

How to find a pluri-Lagrangian structure for an integrable hierarchy?

Mats Vermeeren

May 21, 2019



Discretization in
Geometry and Dynamics
SFB Transregio 109

Contents

- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits

Table of Contents

- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits

Hamiltonian Systems

Hamilton function

$$H : \mathbb{R}^{2N} \cong T^*Q \rightarrow \mathbb{R} : (q, p) \mapsto H(q, p)$$

determines dynamics:

$$\dot{q}_i = \frac{\partial H}{\partial p_i} \quad \text{and} \quad \dot{p}_i = -\frac{\partial H}{\partial q_i}$$

If $H = \frac{1}{2m}p^2 + U(q)$, then we find Newton's laws:

$$\dot{q} = \frac{1}{m}p \quad \text{and} \quad \dot{p} = -\nabla U(q)$$

Geometric interpretation:

- ▶ Phase space T^*Q with canonical symplectic 2-form ω
- ▶ flow along vector field X_H determined by $\iota_{X_H}\omega = dH$
- ▶ the flows consists of symplectic maps and preserves H .

Poisson Brackets

Poisson bracket of two functionals on T^*Q :

$$\{f, g\} = \sum_{i=1}^N \left(\frac{\partial f}{\partial q_i} \frac{\partial g}{\partial p_i} - \frac{\partial f}{\partial p_i} \frac{\partial g}{\partial q_i} \right)$$

Dynamics of a Hamiltonian system:

$$\dot{q}_i = \{q_i, H\}, \quad \dot{p}_i = \{p_i, H\}, \quad \frac{d}{dt}f(q, p) = \{f(q, p), H\}$$

Properties:

anti-symmetry: $\{f, g\} = -\{g, f\}$

bilinearity: $\{f, g + \lambda h\} = \{f, g\} + \lambda\{f, h\}$

Leibniz property: $\{f, gh\} = \{f, g\}h + g\{f, h\}$

Jacobi identity: $\{f, \{g, h\}\} + \{g, \{h, f\}\} + \{h, \{f, g\}\} = 0$

Liouville-Arnold integrability

What if $H(p, q) = H(p)$?

$$\dot{p}_j = -\frac{\partial H}{\partial q_j} = 0 \quad \text{and} \quad \dot{q}_j = \frac{\partial H}{\partial p_j} = \omega_j(p) = \text{const}$$

Liouville-Arnold integrability

What if $H(p, q) = H(p)$?

$$\dot{p}_j = -\frac{\partial H}{\partial q_j} = 0 \quad \text{and} \quad \dot{q}_j = \frac{\partial H}{\partial p_j} = \omega_j(p) = \text{const}$$

A Hamiltonian system with Hamilton function $H : \mathbb{R}^{2N} \rightarrow \mathbb{R}$ is **Liouville-Arnold integrable** if there exist N functionally independent Hamilton functions $H = H_1, H_2, \dots, H_N$ such that $\{H_i, H_j\} = 0$.

- ▶ each H_i is a **conserved quantity** for all flows.
- ▶ the dynamics is confined to a leaf of the foliation $\{H_i = \text{const}\}$.
- ▶ the flows commute.
- ▶ There exists a symplectic change of variables $(p, q) \mapsto (\bar{p}, \bar{q})$ such that

$$H(p, q) = \bar{H}_i(\bar{p})$$

Liouville-Arnold integrable systems evolve **linearly** in these variables!
 (\bar{p}, \bar{q}) are called **action-angle variables**.

Variational analogue of $\{H_i, H_j\} = 0$

Integrable systems come in families: finite (for ODEs) or infinite (for PDEs) **hierarchies of commuting equations**:

$$\frac{d}{dt_i} \frac{d}{dt_j} = \frac{d}{dt_j} \frac{d}{dt_i} \quad \text{for time variables } t_1, t_2, \dots$$

On the Hamiltonian side, integrability is characterized by $\{H_i, H_j\} = 0$.

What about the Lagrangian side?

Variational analogue of $\{H_i, H_j\} = 0$

Integrable systems come in families: finite (for ODEs) or infinite (for PDEs) **hierarchies of commuting equations**:

$$\frac{d}{dt_i} \frac{d}{dt_j} = \frac{d}{dt_j} \frac{d}{dt_i} \quad \text{for time variables } t_1, t_2, \dots$$

On the Hamiltonian side, integrability is characterized by $\{H_i, H_j\} = 0$.

What about the Lagrangian side?

Pluri-Lagrangian principle ($d = 1$)

Combine the Lagrange functions $L_i[u]$ into a **Lagrangian 1-form**

$$\mathcal{L}[u] = \sum_i L_i[u] dt_i.$$

Look for dynamical variables $u(t_1, \dots, t_N)$ such that the action

$$S_\Gamma = \int_\Gamma \mathcal{L}[u]$$

is critical w.r.t. **variations of u** , simultaneously over **every curve Γ** in multi-time \mathbb{R}^N

Table of Contents

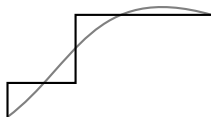
- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics**
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits

Multi-time Euler-Lagrange equations

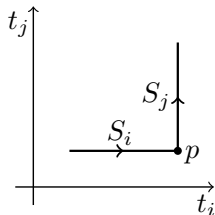
Consider a Lagrangian one-form $\mathcal{L} = \sum_i L_i[u] dt_i$

Lemma

If the action $\int_S \mathcal{L}$ is critical on all **stepped curves** S in \mathbb{R}^N , then it is critical on all smooth curves.

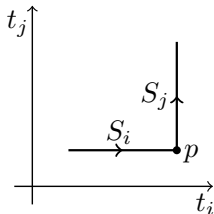


Variations are local, so it is sufficient to look at a general L-shaped curve $S = S_i \cup S_j$.



Multi-time Euler-Lagrange equations

$$\begin{aligned}
 \delta \int_{S_i} L_i dt_i &= \int_{S_i} \sum_l \frac{\partial L_i}{\partial u_l} \delta u_l dt_i \\
 &= \int_{S_i} \sum_{l \neq t_i} \sum_{\alpha=0}^{\infty} \frac{\partial L_i}{\partial u_{l t_i^\alpha}} \delta u_{l t_i^\alpha} dt_i \\
 &= \int_{S_i} \sum_{l \neq t_i} \frac{\delta_l L_i}{\delta u_l} \delta u_l dt_i + \sum_l \frac{\delta_l L_i}{\delta u_{l t_i}} \delta u_l \Big|_p,
 \end{aligned}$$



where l denotes a multi-index, and

$$\frac{\delta_l L_i}{\delta u_l} = \sum_{\alpha=0}^{\infty} (-1)^\alpha \frac{d^\alpha}{dt_i^\alpha} \frac{\partial L_i}{\partial u_{l t_i^\alpha}} = \frac{\partial L_i}{\partial u_l} - \frac{d}{dt_i} \frac{\partial L_i}{\partial u_{l t_i}} + \frac{d^2}{dt_i^2} \frac{\partial L_i}{\partial u_{l t_i^2}} - \dots$$

