Schlesinger transformations for discrete second Painlevé equation: d-P-II

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Abstract

A method to obtain the Schlesinger transformations for the standard discrete second Painlevé equation, d–P-II, is given. The procedure involves formulating a Riemann–Hilbert problem for a transformation matrix which transforms the solution of the linear problem but leaves the associated monodromy data the same.

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1. Introduction

A powerful method for studying the initial value problem for certain nonlinear ODEs was introduced in [1] and [2]. This method which is extension of the inverse spectral method (ISM) to ODEs, is called inverse monodromy method (IMM). It can be thought of as a nonlinear analogous of the Laplace’s method. A rigorous investigation of the six Painlevé transcendents, P I–P VI, using this method has been carried out [3–5]. In particular, in these articles, it is shown that certain Riemann–Hilbert (RH) problems, occurring in the process of implementing the IMM, can be rigorously investigated. Furthermore, for special relations among the monodromy data, and for certain restrictions

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the standard discrete second Painlevé equation, d-P II. The systematic derivation of the dP equations by using the Bäcklund transformations of the continuous Painlevé equations was given by Fokas, Grammaticos and Ramani [7]. Besides the rich mathematical structures of dP equations, such as the existence of Lax pairs, Bäcklund transformations, singularity confinement properties [8], the relation of dP equations to the continuous ones has been extensively investigated in the literature.

By exploiting the relation between the continuous and discrete Painlevé equations, in this Letter we present a method to obtain the Schlesinger transformations for the standard discrete second Painlevé equation, d-P II. The same method was used to obtain the Schlesinger transformations for P II–P V [9], and for PVI in [10]. These transformations lead to a class of relations between the solutions of d-P II when its parameters are changed. In the case of d-P II, the singularity structure of the monodromy problem is more complicated (regular singular points at \( \lambda = \pm 1 \) and irregular singular points at \( \lambda = 0, \infty \) of rank \( r = 2 \)) with respect to monodromy problem of P II.

Let \( x_n \) be the solution of d-P II with the parameters \( c_0, c_2 \). The associated monodromy problem for d-P II is \( \frac{\partial Y_n}{\partial \lambda} = A_n Y_n \) where \( \lambda \) plays the role of spectral parameter. The implementation of the isomonodromy method necessitates the investigation of the analytic properties of \( Y_n(\lambda) \) in complex \( \lambda \)-plane. It turns out that there exist a sectionally meromorphic function \( Y_n(\lambda) \), with certain jumps across the certain contours of the complex \( \lambda \)-plane; these jumps are specified by the so-called monodromy data, denoted by MD. We denoted by \( x_n \) and by \( Y_n, \sigma_n \) and \( Y_n \) when \( (c_0, c_2) \rightarrow (c_0', c_2') \). It turns out that it is possible to find appropriate transformations of \( (c_0, c_2) \) such that the MD are invariant. Then \( Y'_n(\lambda) = R_n(\lambda) Y_n(\lambda) \), and the Schlesinger transformation matrix \( R_n(\lambda) \), can be found in closed form, by solving a certain simple RH-problems. The transformation matrix \( R_n(\lambda) \) leads to a class of the transformations among the solutions \( x_n \) of d-P II.

The standard discrete second Painlevé equation, d-P II

\[
2c_3(x_{n+1} + x_{n-1})(1 - x_n^2) = -x_n(2c_2 + 2n + 1) + c_0, \quad c_3 \neq 0,
\]

(1)
can be obtained as the compatibility condition of the following linear system of equations [11],

\[
\frac{\partial Y_n}{\partial \lambda} = A_n(\lambda) Y_n(\lambda),
\]

(2.a)

\[
Y_{n+1} = B_n Y_n(\lambda),
\]

(2.b)

where

\[
A_n(\lambda) = A_1 \lambda + A_2 + A_3 \lambda^{-1} + A_4 \lambda^{-2} + A_5 \lambda^{-3} + A_6 (\lambda^2 - 1)^{-1},
\]

(3.a)

\[
B_n = B_1 \lambda^{-1} + B_2 + B_3 \lambda,
\]

