 0 \qquad \text{if } i = j,$$

$$\tau_{\alpha+\delta_i-\delta_j} W_{q-p}^{(p+1)}\tau_\alpha = \tau_\alpha W_{q-p}^{(p+1)}\tau_{\alpha+\delta_i-\delta_j} \quad \text{if } i \ne j. \tag{6.4.7}$$

The last equation means that for all $\alpha, \beta \in \text{supp } \tau$ one has

$$\frac{W_{q-p}^{(p+1)}\tau_\alpha}{\tau_\alpha} = \frac{W_{q-p}^{(p+1)}\tau_\beta}{\tau_\beta}. \tag{6.4.8}$$

Next we divide (6.4.6) by $\tau_\alpha(x)\tau_\alpha(x')$, of course only for $\alpha \in \text{supp } \tau$, and use (6.4.8). Then for all $\alpha, \beta \in \text{supp } \tau$ and $p, q \in \mathbb{Z}_+$ one has

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \exp \left(- \sum_{k=1}^{\infty} \frac{z^{-k}}{k} \frac{\partial}{\partial x_k^{(a)}} \right) \left(\frac{W_{q-p}^{(p+1)} \tau_\beta(x)}{\tau_\beta(x)} \right)$$

$$\times \frac{\psi^{+(a)}(z) \tau_{\alpha+\delta_i-\delta_a}(x)}{\tau_\alpha(x)} e^{\alpha+\delta_i-\delta_a} \frac{\psi^{-(a)}(z)' \tau_{\alpha+\delta_a-\delta_j}(x')}{\tau_\alpha(x')} (e^{\alpha+\delta_a-\delta_j})' = 0.$$

Since one also has the bilinear identity (3.3.3) (see also (2.4.1), (2.4.2)), we can subtract that part and thus obtain the following

Lemma 6.4. *For all* $\alpha, \beta \in$ *supp* τ *and* $p, q \in \mathbb{Z}_+$ *one has*

$$\mathrm{Res}_{z=0} \, dz \sum_{a=1}^{s} \left\{ \exp \left(- \sum_{k=1}^{\infty} \frac{z^{-k}}{k} \frac{\partial}{\partial x_k^{(a)}} \right) - 1 \right\} \left(\frac{W_{q-p}^{(p+1)} \tau_\beta(x)}{\tau_\beta(x)} \right)$$

$$\times \frac{\psi^{+(a)}(z) \tau_{\alpha+\delta_i-\delta_a}(x)}{\tau_\alpha(x)} e^{\alpha+\delta_i-\delta_a} \frac{\psi^{-(a)}(z)' \tau_{\alpha+\delta_a-\delta_j}(x')}{\tau_\alpha(x')} (e^{\alpha+\delta_a-\delta_j})' = 0. \quad (6.4.9)$$

Define

$$S(\beta, p, q, x, z) := \sum_{a=1}^{s} \left\{ \exp \left(- \sum_{k=1}^{\infty} \frac{z^{-k}}{k} \frac{\partial}{\partial x_k^{(a)}} \right) - 1 \right\} \left(\frac{W_{q-p}^{(p+1)} \tau_\beta(x)}{\tau_\beta(x)} \right) E_{aa}.$$

Notice that the first equation of (6.4.7) implies that $\partial \circ S(\beta, p, q, x, \partial) = S(\beta, p, q, x, \partial) \circ \partial$. Then viewing (6.4.9) as the (i, j)th entry of a matrix, (6.4.9) is equivalent to

$$\mathrm{Res}_{z=0} \, dz \, P^+(\alpha) R^+(\alpha) S(\beta, p, q, x, \partial) e^{x \cdot z} \, {}^t(P^-(\alpha)' R^-(\alpha)' e^{-x' \cdot z}) = 0. \quad (6.4.10)$$

Now using Lemma 3.1, one deduces

$$(P^+(\alpha) R^+(\alpha) S(\beta, p, q, x, \partial) R^+(\alpha)^{-1} P^+(\alpha)^{-1})_- = 0; \quad (6.4.11)$$

hence

$$P^+(\alpha) S(\beta, p, q, x, \partial) P^+(\alpha)^{-1} = (P^+(\alpha) S(\beta, p, q, x, \partial) P^+(\alpha)^{-1})_- = 0.$$