Multi-time Euler-Lagrange equations for curves, $\mathcal{L} = \sum_i L_i[u] dt_i$

$$\frac{\delta_l L_i}{\delta u_l} = 0 \quad \forall l \neq t_i \quad \text{and} \quad \frac{\delta_l L_i}{\delta u_{l t_i}} = \frac{\delta_j L_j}{\delta u_{l t_j}} \quad \forall l,$$

Example: Kepler Problem

The classical Lagrangian of a particle in the gravitational potential

$$L_1[q] = \frac{1}{2}|q_{t_1}|^2 + \frac{1}{|q|}$$

can be combined with

$$L_2[q] = q_{t_1} \cdot q_{t_2} + (q_{t_1} \times q) \cdot e,$$

into a pluri-Lagrangian 1-form $L_1 dt_1 + L_2 dt_2$ and consider $q = q(t_1, t_2)$.

Example: Kepler Problem

The classical Lagrangian of a particle in the gravitational potential

$$L_1[q] = \frac{1}{2}|q_{t_1}|^2 + \frac{1}{|q|}$$

can be combined with

$$L_2[q] = q_{t_1} \cdot q_{t_2} + (q_{t_1} \times q) \cdot e,$$

into a pluri-Lagrangian 1-form $L_1 dt_1 + L_2 dt_2$ and consider $q = q(t_1, t_2)$.

Multi-time Euler-Lagrange equations:

$$\frac{\delta_1 L_1}{\delta q} = 0 \quad \Rightarrow \quad q_{t_1 t_1} = -\frac{q}{|q|^3} \quad (\text{Keplerian motion})$$

$$\frac{\delta_2 L_2}{\delta q} = 0 \quad \Rightarrow \quad q_{t_1 t_2} = e \times q_{t_1}$$

$$\frac{\delta_2 L_2}{\delta q_{t_1}} = 0 \quad \Rightarrow \quad q_{t_2} = e \times q \quad (\text{Rotation})$$

$$\frac{\delta_1 L_1}{\delta q_{t_1}} = \frac{\delta_2 L_2}{\delta q_{t_2}} \quad \Rightarrow \quad q_{t_1} = q_{t_2}$$

Table of Contents

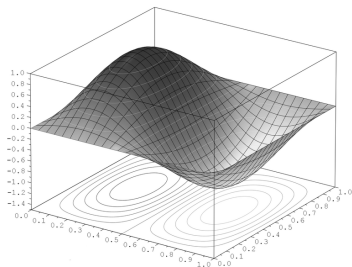
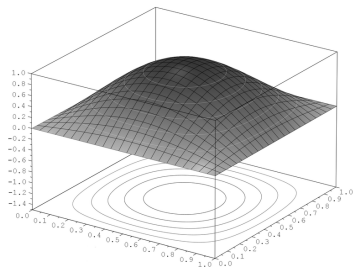
- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs**
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits

Pluri-Lagrangian principle ($d = 2$, continuous)

Given a 2-form

$$\mathcal{L} = \sum_{i,j} L_{ij}[u] dt_i \wedge dt_j,$$

find a field $u : \mathbb{R}^N \rightarrow \mathbb{C}$, such that $\int_{\Gamma} \mathcal{L}$ is **critical on all smooth 2-surfaces** Γ in multi-time \mathbb{R}^N , w.r.t. **variations of u** .

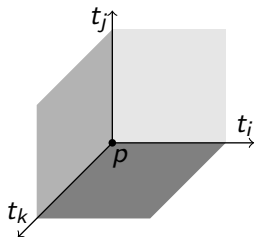
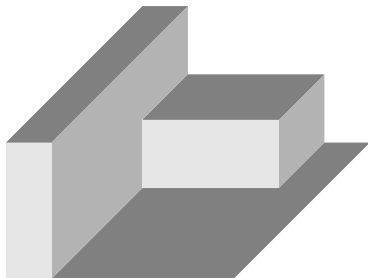


Example: KdV hierarchy, where $t_1 = x$ is the shared space coordinate, t_i time for i -th flow. (Details to follow.)

Multi-time EL equations

Consider a Lagrangian 2-form $\mathcal{L} = \sum_{i,j} L_{ij}[u] dt_i \wedge dt_j$.

Every smooth surface can be approximated arbitrarily well by **stepped surfaces**. Hence it is sufficient to require criticality on stepped surfaces, or just on their elementary corners.



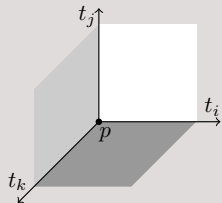
Multi-time EL equations

for $\mathcal{L} = \sum_{i,j} L_{ij}[u] dt_i \wedge dt_j$

$$\frac{\delta_{ij} L_{ij}}{\delta u_l} = 0 \quad \forall l \neq t_i, t_j,$$

$$\frac{\delta_{ij} L_{ij}}{\delta u_{l t_j}} = \frac{\delta_{ik} L_{ik}}{\delta u_{l t_k}} \quad \forall l \neq t_i,$$

$$\frac{\delta_{ij} L_{ij}}{\delta u_{l t_i t_j}} + \frac{\delta_{jk} L_{jk}}{\delta u_{l t_j t_k}} + \frac{\delta_{ki} L_{ki}}{\delta u_{l t_k t_i}} = 0 \quad \forall l.$$



Where

$$\frac{\delta_{ij} L_{ij}}{\delta u_l} = \sum_{\alpha=0}^{\infty} \sum_{\beta=0}^{\infty} (-1)^{\alpha+\beta} \frac{d^\alpha}{dt_i^\alpha} \frac{d^\beta}{dt_j^\beta} \frac{\partial L_{ij}}{\partial u_{l t_i^\alpha t_j^\beta}}$$

Example: Potential KdV hierarchy

$$u_{t_2} = Q_2 = u_{xxx} + 3u_x^2,$$

$$u_{t_3} = Q_3 = u_{xxxxx} + 10u_x u_{xxx} + 5u_{xx}^2 + 10u_x^3,$$

where we identify $t_1 = x$.

The differentiated equations $u_{xt_i} = \frac{d}{dx} Q_i$ are Lagrangian with

$$L_{12} = \frac{1}{2} u_x u_{t_2} - \frac{1}{2} u_x u_{xxx} - u_x^3,$$

$$L_{13} = \frac{1}{2} u_x u_{t_3} - u_x u_{xxxxx} - 2u_{xx} u_{xxx} - \frac{3}{2} u_{xxx}^2 + 5u_x^2 u_{xxx} + 5u_x u_{xx}^2 + \frac{5}{2} u_x^4.$$

Example: Potential KdV hierarchy

$$u_{t_2} = Q_2 = u_{xxx} + 3u_x^2,$$

$$u_{t_3} = Q_3 = u_{xxxxx} + 10u_x u_{xxx} + 5u_{xx}^2 + 10u_x^3,$$

where we identify $t_1 = x$.