(3.b)

and

\[
A_1 = A_5 = c_1 \sigma_3, \quad A_2 = \begin{pmatrix} 0 & 2c_3 x_n \\ 2c_3 x_{n-1} & 0 \end{pmatrix}, \quad A_3 = (c_2 + n - 2c_3 x_n x_{n-1}) \sigma_3,
\]

\[
A_4 = \begin{pmatrix} 0 & -2c_3 x_{n-1} \\ -2c_3 x_n & 0 \end{pmatrix} = -\sigma_1 A_2 \sigma_1, \quad A_6 = c_0 \sigma_1,
\]

\[
B_1 = \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix}, \quad B_2 = \begin{pmatrix} 0 & x_n \\ x_n & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}.
\]

(4)

\( \sigma_i, i = 1, 2, 3 \) are Pauli spin matrices and defined as

\[
\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}.
\]

(5)
The entries \((1, 1)\) and \((2, 2)\) of the compatibility condition \(\frac{dB_n}{d\lambda} + B_n A_n = A_{n+1} B_n\) are identically satisfied and the entries \((1, 2)\) and \((2, 1)\) give the d-P II.

2. Direct problem

The essence of the direct problem is to establish the analytic structure of \(Y_n\) in the entire complex \(\lambda\)-plane. Since, \((2.a)\) is a linear ODE in \(\lambda\), the analytic structure of \(Y_n\) is completely determined by its singularities. \((2.a)\) has regular singular points at \(\lambda = \pm 1\) and irregular singular points at \(\lambda = 0, \infty\) with rank \(r = 2\).

2.1. Solution about \(\lambda = 0\)

The formal solution \(\hat{Y}_n(0)(\lambda) = (\hat{Y}_{n,1}(\lambda), \hat{Y}_{n,2}(\lambda))\) of \((2.a)\) in the neighborhood of the irregular singular point \(\lambda = 0\) has the expansion

\[
\hat{Y}_n(0)(\lambda) \approx \frac{1}{\Delta_n} \left( I + \hat{Y}_{n,1}(\lambda) + \hat{Y}_{n,2}(\lambda)^2 + \cdots \right) e^{Q(0)(\lambda)},
\]

where

\[
\hat{Y}_{n,1} = \begin{pmatrix} 0 & x_{n-1} \\ -x_n & 0 \end{pmatrix}, \quad D_n(0) = -(c_2 + n)\sigma_3, \quad Q(0)(\lambda) = -\frac{c_3}{2\lambda^2}\sigma_3.
\]

Let \(Y_{n(j)}(\lambda)\), \(j = 1, \ldots, 4\), be solutions of \((2.a)\), such that \(Y_{n(j)}(\lambda) \sim \hat{Y}(0)(\lambda)\) as \(\lambda \to 0\) in the sector \(S_j(0)\), where the sectors are given as follows and indicated in Fig. 1.

\[
S_1(0): \quad -\frac{\pi}{4} \leq \arg \lambda < \frac{\pi}{4}, \quad S_2(0): \quad \frac{\pi}{4} \leq \arg \lambda < \frac{3\pi}{4},
\]

\[
S_3(0): \quad \frac{3\pi}{4} \leq \arg \lambda < \frac{5\pi}{4}, \quad S_4(0): \quad \frac{5\pi}{4} \leq \arg \lambda < \frac{7\pi}{4}, \quad |\lambda| < 1.
\]
The solutions \( Y_{n(j)}^{(0)} \) are related by the Stokes matrices \( G_{j}^{(0)} \) and the monodromy matrix \( M^{(0)} \) such that

\[
Y_{n(j+1)}^{(0)}(\lambda) = Y_{n(j)}^{(0)}(\lambda) G_{j}^{(0)}, \quad \lambda \in S_{j+1}, \ j = 1, 2, 3,
\]

\[
Y_{n(1)}^{(0)}(\lambda) = Y_{n(4)}^{(0)}(\lambda e^{2\pi i}) G_{4}^{(0)} M^{(0)}, \quad \lambda \in S_{1}^{(0)}.
\]