So $S(\beta, p, q, x, \partial) = 0$ and therefore

$$\left\{ \exp \left(- \sum_{k=1}^{\infty} \frac{z^{-k}}{k} \frac{\partial}{\partial x_k^{(a)}} \right) - 1 \right\} \left(\frac{W_{q-p}^{(p+1)} \tau_\beta(x)}{\tau_\beta(x)} \right) = 0,$$

from which we conclude that

$$W_k^{(p+1)} \tau_\beta = \text{constant } \tau_\beta \quad \text{for all } -k \le p \ge 0. \quad (6.4.12)$$

In order to determine the constants on the right-hand side of (6.4.12) we calculate the Lie brackets,

$$\left[W_{-1}^{(2)}, \frac{-1}{k+p+1} W_{k+1}^{(p+1)} \right] \tau_\beta = 0, \quad (6.4.13)$$

and thus obtain the main result

Theorem 6.5. *The following two conditions for $\tau \in F^{(0)}$ are equivalent:*

(1) τ is a τ-function of the $[n_1, n_2, \ldots, n_s]$th reduced s-component KP hierarchy which satisfies the string Eq. (5.2.1).

(2) For all $p \geq 0, k \geq -p$:

$$(W_k^{(p+1)} + \delta_{k0}c_p)\tau = 0, \tag{6.4.14}$$

where

$$c_p = \frac{1}{2p+2} \sum_{a=1}^{s} \left(\frac{-1}{n_a}\right)^{p+1} \sum_{\ell=0}^{p} \ell \cdot \ell! \binom{n_a + \ell}{\ell + 2} \tag{6.4.15}$$

$$\times \sum_{0 \leq q_0 < q_1 \cdots < q_{p-\ell-1} \leq p-1} [(q_0 + \tfrac{1}{2})(n_a - 1)]$$

$$\times [(q_1 + \tfrac{1}{2})(n_a - 1) + 1] \cdots [(q_{p-\ell-1} + \tfrac{1}{2})(n_a - 1) + p - \ell - 1]$$

$$= \frac{1}{1+p} \sum_{a=1}^{s} \sum_{j=1}^{n_a} \left(\frac{n_a - 2j + 1}{2n_a}\right) \left(\frac{n_a - 2j + 1}{2n_a} - 1\right) \cdots \left(\frac{n_a - 2j + 1}{2n_a} - p\right).$$

For $p = 0, 1$, the constants c_p are equal to 0, respectively $\sum_{a=1}^{s}(n_a^2 - 1)/24n_a$.

Proof of Theorem 6.5. The case $(2) \Rightarrow (1)$ is trivial. For the implication $(1) \Rightarrow (2)$, we only have to calculate the left-hand side of (6.4.13). It is obvious that this is equal to $(W_k^{(p+1)} + c_{p,k})\tau_\beta$, where

$$c_{p,k} = \mu\left(W_{-1}^{(2)}, \frac{-1}{k+p+1} W_{k+1}^{(p+1)}\right).$$

It is clear from (6.1.3) that $c_{p,k} = 0$ for $k \neq 0$. So from now on we assume that $k = 0$ and $c_p = c_{p,0}$. Then

$$c_p = \frac{-1}{p+1}\mu(W_{-1}^{(2)}, W_1^{(p+1)})$$

$$= \frac{-1}{p+1} \sum_{a=1}^{s}(\frac{1}{n_a})^{p+1}\mu\left(\tfrac{1}{2}(1 - n_a)t^{-n_a} + t^{1-n_a}\frac{\partial}{\partial t}, \sum_{\ell=0}^{p} c_a(\ell,p)t^{n_a+\ell}\left(\frac{\partial}{\partial t}\right)^{\ell}\right)$$

$$= \frac{1}{2p+2} \sum_{a=1}^{s}\left(\frac{1}{n_a}\right)^{p+1}\sum_{\ell=0}^{p}(-1)^{\ell+1}\ell \cdot \ell!\binom{n_a+\ell}{\ell+2}c_a(\ell,p),$$

which equals (6.4.15).