The differentiated equations $u_{xt_i} = \frac{d}{dx} Q_i$ are Lagrangian with

$$L_{12} = \frac{1}{2} u_x u_{t_2} - \frac{1}{2} u_x u_{xxx} - u_x^3,$$

$$L_{13} = \frac{1}{2} u_x u_{t_3} - u_x u_{xxxxx} - 2u_{xx} u_{xxx} - \frac{3}{2} u_{xxx}^2 + 5u_x^2 u_{xxx} + 5u_x u_{xx}^2 + \frac{5}{2} u_x^4.$$

A suitable coefficient L_{23} of

$$\mathcal{L} = L_{12} dt_1 \wedge dt_2 + L_{13} dt_1 \wedge dt_3 + L_{23} dt_2 \wedge dt_3$$

can be found (nontrivial task!) in the form

$$L_{23} = \frac{1}{2}(u_{t_2} Q_3 - u_{t_3} Q_2) + p_{23}.$$

Example: Potential KdV hierarchy

- ▶ The equations $\frac{\delta_{12}L_{12}}{\delta u} = 0$ and $\frac{\delta_{13}L_{13}}{\delta u} = 0$ yield

$$u_{xt_2} = \frac{d}{dx} Q_2 \quad \text{and} \quad u_{xt_3} = \frac{d}{dx} Q_3.$$

- ▶ The equations $\frac{\delta_{12}L_{12}}{\delta u_x} = \frac{\delta_{32}L_{32}}{\delta u_{t_3}}$ and $\frac{\delta_{13}L_{13}}{\delta u_x} = \frac{\delta_{23}L_{23}}{\delta u_{t_2}}$ yield

$$u_{t_2} = Q_2 \quad \text{and} \quad u_{t_3} = Q_3,$$

the evolutionary equations!

- ▶ All other multi-time EL equations are corollaries of these.

Table of Contents

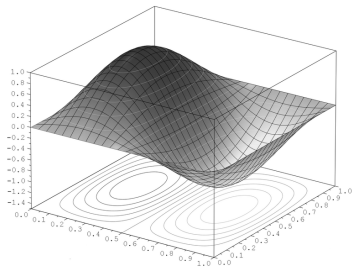
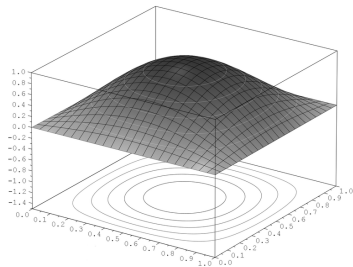
- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries**
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits

Closedness of the Lagrangian form

One could require additionally that \mathcal{L} is closed on solutions

↔ “Lagrangian multiform systems”.

Then the action is not just critical on every curve/surface, but also takes the same value on every curve/surface.



We do not take this as part of the definition, because one can show

Proposition

$d\mathcal{L}$ is constant on the set of solutions.

Closedness relates to other notions of integrability

$$\text{If } d\left(\sum_i L_i dt_i\right) = 0, \text{ then } \frac{dL_k}{dt_j} = \frac{dL_j}{dt_k}$$

Variational symmetries

t_j -flow changes L_k by a t_k -derivative.

⇒ Individual flows are variational symmetries of each other:

$$\text{If } d\left(\sum_{i,j} L_{ij} dt_i \wedge dt_j\right) = 0, \text{ then } \frac{dL_{ij}}{dt_k} = \frac{dL_{ik}}{dt_j} - \frac{dL_{jk}}{dt_i}$$

Variational symmetries

t_k -flow changes L_{ij} by a divergence in (t_i, t_j) .

⇒ Individual flows are variational symmetries of each other.

Idea: use variational symmetries to construct a pluri-Lagrangian structure

Variational Symmetries and pluri-Lagrangian structures

1-forms [Petrera, Suris. 2017]

Given a mechanical Lagrangian L_1 and a number of variational symmetries, we can construct coefficients L_i such that the pluri-Lagrangian 1-form

$$\sum_i L_i dt_i$$

describes the mechanical system coupled with its variational symmetries.

A similar result holds for Lagrangian 2-forms [Petrera, V. In preparation].

Given Lagrangians L_{1j} corresponding to the individual PDEs of a hierarchy, such that each PDE is a variational symmetry for the other Lagrangians, we can find also L_{ij} with $i, j > 1$ such that

$$\sum_{i,j} L_{ij} dt_i \wedge dt_j.$$

is a pluri-Lagrangian structure for the hierarchy.

Preliminaries

We think of the field $u(t_1, t_2)$ as a section of the bundle $\mathbb{R}^2(t_1, t_2) \times \mathbb{R}(u)$.

The derivatives of u live in the infinite jet bundle

$$\mathbb{R}^2(t_1, t_2) \times \mathcal{J}^\infty(u, u_{t_1}, u_{t_2}, u_{t_1 t_1}, u_{t_1 t_2}, u_{t_2 t_2}, \dots).$$

- ▶ A **vertical generalized vector field** on $\mathbb{R}^2(t_1, t_2) \times \mathbb{R}(u)$ is a vector field of the form $Q\partial_u$, where Q depends on u and its derivatives.
- ▶ The **prolongation** of $Q\partial_u$ is a vector field on the infinite jet \mathcal{J}^∞ defined as

$$\text{pr}(Q\partial_u) = \sum_{I \in \mathbb{N}^2} (D_I Q) \frac{\partial}{\partial u_I}.$$

(Motivation: describe the action of $Q\partial_u$ on a function of the jet \mathcal{J}^∞ .)

Preliminaries

- ▶ $Q\partial_u$ is a **variational symmetry** of $L : \mathcal{J}^\infty \rightarrow \mathbb{R}$ if its prolongation satisfies

$$\text{pr}(Q\partial_u)L = D_1F_1 + D_2F_2$$

for some $F_1, F_2 : \mathcal{J}^\infty \rightarrow \mathbb{R}$, where D_i is the total derivative w.r.t. t_i .

- ▶ A **conservation law** for $L : \mathcal{J}^\infty \rightarrow \mathbb{R}$ is a triple $J_1, J_2, Q : \mathcal{J}^\infty \rightarrow \mathbb{R}$ that satisfy

$$D_1J_1 + D_2J_2 = -Q \frac{\delta L}{\delta u}.$$

$J = (J_1, J_2)$ is called the **conserved current** Q is called the **characteristic** of the conservation law.

On solutions: $\text{div}J = 0$.