where

\[
G_{1}^{(0)} = \begin{pmatrix} 1 & a^{(0)} \\ 0 & 1 \end{pmatrix}, \quad G_{2}^{(0)} = \begin{pmatrix} 1 & 0 \\ b^{(0)} & 1 \end{pmatrix},
\]

\[
G_{3}^{(0)} = \begin{pmatrix} 1 & 0 \\ c^{(0)} & 1 \end{pmatrix}, \quad G_{4}^{(0)} = \begin{pmatrix} 1 & 0 \\ d^{(0)} & 1 \end{pmatrix}, \quad M^{(0)} = e^{2\pi i D_{0}^{(0)}} = e^{-2\pi i c_{2}^3}.
\]

2.2. Solution about \( \lambda = \infty \)

The formal solution \( \tilde{Y}_{n}^{(\infty)}(\lambda) = (\tilde{Y}_{n,1}^{(\infty)}(\lambda), \tilde{Y}_{n,2}^{(\infty)}(\lambda)) \), of (2.a) in the neighborhood of the irregular singular point \( \lambda = \infty \) has the expansion

\[
\tilde{Y}_{n}^{(\infty)}(\lambda) = \tilde{Y}_{n}^{(\infty)}(\lambda) \lambda D_{n}^{(\infty)} e^{Q^{(\infty)}(\lambda)} = (I + \tilde{Y}_{n,1}^{(\infty)} \lambda^{-1} + \tilde{Y}_{n,2}^{(\infty)} \lambda^{-2} + \cdots) \lambda D_{n}^{(\infty)} e^{Q^{(\infty)}(\lambda)},
\]

where

\[
\tilde{Y}_{n,1}^{(\infty)} = \begin{pmatrix} 0 \\ s_{n-1} \end{pmatrix}, \quad D_{n}^{(\infty)} = (c_{2} + n) \sigma_{3}, \quad Q^{(\infty)}(\lambda) = \frac{c_{3}}{2} \lambda^{2} \sigma_{3}.
\]

Let \( Y_{n(j)}^{(0)} \), \( j = 1, \ldots, 4 \), be solutions of (2.a), such that \( Y_{n(j)}^{(0)}(\lambda) \sim \tilde{Y}_{n}^{(\infty)}(\lambda) \) as \( \lambda \to \infty \) in the sector \( S_{j}^{(\infty)} \), where the sectors are given as follows and indicated in Fig. 1,

\[
S_{1}^{(\infty)}: \quad -\frac{\pi}{4} \leq \arg \lambda < \frac{\pi}{4}, \quad S_{2}^{(\infty)}: \quad \frac{\pi}{4} \leq \arg \lambda < \frac{3\pi}{4},
\]

\[
S_{3}^{(\infty)}: \quad \frac{3\pi}{4} \leq \arg \lambda < \frac{5\pi}{4}, \quad S_{4}^{(\infty)}: \quad \frac{5\pi}{4} \leq \arg \lambda < \frac{7\pi}{4}, \quad |\lambda| > 1.
\]

The solutions \( Y_{n(j)}^{(\infty)} \) are related by the Stokes matrices \( G_{j}^{(\infty)} \) and the monodromy matrix \( M^{(\infty)} \) such that

\[
Y_{n(j+1)}^{(\infty)}(\lambda) = Y_{n(j)}^{(\infty)}(\lambda) G_{j}^{(\infty)}, \quad \lambda \in S_{j+1}, \ j = 1, 2, 3,
\]

\[
Y_{n(1)}^{(\infty)}(\lambda) = Y_{n(4)}^{(\infty)}(\lambda e^{2\pi i}) G_{4}^{(\infty)} M^{(\infty)}, \quad \lambda \in S_{1}^{(\infty)},
\]

where

\[
G_{1}^{(\infty)} = \begin{pmatrix} 1 & 0 \\ a^{(\infty)} & 1 \end{pmatrix}, \quad G_{2}^{(\infty)} = \begin{pmatrix} 1 & b^{(\infty)} \\ 0 & 1 \end{pmatrix},
\]

\[
G_{3}^{(\infty)} = \begin{pmatrix} 1 & 0 \\ c^{(\infty)} & 1 \end{pmatrix}, \quad G_{4}^{(\infty)} = \begin{pmatrix} 1 & 0 \\ d^{(\infty)} & 1 \end{pmatrix}, \quad M^{(\infty)} = e^{-2\pi i D_{0}^{(\infty)}} = e^{-2\pi i c_{2}^3}.
\]