It is possible to find a shorter expression for c_p, viz., if one writes

$$W_{q-p}^{(p+1)} = \sum_{a=1}^{s}\left(\frac{1}{n_a}\right)^{p} t^{(q-p)n_a}(T + \tfrac{1}{2}(1 - n_a))(T + \tfrac{1}{2}(1 - 3n_a)) \cdots$$

$$\times (T + \tfrac{1}{2}(1 - (2p-1)n_a))e_{aa},$$

where $T = t\partial/\partial t$, then using results from [KRa] one finds that

$$
c_p = \frac{1}{1+p} \sum_{a=1}^{s} \sum_{j=1}^{n_a} \left(\frac{n_a - 2j + 1}{2n_a} \right) \left(\frac{n_a - 2j + 1}{2n_a} - 1 \right) \cdots \left(\frac{n_a - 2j + 1}{2n_a} - p \right). \quad \square
$$

7. A geometrical interpretation of the string equation on the Sato Grassmannian

7.1. It is well-known that every τ-function of the 1-component KP hierarchy corresponds to a point of the Sato Grassmannian Gr (see e.g. [S]). Let H be the space of formal Laurent series $\sum a_n t^n$ such that $a_n = 0$ for $n \gg 0$. The points of Gr are those linear subspaces $V \subset H$ for which the natural projection π_+ of V into $H_+ = \{\sum a_n t^n \in H \mid a_n = 0$ for all $n < 0\}$ is a Fredholm operator. The big cell Gr^0 of Gr consists of those V for which π_+ is an isomorphism.

The connection between Gr and the semi-infinite wedge space is made as follows. Identify $v_{-k-1/2} = t^k$. Let V be a point of Gr and $w_0(t), w_{-1}(t), \ldots$ be a basis of V; then we associate to V the following element in the semi-infinite wedge space:

$$
w_0(t) \wedge w_{-1}(t) \wedge w_{-2}(t) \wedge \cdots.
$$

If τ is a τ-function of the nth KdV hierarchy, then τ corresponds to a point of Gr that satisfies $t^n V \subset V$ (see e.g. [SW, KS]).

In the case of the s-component KP hierarchy and its $[n_1, n_2, \ldots, n_s]$-reduction we find it convenient to represent the Sato Grassmannian in a slightly different way. Let now H be the space of formal Laurent series $\sum a_n t^n$ such that $a_n \in \mathbb{C}^s$ and $a_n = 0$ for $n \gg 0$. The points Gr are those linear subspaces $V \subset H$ for which the projection π_+ of V into $H_+ = \{\sum a_n t^n \in H \mid a_n = 0$ for all $n < 0\}$ is a Fredholm operator. Again, the big cell Gr^0 of Gr consists of those V for which π_+ is an isomorphism. The connection with the semi-infinite wedge space is of course given in a similar way via (2.1.1):

$$
v_{nj-N_a-p+1/2} = v^{(a)}_{n_a j - p + 1/2} = t^{-n_a j + p - 1} e_a,
$$

where e_a, $1 \le a \le s$, is an orthonormal basis of $\mathbb{C}^s$.

It is obvious that τ-functions of the $[n_1, n_2, \ldots, n_s]$th reduced s-component KP hierarchy correspond to those subspaces V for which

$$
\left(\sum_{a=1}^{s} t^{n_a} E_{aa} \right) V \subset V. \tag{7.1.1}
$$

7.2. The proof that there exists a τ-function of the $[n_1, n_2, \ldots n_s]$th reduced KP hierarchy that satisfies the string equation is in great detail similar to the proof of Kac and Schwarz [KS] in the principal case, i.e., the nth KdV case.