Noether's theorem for 2-dimensional PDEs

Theorem

Let $Q\partial_u$ be a variational symmetry of L , i.e. $\text{pr}(Q\partial_u)L = D_1F_1 + D_2F_2$.

Then

$$J_1 = \sum_{I \not\ni t_2} \left((D_I Q) \frac{\delta L}{\delta u_{I t_1}} \right) + \frac{1}{2} \sum_I D_2 \left((D_I Q) \frac{\delta L}{\delta u_{I t_1 t_2}} \right) - F_1,$$

$$J_2 = \sum_{I \not\ni t_1} \left((D_I Q) \frac{\delta L}{\delta u_{I t_2}} \right) + \frac{1}{2} \sum_I D_1 \left((D_I Q) \frac{\delta L}{\delta u_{I t_1 t_2}} \right) - F_2$$

are the components of the conserved current of a conservation law.

Proof. Integration by parts of $\text{pr}(Q\partial_u)L = \sum_I (D_I Q) \frac{\partial L}{\partial u_I}$ to get

$$\text{pr}(Q\partial_u)L = Q \frac{\delta L}{\delta u} + D_1(\cdots) + D_2(\cdots)$$

hence

$$-Q \frac{\delta L}{\delta u} = D_1(\cdots - F_1) + D_2(\cdots - F_1).$$

From variational symmetries to a pluri-Lagrangian 2-form

Consider a hierarchy of PDEs

$$u_i = Q_i(u_1, u_{11}, \dots) \quad i = 2, \dots, N,$$

with their Lagrangians

$$L_{1i} = p(u, u_1, u_{11}, \dots)u_i - h(u, u_1, u_{11}, \dots)$$

Assume that the prolonged vector fields $\text{pr}(Q_i \partial_u)$, commute and are variational symmetries of the L_{1j} :

$$\text{pr}(Q_i \partial_u)L_{1j} = D_1 A_{ij} + D_j B_{ij}$$

Lemma

There exist F_{ij} such that

$$D_1 F_{ij} = D_i L_{1j} - D_j L_{1i}$$

on solutions of the hierarchy

Sketch of proof. Show that $\int_{-\infty}^{\infty} D_i L_{1j} - D_j L_{1i} dt_1 = 0$.

From variational symmetries to a pluri-Lagrangian 2-form

Lemma

There exist F_{ij} such that $D_1 F_{ij} = D_i L_{1j} - D_j L_{1i}$ on solutions of the hierarchy

Theorem

For $i, j > 1$, let

$$L_{ij}[u] = \sum_{\alpha \geq 0} \frac{\delta_{1j} L_{1j}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_i - Q_i) - \sum_{\alpha \geq 0} \frac{\delta_{1i} L_{1i}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_j - Q_j) \\ + F_{ij}(u, u_1, u_{11}, \dots)$$

Then every solution of the hierarchy

$$u_i = Q_i(u_1, u_{11}, \dots) \quad i = 2, \dots, N,$$

is a critical point of

$$\mathcal{L}[u] = \sum_{i < j} L_{ij}[u] dt_i \wedge dt_j.$$

From variational symmetries to a pluri-Lagrangian 2-form

Theorem

$$L_{ij}[u] = \sum_{\alpha \geq 0} \frac{\delta_{1j} L_{1j}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_i - Q_i) - \sum_{\alpha \geq 0} \frac{\delta_{1i} L_{1i}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_j - Q_j) \\ + F_{ij}(u, u_1, u_{11}, \dots)$$

Sketch of proof. Show that $d\mathcal{L}$ attains a double zero on solutions of the hierarchy.

Then, on solutions:

$$d(\mathfrak{D}_{\text{pr}(v\partial_u)}\mathcal{L}) = \mathfrak{D}_{\text{pr}(v\partial_u)}d\mathcal{L} = 0,$$

where \mathfrak{D} is the Lie derivative. Hence locally there exists a 1-form Θ such that

$$\mathfrak{D}_{\text{pr}(v\partial_u)}\mathcal{L} = d\Theta$$

so for variations $v\partial_u$ that vanish on $\partial\Gamma$ we find

$$\int_{\Gamma} \mathfrak{D}_{\text{pr}(v\partial_u)}\mathcal{L} = 0, \quad \blacksquare$$

Example: Potential KdV hierarchy

$$u_2 = Q_2 = 3u_1^2 + u_{111},$$

$$u_3 = Q_3 = 10u_1^3 + 5u_{11}^2 + 10u_1u_{111} + u_{11111}.$$

The corresponding Lagrangians are

$$L_{12} = \frac{1}{2}u_1u_2 - u_1^3 - \frac{1}{2}u_1u_{111},$$

$$L_{13} = \frac{1}{2}u_1u_3 - \frac{5}{2}u_1^4 + 5u_1u_{11}^2 - \frac{1}{2}u_{111}^2,$$

On solutions of the evolutionary equations, there holds

$$\begin{aligned} D_2L_{13} - D_3L_{12} &= -10u_1^3u_{12} + 10u_1u_{11}u_{112} + 5u_{11}^2u_{12} + 3u_1^2u_{13} \\ &\quad - uu_{111}u_{1112} + \frac{1}{2}u_1u_{1113} + \frac{1}{2}u_{111}u_{13} - \frac{1}{2}u_{13}u_2 + \frac{1}{2}u_{12}u_3 \\ &= 15u_1^4u_{11} + 135u_1u_{11}^3 + 210u_1^2u_{11}u_{111} + 25u_1^3u_{1111} \\ &\quad - 18u_{11}u_{111}^2 + \frac{15}{2}u_{11}^2u_{1111} + 34u_1u_{111}u_{1111} \\ &\quad + 33u_1u_{11}u_{11111} + \frac{13}{2}u_1^2u_{111111} + \frac{1}{2}u_{11111}u_{111111} \\ &\quad - u_{111}u_{1111111} + \frac{1}{2}u_1u_{11111111}. \end{aligned}$$

Example: Potential KdV hierarchy

Integrating

$$\begin{aligned}D_2 L_{13} - D_3 L_{12} &= 15u_1^4 u_{11} + 135u_1 u_{11}^3 + 210u_1^2 u_{11} u_{111} + 25u_1^3 u_{1111} \\ &\quad - 18u_{11} u_{111}^2 + \frac{15}{2} u_{11}^2 u_{1111} + 34u_1 u_{111} u_{1111} \\ &\quad + 33u_1 u_{11} u_{11111} + \frac{13}{2} u_1^2 u_{111111} + \frac{1}{2} u_{1111} u_{11111} \\ &\quad - u_{111} u_{111111} + \frac{1}{2} u_1 u_{1111111}\end{aligned}$$

gives

$$\begin{aligned}F_{23} &= 3u_1^5 + \frac{135}{2} u_1^2 u_{11}^2 + 25u_1^3 u_{111} - \frac{25}{2} u_{11}^2 u_{111} + 7u_1 u_{111}^2 + 20u_1 u_{11} u_{1111} \\ &\quad + \frac{13}{2} u_1^2 u_{11111} + \frac{1}{2} u_{1111}^2 - \frac{1}{2} u_{111} u_{11111} - \frac{1}{2} u_{11} u_{111111} + \frac{1}{2} u_1 u_{1111111}.\end{aligned}$$