2.3. Solution about \( \lambda = 1 \)

The two linearly independent solutions \( Y_{n}^{(1)}(\lambda) = (\tilde{Y}_{n,1}^{(1)}(\lambda), \tilde{Y}_{n,2}^{(1)}(\lambda)) \) of (2.a) in the neighborhood of the regular singular point \( \lambda = 1 \) for \( c_{0} \neq n, n \in \mathbb{Z} \), and \( |\lambda - 1| < 1/2 \) has the following expansion

\[
Y_{n}^{(1)}(\lambda) = \tilde{Y}_{n}^{(1)}(\lambda)(\lambda - 1)^{D_{1}^{(0)}} = \tilde{Y}_{n,0}^{(1)} \left[ I + \tilde{Y}_{n,1}^{(1)}(\lambda - 1) + \tilde{Y}_{n,2}^{(1)}(\lambda - 1)^{2} + \cdots \right](\lambda - 1)^{D_{1}^{(0)}},
\]
where
\[ \hat{Y}_{n,0}^{(1)} = \begin{pmatrix} \mu_n^{(1)} & v_n^{(1)} \\ \mu_n^{(1)} & -v_n^{(1)} \end{pmatrix}, \quad D^{(1)} = \frac{c_0}{2} \sigma_3, \] (17)

and
\[ \mu_n^{(1)} = \mu_0^{(1)} \prod_{i=1}^{n-1} (1 + x_i), \quad v_n^{(1)} = v_0^{(1)} \prod_{i=1}^{n-1} (1 - x_i), \] (18)

where \( \mu_0^{(1)}, v_0^{(1)} \) are constant. (18) can be obtained by imposing the condition that \( Y_n^{(1)} \) satisfies (2.b). \( \hat{Y}_{n,1}^{(1)} \) satisfies
\[ \hat{Y}_{n,1}^{(1)} + [\hat{Y}_{n,1}^{(1)}, D^{(1)}] = (\hat{Y}_{n,0}^{(1)})^{-1} A_0^{(1)} \hat{Y}_{n,0}^{(1)}, \] (19)

where
\[ A_0^{(1)} = \sum_{k=1}^{5} A_k - \frac{1}{4} A_6. \] (20)

Monodromy matrix about \( \lambda = 1 \) is defined as
\[ Y_n^{(1)}(\lambda e^{2i\pi}) = Y_n^{(1)}(\lambda)M^{(1)}, \quad M^{(1)} = e^{2i\pi D^{(1)}} = e^{i\pi c_0 \sigma_3}. \] (21)

2.4. Solution about \( \lambda = -1 \)

The two linearly independent solutions \( Y_n^{(-1)}(\lambda) = (\hat{Y}_{n,1}^{(-1)}(\lambda), \hat{Y}_{n,2}^{(-1)}(\lambda)) \) of (2.a) in the neighborhood of the regular singular point \( \lambda = -1 \) for \( c_0 \neq n, n \in \mathbb{Z}, \) and \( |\lambda + 1| < 1/2 \) has the following expansion
\[ Y_n^{(-1)}(\lambda) = \hat{Y}_n^{(-1)}(\lambda)(\lambda + 1)^{D^{(-1)}} = \hat{Y}_n^{(-1)}(\lambda)(\lambda + 1)^{D^{(-1)}} \left\{ I + \hat{Y}_n^{(-1)}(\lambda + 1) + \hat{Y}_n^{(-1)}(\lambda + 1)^2 + \cdots \right\}(\lambda + 1)^{D^{(-1)}}, \] (22)