Recall the string equation $L_{-1}\tau = H_{-1}\tau = 0$. Now modify the origin by replacing x_{n_a+1} by $x_{n_a+1} - 1$ for all $1 \le a \le s$. Then the string equation transforms to

$$\left(L_{-1} - \sum_{a=1}^{s} \frac{n_a + 1}{n_a} \frac{\partial}{\partial x_1^{(a)}} \right) \tau = 0,$$

or equivalently

$$\left(H_{-1} - \sum_{a=1}^{s} \frac{n_a + 1}{n_a} \frac{\partial}{\partial x_1^{(a)}} \right) \tau = 0.$$

In terms of elements of $\hat{D}$ this is

$$\hat{r}(-A)\tau = 0,$$ (7.2.1)

where

$$A = \sum_{a=1}^{s} \frac{1}{n_a} \left((n_a + 1)t + t^{1-n_a} \frac{\partial}{\partial t} - \tfrac{1}{2}(n_a - 1)t^{-n_a} \right) E_{aa}.$$ (7.2.2)

Hence for $V \in Gr$, this corresponds to

$$AV \subset V.$$ (7.2.3)

Now we will prove that there exists a subspace V satisfying (7.1.1) and (7.2.3). We will first start by assuming that $m = n_1 = n_2 = \cdots = n_s$ (this is the case that $L(\alpha)^m$ is a differential operator). For this case we will show that there exists a unique point in the big cell Gr^0 that satisfies both (7.1.1) and (7.2.3). So assume that $V \in Gr^0$ and that V satisfies these two conditions. Since the projection π_+ on H_+ is an isomorphism, there exist $\phi_a \in V$, $1 \leq a \leq s$, of the form $\phi_a = e_a + \sum_{i,a} c_{i,a} t^{-i}$, with $c_{i,a} = \sum_{b=1}^{s} c_{i,a}^{(b)} e_b \in \mathbb{C}^s$. Now $A^p \phi_a = t^p e_a +$ lower degree terms; hence these functions for $p \geq 0$ and $1 \leq a \leq s$ form a basis of V. Therefore, $t^m \phi_a$ is a linear combination of $A^p \phi_b$; it is easy to observe that $A^m \phi_a = $ constant $t^m \phi_a$. Using this we find a recurrent relation for the $c_{i,a}^{(b)}$'s:

$$\left(\frac{m+1}{m} \right)^{m-1} i c_{i,a}^{(b)} = \sum_{\ell=1}^{m-1} d_{m,i,\ell} c_{i-\ell(m+1),a}^{(b)};$$ (7.2.4)

here the $d_{m,i,\ell}$ are coefficients depending on m, i, ℓ, which can be calculated explicitly using (7.2.2). Since $c_{0,a}^{(b)} = \delta_{ab}$ and $c_{i,a}^{(b)} = 0$ for $i < 0$ one deduces from (7.2.4) that $c_{i,a}^{(b)} = 0$ if $b \neq a$, and $c_{i,a}^{(a)} = 0$ if $i \neq (m+1)k$ with $k \in \mathbb{Z}$. So the ϕ_a for $1 \leq a \leq s$ can be determined uniquely. More explicitly, all ϕ_a are of the form $\phi_a = \phi^{(m)} e_a$, with

$$\phi^{(m)} = \sum_{i=1}^{\infty} b_i^{(m)} t^{-(m+1)i},$$ (7.2.5)

where the b_i do not depend on a and satisfy

$$\left(\frac{m+1}{m} \right)^{m-1} i(m+1) b_i^{(m)} = \sum_{\ell=1}^{m-1} d_{m,i,\ell} b_{i-\ell}^{(m)}.$$

Thus the space $V \in Gr^0$ is spanned by $t^{km} A^\ell \phi_a$ with $1 \leq a \leq s$, $k \in \mathbb{Z}_+$, $0 \leq \ell < m$.

Notice that in the case that all $n_a = 1$ we find that $V = H_+$, meaning that the only solution of (7.1.1) and (7.2.3) in Gr^0 is $\tau = \text{constant } e^0$, corresponding to the vacuum vector $|0\rangle$.

If not all n_a are the same, then it is obvious that there still is a $V \in Gr^0$ satisfying (7.1.1) and (7.2.3), viz., V spanned by $t^{kn_a} A^{\ell_a} \phi^{(n_a)} e_a$, with $1 \leq a \leq s$, $k \in \mathbb{Z}_+$, $0 \leq \ell_a < n_a$, where $\phi^{(n_a)}$ is the unique solution determined by (7.2.5). However, at the present moment we do not know if this $V \in Gr^0$ is still unique in Gr^0.

Acknowledgements

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