Now we can calculate the coefficient L_{23} as

$$L_{23} = \sum_{\alpha \geq 0} \frac{\delta_{13} L_{13}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_2 - Q_2) - \sum_{\alpha \geq 0} \frac{\delta_{12} L_{12}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_3 - Q_3) + F_{23}$$

Example: Potential KdV hierarchy

The first two equations of the potential KdV hierarchy have a pluri-Lagrangian structure

$$\mathcal{L} = L_{12} dt_1 \wedge dt_2 + L_{13} dt_1 \wedge dt_3 + L_{23} dt_2 \wedge dt_3$$

with

$$L_{12} = \frac{1}{2} u_1 u_2 - u_1^3 - \frac{1}{2} u_1 u_{111},$$

$$L_{13} = \frac{1}{2} u_1 u_3 - \frac{5}{2} u_1^4 + 5 u_1 u_{11}^2 - \frac{1}{2} u_{111}^2,$$

$$\begin{aligned} L_{23} = & 3u_1^5 - \frac{15}{2} u_1^2 u_{11}^2 + 10u_1^3 u_{111} - 5u_1^3 u_2 + \frac{7}{2} u_{11}^2 u_{111} + 3u_1 u_{11}^2 \\ & - 6u_1 u_{11} u_{1111} + \frac{3}{2} u_1^2 u_{11111} + 10u_1 u_{11} u_{112} - \frac{5}{2} u_{11}^2 u_2 - 5u_1 u_{111} u_2 \\ & + \frac{3}{2} u_1^2 u_3 - \frac{1}{2} u_{1111}^2 + \frac{1}{2} u_{111} u_{11111} - u_{111} u_{112} + \frac{1}{2} u_1 u_{113} \\ & + u_{1111} u_{12} - \frac{1}{2} u_{11} u_{13} - \frac{1}{2} u_{11111} u_2 + \frac{1}{2} u_{111} u_3. \end{aligned}$$

For any n we can construct a Lagrangian 2-form in n dimensions, describing $n - 1$ equations of the hierarchy.

Further examples

Nonlinear Schrödinger hierarchy

$$u_2 = Q_2 = iu_{11} - 2i|u|^2 u, \quad \bar{u}_2 = \bar{Q}_2 = -i\bar{u}_{11} + 2i|\bar{u}|^2 \bar{u},$$

$$u_3 = Q_3 = u_{111} - 6|u|^2 u_1, \quad \bar{u}_3 = \bar{Q}_3 = \bar{u}_{111} - 6|\bar{u}|^2 \bar{u}_1,$$

...

...

with Lagrangians

$$L_{12}[u] = \frac{i}{2} (u_2 \bar{u} - u \bar{u}_2) - |u_1|^2 - |u|^4,$$

$$L_{13}[u] = \frac{i}{2} (u_3 \bar{u} - u \bar{u}_3) + \frac{i}{2} (u_{11} \bar{u}_1 - u_1 \bar{u}_{11}) + \frac{3i}{2} |u|^2 (u_1 \bar{u} - u \bar{u}_1)$$

Slight generalization needed to deal with 2-component Lagrangians:

$$\begin{aligned} L_{23} = & \sum_{\alpha \geq 0} \frac{\delta_{13} L_{13}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_2 - Q_2) - \sum_{\alpha \geq 0} \frac{\delta_{12} L_{12}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_3 - Q_3) \\ & + \sum_{\alpha \geq 0} \frac{\delta_{13} L_{13}}{\delta \bar{u}_{t_1^{\alpha+1}}} D_1^\alpha (\bar{u}_2 - \bar{Q}_2) - \sum_{\alpha \geq 0} \frac{\delta_{12} L_{12}}{\delta \bar{u}_{t_1^{\alpha+1}}} D_1^\alpha (\bar{u}_3 - \bar{Q}_3) + F_{23} \end{aligned}$$

Further examples

Sine-Gordon and the potential modified KdV hierarchy

$$u_{12} = \sin u$$

$$u_3 = Q_3 = u_{111} + \frac{1}{2}u_1^3,$$

...

with Lagrangians

$$L_{12}[u] = \frac{1}{2}u_1 u_2 - \cos u,$$

$$L_{13}[u] = \frac{1}{2}u_1 u_3 - \frac{1}{8}u_1^4 + \frac{1}{2}u_{11}^2,$$

...

Further examples

Sine-Gordon and the potential modified KdV hierarchy

$$\begin{aligned}u_{12} &= D_1 Q_2 = \sin u \\u_3 &= Q_3 = u_{111} + \frac{1}{2} u_1^3, \\&\dots\end{aligned}$$

with Lagrangians

$$\begin{aligned}L_{12}[u] &= \frac{1}{2} u_1 u_2 - \cos u, \\L_{13}[u] &= \frac{1}{2} u_1 u_3 - \frac{1}{8} u_1^4 + \frac{1}{2} u_{11}^2, \\&\dots\end{aligned}$$

Slight generalization needed because Sine-Gordon is not evolutionary:

$$L_{23} = \sum_{\alpha \geq 1} \frac{\delta_{13} L_{13}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_2 - Q_2) - \sum_{\alpha \geq 0} \frac{\delta_{12} L_{12}}{\delta u_{t_1^{\alpha+1}}} D_1^\alpha (u_3 - Q_3) + F_{23}$$

Table of Contents

- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems**
- 6 Continuum limits

Quad equations

$$Q(U, U_1, U_2, U_{12}, \lambda_1, \lambda_2) = 0$$

Subscripts of U denote lattice shifts, λ_1, λ_2 are parameters.

Invariant under symmetries of the square, affine in each of U, U_1, U_2, U_{12} .

Integrability for systems quad equations:

Multi-dimensional consistency of

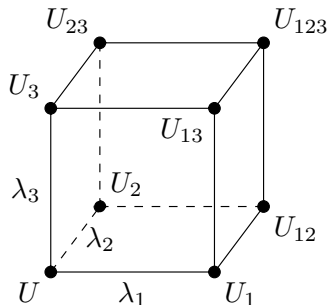
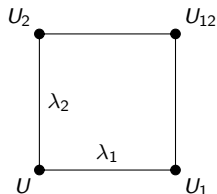
$$Q(U, U_i, U_j, U_{ij}, \lambda_i, \lambda_j) = 0,$$

i.e. the thunderee ways of calculating U_{123} give the same result.

Classification (under some extra assumptions) by Adler, Bobenko and Suris (ABS List).