where
\[ \hat{Y}_n^{(-1)} = \begin{pmatrix} \mu_n^{(-1)} & v_n^{(-1)} \\ -\mu_n^{(-1)} & v_n^{(-1)} \end{pmatrix}, \quad D^{(-1)} = \frac{c_0}{2} \sigma_3, \] (23)

and
\[ \mu_n^{(-1)} = (-1)^n \mu_0^{(-1)} \prod_{i=1}^{n-1} (1 + x_i), \quad v_n^{(-1)} = (-1)^n v_0^{(-1)} \prod_{i=1}^{n-1} (1 - x_i), \] (24)

where \( \mu_0^{(-1)}, v_0^{(-1)} \) are constants. (24) can be obtained by imposing the condition that \( Y_n^{(-1)} \) satisfies (2.b). \( \hat{Y}_{n,1}^{(-1)} \) satisfies
\[ \hat{Y}_{n,1}^{(-1)} + [\hat{Y}_{n,1}^{(-1)}, D^{(-1)}] = (\hat{Y}_{n,0}^{(-1)})^{-1} A_0^{(-1)} \hat{Y}_{n,0}^{(-1)}, \] (25)

where
\[ A_0^{(-1)} = \sum_{k=1}^{5} (-1)^k A_k - \frac{1}{4} A_6. \] (26)

Monodromy matrix about \( \lambda = -1 \) is defined as
\[ Y_n^{(-1)}(\lambda e^{2i\pi}) = Y_n^{(-1)}(\lambda)M^{(-1)}, \quad M^{(-1)} = e^{2i\pi D^{(-1)}} = e^{i\pi c_0 \sigma_3}. \] (27)
2.5. Symmetries and monodromy data

The relation between \( Y^{(\infty)}_{n(1)} \) and \( Y^{(1)}_{n(1)} \), \( Y^{(0)}_{n(1)} \), and \( Y^{(-1)}_{n(1)} \) are given by the connection matrices \( E^{(k)} \), \( k = -1, 0, 1 \),

\[
Y^{(\infty)}_{n(1)}(\lambda) = Y^{(1)}_{n(1)}(\lambda) E^{(1)},
\]

\[
Y^{(\infty)}_{n(1)}(\lambda) = Y^{(0)}_{n(1)}(\lambda) E^{(0)},
\]

\[
Y^{(\infty)}_{n(1)}(\lambda) = Y^{(-1)}_{n(1)}(\lambda) E^{(-1)},
\]

where

\[
E^{(k)} = \begin{pmatrix} \alpha^{(k)} & \beta^{(k)} \\ \gamma^{(k)} & \delta^{(k)} \end{pmatrix}, \quad \det E^{(k)} = 1.
\] (29)

Noted that, if \( Y_n(\lambda) \) solve the linear differential equations (2) then \( \sigma_1 Y_{\frac{1}{\lambda}}(\lambda) \sigma_1 \) also solves the linear differential equations. So we have the following relation between the sectionally analytic functions \( Y^{(\infty)}_{n(j)}(\lambda) \) and \( Y^{(0)}_{n(j)}(\lambda) \)

\[
\sigma_1 Y^{(\infty)}_{n(j)} \left( \frac{1}{\lambda} \right) \sigma_1 = Y^{(0)}_{n(j)}(\lambda), \quad j = 1, \ldots, 4.
\] (30)

(30) implies the following relations

\[
\sigma_1 G^{(\infty)}_j \sigma_1 = G^{(0)}_j, \quad j = 1, \ldots, 4, \quad \sigma_1 E^{(0)} \sigma_1 = \left[ E^{(0)} \right]^{-1}.
\] (31)

Similarly, both \( Y_n(\lambda) \) and \( Y_3(\lambda e^{-i\pi}) \) solve the linear differential equations (2). So we have the following symmetry for the sectionally analytic functions \( Y^{(\infty)}_{n(1)}(\lambda) \):

\[
Y^{(\infty)}_{n(j+2)}(\lambda) = \sigma_3 Y^{(\infty)}_{n(j)}(\lambda e^{-i\pi}) \sigma_3, \quad Y^{(0)}_{n(j+2)}(\lambda) = \sigma_3 Y^{(0)}_{n(j)}(\lambda e^{-i\pi}) \sigma_3, \quad j = 1, 2,
\]

\[
Y^{(-1)}_{n(1)}(\lambda) = \sigma_3 Y^{(-1)}_{n(1)}(\lambda e^{-i\pi}) \sigma_3.
\] (32)