Example: lattice potential KdV:

$$(U - U_{12})(U_1 - U_2) - \lambda_1 + \lambda_2 = 0$$



Quad equations

$$Q(U, U_1, U_2, U_{12}, \lambda_1, \lambda_2) = 0$$

Subscripts of U denote lattice shifts, λ_1, λ_2 are parameters.

Invariant under symmetries of the square, affine in each of U, U_1, U_2, U_{12} .

Integrability for systems quad equations:

Multi-dimensional consistency of

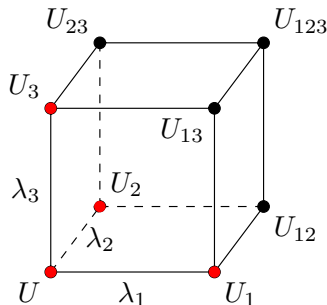
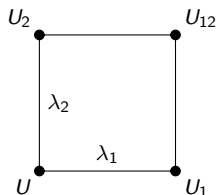
$$Q(U, U_i, U_j, U_{ij}, \lambda_i, \lambda_j) = 0,$$

i.e. the thunderee ways of calculating U_{123} give the same result.

Classification (under some extra assumptions) by Adler, Bobenko and Suris (ABS List).

Example: lattice potential KdV:

$$(U - U_{12})(U_1 - U_2) - \lambda_1 + \lambda_2 = 0$$



Quad equations

$$Q(U, U_1, U_2, U_{12}, \lambda_1, \lambda_2) = 0$$

Subscripts of U denote lattice shifts, λ_1, λ_2 are parameters.

Invariant under symmetries of the square, affine in each of U, U_1, U_2, U_{12} .

Integrability for systems quad equations:

Multi-dimensional consistency of

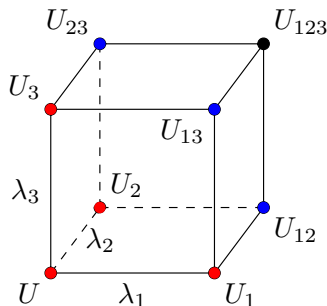
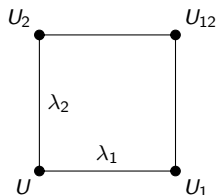
$$Q(U, U_i, U_j, U_{ij}, \lambda_i, \lambda_j) = 0,$$

i.e. the threedee ways of calculating U_{123} give the same result.

Classification (under some extra assumptions) by Adler, Bobenko and Suris (ABS List).

Example: lattice potential KdV:

$$(U - U_{12})(U_1 - U_2) - \lambda_1 + \lambda_2 = 0$$

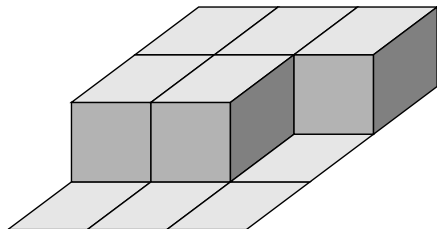
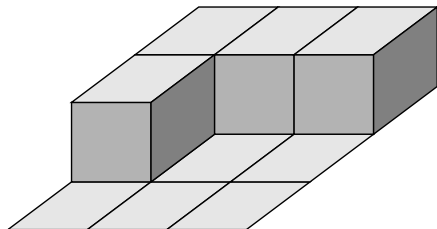


Pluri-Lagrangian structure for quad equations

For some discrete 2-form

$$\mathcal{L}(\square_{ij}) = \mathcal{L}(U, U_i, U_j, U_{ij}, \lambda_i, \lambda_j),$$

the action $\sum_{\square \in \Gamma} \mathcal{L}(\square)$ is critical on all 2-surfaces Γ in \mathbb{N}^N simultaneously.



To derive Euler-Lagrange equations: vary U at each point individually.

↔ It is sufficient to consider corners of an elementary cube.

[Lobb, Nijhoff. 2009]

Table of Contents

- 1 Introduction: Liouville-Arnold Integrability
- 2 Pluri-Lagrangian systems in mechanics
- 3 Pluri-Lagrangian systems of PDEs
- 4 Pluri-Lagrangian systems and variational symmetries
- 5 Discrete pluri-Lagrangian systems
- 6 Continuum limits**

Miwa shifts

Naive continuum limits of quad equations do not lead to integrable PDEs.

Continuum limit of an integrable difference equation

Skew embedding of the mesh \mathbb{Z}^N into multi-time \mathbb{R}^N

Discrete Q is a sampling of the continuous q :

$$Q = Q(\mathbf{n}) = q(t_1, t_2, \dots, t_N),$$

$$Q_i = Q(\mathbf{n} + \mathbf{e}_i) = q\left(t_1 - 2\lambda_i, t_2 + 2\frac{\lambda_i^2}{2}, \dots, t_N + 2(-1)^N \frac{\lambda_i^N}{N}\right)$$

[Miwa. [On Hirota's difference equations](#). Proceedings of the Japan Academy A. 1982]

Write quad equation in terms of q and expand in λ_1 .

Continuum limit of H1 (lattice potential KdV)

$$\left(\frac{1}{\lambda_1} + \frac{1}{\lambda_2} + U_{1,2} - U\right) \left(\frac{1}{\lambda_2} - \frac{1}{\lambda_1} + U_2 - U_1\right) = \frac{1}{\lambda_2^2} - \frac{1}{\lambda_1^2} \quad (\text{lpKdV})$$

This is a well-chosen representative of H1 out of many equivalent forms.

Often one finds it written as $(X - X_{12})(X_2 - X_1) = \alpha_1 - \alpha_2$

Miwa shifts

$$U = U(\mathbf{n}) = u(t_1, t_2, \dots, t_n),$$

$$U_i = U(\mathbf{n} + \mathbf{e}_i) = u\left(t_1 - 2\lambda_i, t_2 + 2\frac{\lambda_i^2}{2}, \dots, t_n + 2(-1)^n \frac{\lambda_i^N}{N}\right)$$

Plug into (lpKdV) and expand in λ_1, λ_2 .

In leading order everything cancels due to very specific form of quad eqn.

Generically we would have an ODE in t_1 , e.g.

$$\begin{aligned}(X - X_{12})(X_2 - X_1) = \lambda_1^2 - \lambda_2^2 &\Rightarrow 4(\lambda_1 + \lambda_2)x_{t_1}(\lambda_1 - \lambda_2)x_{t_1} = \lambda_1^2 - \lambda_2^2 \\ &\Rightarrow x_{t_1}^2 = \frac{1}{4}\end{aligned}$$

Continuum limit of H1 (lattice potential KdV)

Series expansion

$$\text{Quad Equation} \rightarrow \sum_{i,j} \frac{4}{ij} f_{i,j}[u] \lambda_1^i \lambda_2^j = 0,$$

where $f_{j,i} = -f_{i,j}$ and the factor $\frac{4}{ij}$ is chosen to normalize the $f_{0,j}$.