The symmetry relation (32) implies the relation

\[
G^{(\infty)}_{j+2} = \sigma_3 G^{(\infty)}_j \sigma_3, \quad G^{(0)}_{j+2} = \sigma_3 G^{(0)}_j \sigma_3, \quad j = 1, 2, \quad \sigma_3 E^{(-1)} \sigma_3 = E^{(1)}.
\] (33)

Hence, the set of the monodromy data MD is

\[
\text{MD} = \{a^{(\infty)}, b^{(\infty)}, a^{(0)}, b^{(0)}, \alpha^{(1)}, \beta^{(1)}, \gamma^{(1)}, \delta^{(1)}\}.
\] (34)

Clearly monodromy data are independent of \( \lambda \). Moreover, it can be easily shown that they are also independent of \( n \) and satisfy the following consistency condition

\[
G^{(\infty)}_1 G^{(\infty)}_2 J^{(-1)} G^{(\infty)}_3 G^{(\infty)}_4 M^{(\infty)} J^{(1)} = \left[ E^{(0)} \right]^{-1} \prod_{j=1}^4 G^{(0)}_j M^{(0)} E^{(0)},
\] (35)

where

\[
J^{(-1)} = \left[ E^{(-1)} \right]^{-1} M^{(-1)} E^{(-1)}, \quad J^{(1)} = \left[ E^{(1)} \right]^{-1} M^{(1)} E^{(1)}.
\] (36)

In particular, the trace of the consistency conditions (35) is

\[
T_1 e^{2\pi i (c_0 + 2c_2)} + T_2 e^{2\pi i c_0} + T_3 e^{2\pi i (c_0 + 2c_2)} + T_4 e^{2\pi i c_0} + T_5 e^{4\pi i c_2} + T_6 = e^{4\pi i c_2} \left( 1 - a^{(\infty)} b^{(\infty)} \right) + a^{(\infty)} b^{(\infty)} \left( 1 + a^{(\infty)} b^{(\infty)} \right) + 1,
\] (37)

where \( T_i, i = 1, \ldots, 6, \) can be written in terms of MD.
3. Schlesinger transformation

Let \( Y_{n(1)}^{(\infty)}(\lambda) \) and \( Y_{n(3)}^{(\infty)}(\lambda) \) be the limit values of \( Y_{n(1)}^{(\infty)}(\lambda) \), as \( \lambda \) approaches to contour \( C_R \) (see Fig. 2) from above and from below, respectively, and similarly \( Y_{n(3)}^{(\infty)}(\lambda) \) be the limit values of \( Y_{n(3)}^{(\infty)}(\lambda) \), as \( \lambda \) approaches to contour \( C_L \) from above and from below, respectively. Then by the definition (28.c) of the connection matrices \( E^{(j)} \) and the definition (21), (27) of monodromy matrices \( M^{(j)} \), \( j = -1, 1, [Y_{n(i)}^{(\infty)}(\lambda)]_\pm, i = 1, 3 \), are related as follows:

\[
C_R: \quad [Y_{n(1)}^{(\infty)}(\lambda)]_+ = [Y_{n(1)}^{(\infty)}(\lambda)]_- \begin{cases} J^{(1)} & \text{for } \lambda > 1, \\ I & \text{for } 1/2 < \lambda < 1, \\ J^{(-1)} & \text{for } -1 < \lambda < -1/2, \end{cases} \tag{38}
\]

\[
C_L: \quad [Y_{n(3)}^{(\infty)}(\lambda)]_+ = [Y_{n(3)}^{(\infty)}(\lambda)]_- \begin{cases} J^{(1)} & \text{for } \lambda < -1, \\ I & \text{for } -1 < \lambda < -1/2, \end{cases} \tag{39}
\]

where \( J^{(1)}, J^{(-1)} \) are given in (36).

Let \( R_n(\lambda) \) be the transformation matrix which transforms the solution of the linear problem (2) as

\[
Y_n^{(i)}(\lambda) = R_n(\lambda)Y_n(\lambda), \tag{40}
\]

but leaves the monodromy data associated with \( Y_n \) the same. Let \( x'_n \) and \( c'_i = c_i + \kappa_i \) be the transformed quantities of \( x_n \) and \( c_i, i = 0, 2 \), respectively. The consistency condition of the monodromy data (35) or (37) is invariant under the transformation if \( c'_0 = c_0 + p, c'_2 = c_2 + q/2 \) where \( p, q \) are integers. Let \( R_n(\lambda) = R_n^{(0)}(\lambda) \) when \( \lambda \) in \( S_j^{(0)}, j = 1, \ldots, 4 \), \( R_n(\lambda) = R_n^{(\infty)}(\lambda) \) when \( \lambda \) in \( S_j^{(\infty)}, i = 2, 4 \), and

\[
R_n(\lambda) = \begin{cases} R_n^{(\infty)}(\lambda) & \text{when } \lambda \in \left[ S_k^{(\infty)} \right]_+, \\ R_n^{(0)}(\lambda) & \text{when } \lambda \in \left[ S_k^{(0)} \right]_-, \end{cases} \tag{41}
\]

where the sectors \( \left[ S_k^{(\infty)} \right]_\pm, k = 1, 3, \) are

\[
\left[ S_1^{(\infty)} \right]_+ : -\pi/4 \leq \arg \lambda < 0, \quad \left[ S_1^{(\infty)} \right]_- : 0 \leq \arg \lambda < \frac{\pi}{4},
\]

\[
\left[ S_3^{(\infty)} \right]_+ : 3\pi/4 \leq \arg \lambda < \pi, \quad \left[ S_3^{(\infty)} \right]_- : \pi \leq \arg \lambda < \frac{5\pi}{4}, \tag{42}
\]

and \( |\lambda| > 1/2 \). Definition (9), (14) of the Stokes matrices, (28) of connection matrices and (38), (39) imply that the sectionally analytic transformation matrix \( R_n \) satisfies the following RH-problem on the contours indicated in Fig. 2.
with the following boundary conditions

\[
R_n^{(0)}(\lambda) \sim \left[ \tilde{Y}_n(\lambda) \right] \left( \frac{1}{\lambda} \right)^{\frac{1}{2}q\sigma} \left[ \tilde{Y}_n(\lambda) \right]^{-1}, \quad \text{as} \ \lambda \to 0, \ \lambda \in S_1^{(0)},
\]

\[
\left[ R_n^{(0)}(\lambda) \right]^+ \sim \left[ \tilde{Y}_n^{(0)}(\lambda) \right] \left[ \tilde{Y}_n^{(0)}(\lambda) \right]^{-1}, \quad \text{as} \ \lambda \to \infty, \ \lambda \in \left[ S_1^{(0)} \right]^+,
\]

\[
\left[ R_n^{(0)}(\lambda) \right]^+ \sim \left[ \tilde{Y}_n^{(0)}(\lambda) \right] \left[ \tilde{Y}_n^{(0)}(\lambda) \right]^{-1}, \quad \text{as} \ \lambda \to 1, \ \lambda \in \left[ S_1^{(0)} \right]^+,
\]

\[
\left[ R_n^{(0)}(\lambda) \right]^+ \sim \left[ \tilde{Y}_n^{(0)}(\lambda) \right] \left[ \tilde{Y}_n^{(0)}(\lambda) \right]^{-1}, \quad \text{as} \ \lambda \to -1, \ \lambda \in \left[ S_1^{(0)} \right]^+.
\]

From Eqs. (44)-(46) and the boundary conditions (48), the continuity of the RH-problem at \( \lambda = 0 \) and consistency at \( \lambda = \infty \) imply that \( p \) and \( q \) are even integers. Hence, the shifts in \((c_0, c_2)\) are

\[
(c'_0, c'_2) = (c_0 + 2k, c_2 + r), \quad k, r \in \mathbb{Z},
\]

and the transformation matrix \( R_n \) is analytic everywhere in \( \lambda \)-plane. \( R_n \) can be determined explicitly from the boundary conditions (48). It is enough to consider the particular cases \((k, r) = (\pm 1, 0)\) and \((k, r) = (0, \pm 1)\).