First row of coefficients:

$$f_{0,1} = -u_{t_2},$$

$$f_{0,2} = -3u_{t_1}^2 - u_{t_1 t_1 t_1} - \frac{3}{2}u_{t_1 t_2} + u_{t_3},$$

$$f_{0,3} = 8u_{t_1} u_{t_1 t_1} + 4u_{t_1} u_{t_2} + \frac{4}{3}u_{t_1 t_1 t_1 t_1} - \frac{4}{3}u_{t_1 t_3} - u_{t_2 t_2} - u_{t_4},$$

$$f_{0,4} = -5u_{t_1 t_1}^2 - \frac{20}{3}u_{t_1} u_{t_1 t_1 t_1} + 10u_{t_1} u_{t_1 t_2} + 5u_{t_1 t_1} u_{t_2} - \frac{5}{4}u_{t_2}^2 - \frac{10}{3}u_{t_1} u_{t_3} \\ - u_{t_1 t_1 t_1 t_1 t_1} + \frac{5}{3}u_{t_1 t_1 t_1 t_2} + \frac{5}{4}u_{t_1 t_2 t_2} - \frac{5}{4}u_{t_1 t_4} - \frac{5}{3}u_{t_2 t_3} + u_{t_5},$$

Continuum limit of H1 (lattice potential KdV)

Setting each f_{ij} equal to zero, we find

$$u_{t_2} = 0,$$

$$u_{t_3} = 3u_{t_1}^2 + u_{t_1 t_1 t_1}$$

$$u_{t_4} = 0,$$

$$u_{t_5} = 10u_{t_1}^3 + 5u_{t_1 t_1}^2 + 10u_{t_1} u_{t_1 t_1 t_1} + u_{t_1 t_1 t_1 t_1 t_1},$$

\vdots

\Leftrightarrow pKdV hierarchy

Whole hierarchy from single quad equation

using Miwa correspondence

$$U = U(\mathbf{n}) = u(t_1, t_2, \dots, t_n),$$

$$U_i = U(\mathbf{n} + \mathbf{e}_i) = u\left(t_1 - 2\lambda_i, t_2 + 2\frac{\lambda_i^2}{2}, \dots, t_n + 2(-1)^n \frac{\lambda_i^N}{N}\right)$$

Continuum limit of the Lagrangian

- ▶ Using **Miwa correspondence**:

Discrete $L \rightarrow$ Power series $\mathcal{L}_{\text{disc}}[u(\mathbf{t})]$

Action for $\mathcal{L}_{\text{disc}}[u(\mathbf{t})]$ is still a sum.

- ▶ Two applications of the **Euler-Maclaurin formula**:

$$\mathcal{L}_{\text{Miwa}}([u], \lambda_1, \lambda_2) = \sum_{i,j=0}^{\infty} \frac{B_i B_j}{i! j!} \partial_1^i \partial_2^j \mathcal{L}_{\text{disc}}([u], \lambda_1, \lambda_2).$$

where the differential operators are $\partial_k = \sum_{j=1}^N (-1)^{j+1} \frac{2\lambda_k^j}{j} \frac{d}{dt_j}$

- ▶ Then there holds $L_{\text{disc}}(\square) = \int_{\square} \mathcal{L}_{\text{Miwa}}([u(\mathbf{t})], \lambda_1, \lambda_2) \eta_1 \wedge \eta_2,$

where η_1 and η_2 are the 1-forms dual to the Miwa shifts.

This suggests the Lagrangian 2-form

$$\sum_{1 \leq i < j \leq N} \mathcal{L}_{\text{Miwa}}([u], \lambda_i, \lambda_j) \eta_i \wedge \eta_j.$$

Continuum limit of a Lagrangian 2-form

$L(U, U_1, U_2, U_{12}, \lambda_1, \lambda_2)$ Suitable choice \Rightarrow leading order cancellation

\downarrow Miwa shifts, Taylor expansion

$$\mathcal{L}_{\text{disc}}([u], \lambda_1, \lambda_2)$$

\downarrow Euler-Maclaurin formula

$$\mathcal{L}_{\text{Miwa}}([u], \lambda_1, \lambda_2) = \sum_{i,j=1}^{\infty} (-1)^{i+j} 4 \frac{\lambda_1^i}{i} \frac{\lambda_2^j}{j} \mathcal{L}_{i,j}[u]$$

\downarrow

\downarrow

$$\sum_{1 \leq i < j \leq N} \mathcal{L}_{\text{Miwa}}([u], \lambda_i, \lambda_j) \eta_i \wedge \eta_j = \sum_{1 \leq i < j \leq N} \mathcal{L}_{i,j}[u] dt_i \wedge dt_j$$

Continuum limit of the Lagrangian for H1

Lagrangian for (IpKdV)

$$L(\square) = \frac{1}{2} \left(U - U_{i,j} - \lambda_i^{-1} - \lambda_j^{-1} \right) \left(U_i - U_j + \lambda_i^{-1} - \lambda_j^{-1} \right) \\ + \left(\lambda_i^{-2} - \lambda_j^{-2} \right) \log \left(1 + \frac{U_i - U_j}{\lambda_i^{-1} - \lambda_j^{-1}} \right).$$

A well-chosen representative among many equivalent Lagrangians.

Continuum limit procedure:

- ▶ Miwa correspondence:

$$U = U(\mathbf{n}) = u(t_1, t_2, \dots, t_n),$$

$$U_i = U(\mathbf{n} + \mathbf{e}_i) = u \left(t_1 - 2\lambda_i, t_2 + 2\frac{\lambda_i^2}{2}, \dots, t_n + 2(-1)^n \frac{\lambda_i^N}{N} \right)$$

- ▶ Series expansion
- ▶ Euler-Maclaurin formula

Coefficients (after some post-limit simplifications)

$$\mathcal{L}_{1,2} = \frac{1}{2}u_1u_2$$

$$\mathcal{L}_{1,3} = -u_1^3 + \frac{1}{2}u_{11}^2 + \frac{1}{2}u_1u_3$$

$$\mathcal{L}_{1,4} = \frac{1}{2}u_1u_4$$

$$\mathcal{L}_{1,5} = -\frac{5}{2}u_1^4 + 5u_1u_{11}^2 - \frac{1}{2}u_{111}^2 + \frac{1}{2}u_1u_5$$

$$\mathcal{L}_{2,3} = -3u_1^2u_2 + u_{11}u_{12} - u_{111}u_2 + \frac{1}{2}u_2u_3$$

$$\mathcal{L}_{2,4} = \frac{1}{2}u_2u_4$$

$$\mathcal{L}_{2,5} = -10u_1^3u_2 + 10u_1u_{11}u_{12} - 5u_{11}^2u_2 - 10u_1u_{111}u_2 - u_{111}u_{112} + u_{1111}u_{12} - u_{11111}u_2 + \frac{1}{2}u_2u_5$$