For \((c'_0, c'_2) = (c_0 + 2, c_2)\), the transformation matrix is as follows:

\[
R_{n,1} = \frac{r_1}{\lambda^2 - 1} \begin{pmatrix} (1 - 2\rho_1)(\lambda^2 - 1) + 2 & -2\lambda \\ -2\lambda & (1 + 2\rho_1)(\lambda^2 - 1) + 2 \end{pmatrix},
\]

where

\[
\rho_1 = \frac{1}{c_0 + 1} \left[ 2c_3(x_n + 1)(1 - x_{n-1}) + c_2 + n \right], \quad r_1^2 = \frac{1}{1 - 2\rho_1^2}.
\]

By using Eqs. (2.a) and (50) we can obtain the following Bäcklund transformation for \( x_n \) [12]

\[
x'_n = \frac{1}{1 + 2\rho_1} \left[ (1 - 2\rho_1)x_n + 2 \right].
\]

The transformation (52) breaks down if \( \rho_1 = -1/2 \). But then \((1 - 2\rho_1)x_n + 2\) must be zero or \( c_0 = -1 \). Hence, d-P performed one-parameter family of solutions characterized by the following discrete Riccati equation if \( c_0 = -1 \):

\[
x_n = -1 + \frac{c_2 + n}{2c_3(x_{n-1} - 1)}.
\]

For \((c'_0, c'_2) = (c_0 - 2, c_2)\), the transformation matrix \( R_{n,2} \) is

\[
R_{n,2} = \frac{r_2}{\lambda^2 - 1} \begin{pmatrix} (1 + 2\rho_2)(\lambda^2 - 1) + 2 & 2\lambda \\ 2\lambda & (1 - 2\rho_2)(\lambda^2 - 1) + 2 \end{pmatrix}.
\]
where
\[ \rho_2 = \frac{1}{c_0 - 1} \left( 2c_3(x_n + 1)(1 - x_{n-1}) + c_2 + n \right), \quad r_2^2 = \frac{1}{1 - 2\rho_2^2}. \] (55)

\( R_{n,2} \) yields the following Bäcklund transformation for \( x_n \),
\[ x_n' = \frac{1}{1 - 2\rho_2} \left[ (1 + 2\rho_2)x_n - 2 \right]. \] (56)

It should be noted that, the transformation (56) can be obtain by combining (52) with \( x_n'' = -x_n', \ c_0'' = -c_0' \). Similarly, (56) breaks down if \( \rho_2 = 1/2 \). But then \( (1 + 2\rho_2)x_n - 2 \) must be zero or \( c_0 = 1 \). Hence, one-parameter family of solutions of d-P2 satisfy the following discrete Riccati equation if \( c_0 = 1 \):
\[ x_n = 1 + \frac{c_2 + n}{2c_3(x_{n-1} + 1)}. \] (57)

For \( (c_0', c_2') = (c_0, c_2 + 1) \), the transformation matrix is \( R_{n,3} = B_n \) where \( B_n \) is given in (3.b). The transformation matrix \( R_{n,3} \) leads to \( x_{n+1}' = x_{n+1} \). For \( (c_0', c_2') = (c_0, c_2 - 1) \), the transformation matrix \( R_{n,4} \) is
\[ R_{n,4} = \begin{pmatrix} \frac{1}{\lambda} & -x_{n-1} \\ -x_{n-1} & \lambda \end{pmatrix} \] (58)
and the corresponding transformation is \( x_n' = x_{n-1} \).

Successive applications of \( R_{n,i}, i = 1, \ldots, 4 \), map \( c_0' = c_0 + 2k \) and \( c_2' = c_2 + r \), \( k, r \in \mathbb{Z} \). Also, it should be noticed that \( R_{n,1}R_{n,2} = I \).

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