$$\mathcal{L}_{3,4} = -u_{11}u_{14} + \frac{1}{2}u_3u_4$$

$$\mathcal{L}_{3,5} = 18u_1^5 + 30u_1^3u_{111} - 10u_1^3u_3 + 6u_{11}^2u_{111} + 8u_1u_{111}^2 - 6u_1u_{11}u_{1111} + 3u_{11}^2u_{11111} + 10u_1u_{11}u_{13} - 5u_{11}^2u_3 - 10u_1u_{111}u_3 - \frac{1}{2}u_{1111}^2 + u_{111}u_{11111} - u_{111}u_{113} + u_{1111}u_{13} - u_{11}u_{15} - u_{11111}u_3 + \frac{1}{2}u_3u_5$$

$$\mathcal{L}_{4,5} = -10u_1^3u_4 + 10u_1u_{11}u_{14} - 5u_{11}^2u_4 - 10u_1u_{111}u_4 - u_{111}u_{114} + u_{1111}u_{14} - u_{11111}u_4 + \frac{1}{2}u_4u_5$$

Coefficients (after some post-limit simplifications)

$$\mathcal{L}_{1,2} = \frac{1}{2}u_1u_2$$

$$\mathcal{L}_{1,3} = -u_1^3 + \frac{1}{2}u_{11}^2 + \frac{1}{2}u_1u_3$$

$$\mathcal{L}_{1,4} = \frac{1}{2}u_1u_4$$

$$\mathcal{L}_{1,5} = -\frac{5}{2}u_1^4 + 5u_1u_{11}^2 - \frac{1}{2}u_{111}^2 + \frac{1}{2}u_1u_5$$

$$\mathcal{L}_{2,3} = -3u_1^2u_2 + u_{11}u_{12} - u_{111}u_2 + \frac{1}{2}u_2u_3$$

$$\mathcal{L}_{2,4} = \frac{1}{2}u_2u_4$$

$$\mathcal{L}_{2,5} = -10u_1^3u_2 + 10u_1u_{11}u_{12} - 5u_{11}^2u_2 - 10u_1u_{111}u_2 - u_{111}u_{112} + u_{1111}u_{12} - u_{11111}u_2 + \frac{1}{2}u_2u_5$$

$$\mathcal{L}_{3,4} = -u_{11}u_{14} + \frac{1}{2}u_3u_4$$

$$\mathcal{L}_{3,5} = 18u_1^5 + 30u_1^3u_{111} - 10u_1^3u_3 + 6u_{11}^2u_{111} + 8u_1u_{111}^2 - 6u_1u_{11}u_{1111} + 3u_1^2u_{11111} + 10u_1u_{11}u_{13} - 5u_{11}^2u_3 - 10u_1u_{111}u_3 - \frac{1}{2}u_{1111}^2 + u_{111}u_{11111} - u_{111}u_{113} + u_{1111}u_{13} - u_{11}u_{15} - u_{11111}u_3 + \frac{1}{2}u_3u_5$$

$$\mathcal{L}_{4,5} = -10u_1^3u_4 + 10u_1u_{11}u_{14} - 5u_{11}^2u_4 - 10u_1u_{111}u_4 - u_{111}u_{114} + u_{1111}u_{14} - u_{11111}u_4 + \frac{1}{2}u_4u_5$$

Continuum limits of ABS equations

$$Q1_{\delta=0} \rightarrow v_3 = v_{111} - \frac{3v_{11}^2}{2v_1} \quad \text{Schwarzian KdV}$$

$$Q1_{\delta=1} \rightarrow v_3 = v_{111} - \frac{3}{2} \frac{v_{11}^2 - \frac{1}{4}}{v_1}$$

$$Q2 \rightarrow v_3 = v_{111} - \frac{3}{2} \frac{v_{11}^2 - \frac{1}{4}}{v_1} - \frac{3}{2} \frac{v_1^3}{v^2}$$

$$Q3_{\delta=0} \rightarrow v_3 = v_{111} - \frac{3}{2} \frac{v_{11}^2 - \frac{1}{4}}{v_1} + \frac{1}{2} v_1^3$$

$$Q3_{\delta=1} \rightarrow v_3 = v_{111} - \frac{3}{2} \frac{v_{11}^2 - \frac{1}{4}}{v_1} + \frac{1}{2} v_1^3 - \frac{3}{2} \frac{v_1^3}{\sin(v)^2}$$

$$Q4 \rightarrow v_3 = v_{111} - \frac{3}{2} \frac{v_{11} - \frac{1}{4}}{v_1} - \frac{3}{2} \wp(2v) v_1^3 \quad \text{Krichever-Novikov}$$

$$H1 \rightarrow v_3 = v_{111} + 3v_1^2 \quad \text{Potential KdV}$$

$$H3_{\delta=0} \rightarrow v_3 = v_{111} + \frac{1}{2} v_1^3 \quad \text{Potential mKdV}$$

All with their hierarchies

Conclusions

- ▶ The pluri-Lagrangian (or Lagrangian multiform) principle is a **widely applicable characterization of integrability**:
It applies to integrable ODEs and PDEs, and to integrable difference equations of any dimension.
- ▶ (Almost-)closedness of the pluri-Lagrangian form, i.e. $d\mathcal{L} = \text{const}$ is related to **variational symmetries**.
- ▶ Tools to construct pluri-Lagrangian structures:
 - ▶ Variational symmetries
 - ▶ Continuum limits
- ▶ Open questions:
 - ▶ Pluri-Lagrangian 3-form systems
 - ▶ Precise relation to (bi-)Hamiltonian structures
 - ▶ ...

Selected references

- General
- ▶ Lobb, Nijhoff. [Lagrangian multiforms and multidimensional consistency](#). J. Phys. A. 2009.
 - ▶ Suris. [Variational formulation of commuting Hamiltonian flows: multi-time Lagrangian 1-forms](#). J. Geometric Mechanics, 2013
 - ▶ Boll, Petrera, Suris. [What is integrability of discrete variational systems?](#) Proc. R. Soc. A. 2014.
 - ▶ Suris, V. [On the Lagrangian structure of integrable hierarchies](#). In: [Advances in Discrete Differential Geometry](#), Springer. 2016.
-
- Variational symmetries
- ▶ Petrera, Suris. [Variational symmetries and pluri-Lagrangian systems in classical mechanics](#). J. Nonlin. Math. Phys., 2017.
 - ▶ Petrera, V. [Variational symmetries and pluri-Lagrangian hierarchies](#). In preparation.
-
- Continuum limits
- ▶ V. [Continuum limits of pluri-Lagrangian systems](#). Journal of Integrable Systems, 2019
 - ▶ V. [A variational perspective on continuum limits of ABS and lattice GD equations](#), arXiv:1811.01855
-

Thank you for your attention!