# INTEGRABLE SPINOR MODELS IN TWO DIMENSIONAL SPACE-TIME. 6

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• Riemann-Hilbert problems and soliton solutions of Zakharov–Mikhailov models

#### The Lax representation for the ZM system

Start with the ZM–system:

$$\begin{split} &i\frac{\partial|\vec{\psi}\rangle}{\partial x} = \frac{1}{a} \left( |\vec{\phi}\rangle\langle\vec{\phi}^*|S_0|\vec{\psi}\rangle - |\vec{\phi}^*\rangle\langle\vec{\phi}|S_0|\vec{\psi}\rangle \right), \\ &i\frac{\partial|\vec{\phi}\rangle}{\partial t} = \frac{1}{a} \left( |\vec{\psi}^*\rangle\langle\vec{\psi}|S_0|\vec{\phi}\rangle - |\vec{\psi}\rangle\langle\vec{\psi}^*|S_0|\vec{\phi}\rangle \right), \end{split}$$

It allows Lax representation:

$$\Psi_x = U(x, t, \lambda)\Psi(x, t, \lambda), \qquad \Psi_t = V(x, t, \lambda)\Psi(x, t, \lambda),$$
$$U(x, t, \lambda) = \frac{U_1(x, t)}{\lambda - a}, \qquad V(x, t, \lambda) = \frac{V_1(x, t)}{\lambda + a},$$

 $U_1(x,t) = \phi H_{e_1} \phi^{-1}(x,t), \qquad V_1(x,t) = \psi H_{e_1} \psi^{-1}(x,t),$  $\phi(x,t) \in SO(8), \qquad \psi(x,t) \in SO(8), \qquad H_{e_1} = \text{diag}(1,0,0,0,0,0,0,-1).$ 

# The scattering problem for L

$$\begin{split} L: \quad i\Psi_x &= \frac{U_0(x,t)}{\lambda - a} \Psi(x,t,\lambda), \qquad M: \quad i\Psi_t = \frac{V_0(x,t)}{\lambda + a} \Psi(x,t,\lambda), \\ U_0 &= \phi J \phi^{\dagger}, \qquad \qquad V_0 = \psi J \psi^{\dagger}. \end{split}$$

In fact there is indeterminacy in the second operator:

$$M: \quad i\Psi_t = \frac{V_0(x,t)}{\lambda+a}\Psi(x,t,\lambda) - \Psi(x,t,\lambda)C(\lambda),$$

where  $C(\lambda)$  will be determined below.

Boundary conditions, i.e. the limits of  $U_0$  and  $V_0$  for  $x \to \pm \infty$ . For the spinor models the natural boundary conditions are

$$\lim_{x \to \pm \infty} \psi(x,t) = \mathbb{1}_N, \quad \lim_{x \to \pm \infty} \phi(x,t) = \mathbb{1}_N, \quad \lim_{x \to \pm \infty} U_0(x) = J, \quad \lim_{x \to \pm \infty} V_0(x) = J,$$

Asymptotic solutions:

$$i\Psi_{0,x} = \frac{J}{\lambda - a}\Psi_0(x,\lambda), \qquad \Psi_0(x,\lambda) = \exp\left(\frac{-iJx}{\lambda - a}\right).$$

#### Jost solutions:

$$\lim_{x \to \infty} \Psi(x, t, \lambda) \Psi_0^{-1}(x, \lambda) = \mathbb{1}, \qquad \lim_{x \to -\infty} \Phi(x, t) \Psi_0^{-1}(x, \lambda) = \mathbb{1}$$

and the scattering matrix. Due to the special choice of J and to the fact that the Jost solutions and the scattering matrix take values in the group SO(N)we can use the following block-matrix structure of  $T(\lambda, t)$ 

$$T(\lambda,t) = \psi^{-1}\phi(x,t,\lambda) = \begin{pmatrix} m_1^- & \vec{b}^{-T} & c_1^- \\ -\vec{B}^+ & \mathbf{T}_{22} & s_0\vec{B}^- \\ c_1^+ & -\vec{b}^{+T}s_0 & m_1^+ \end{pmatrix}, \qquad (1)$$

where  $\vec{b}^{\pm}(\lambda, t)$  and  $\vec{B}^{\pm}(\lambda, t)$  are N - 2-component vectors,  $\mathbf{T}_{22}(\lambda)$  is a  $(N - 2) \times (N - 2)$  block and  $m_1^{\pm}(\lambda)$ ,  $c_1^{\pm}(\lambda)$  are scalar functions.

# Jost solutions – integral equations

$$\Psi(x,\lambda) = \Psi_0(x,\lambda) - \frac{i}{\lambda - a} \int_{\infty}^x dy \ \Psi_0(x - y,\lambda) (U_0(y) - J) \Psi(y,\lambda),$$

$$\Phi(x,\lambda) = \Psi_0(x,\lambda) - \frac{i}{\lambda-a} \int_{-\infty}^x dy \ \Psi_0(x-y,\lambda) (U_0(y)-J) \Phi(y,\lambda),$$

$$\Psi_0(x-y,\lambda) = \exp\left(-\frac{i(x-y)}{\lambda-a} (1,0,0,\dots,0,-1)\right)$$

$$\Psi_0(x-y,\lambda) = \exp\left(\operatorname{Im}\left(\frac{(x-y)}{\lambda-a}\right) (1,0,0,\dots,0,-1) + oscillating\right)$$
where that  $\lim_{x\to\infty} U_1(x) = U_1(x) = U_1(x) = 0$ , then  $\operatorname{Im}\frac{1}{1-x} < 0$ 

Assume, that  $\lim_{x\to\pm\infty} U_1(x) = J$ . If  $\operatorname{Im}(\lambda - a) > 0$ , then  $\operatorname{Im} \frac{1}{\lambda - a} < 0$ . Then:

- If Im  $(\lambda a) = 0$ , then  $\Psi_0(x y, \lambda)$  oscillates and  $\Psi(x, \lambda)$  and  $\Phi(x, \lambda)$  are well defined!
- Consider  $\Psi(x,\lambda)$ : we have y > x and therefore  $\Psi_{0;11}(x-y,\lambda)$  decreases for  $\operatorname{Im} \frac{1}{\lambda-a} > 0$ ;  $\Psi_{0;NN}(x-y,\lambda)$  decrease for  $\operatorname{Im} \frac{1}{\lambda-a} < 0$ ; the rest matrix elements  $\Psi_{0;kk}(x-y,\lambda)$  oscillate. Therefore analytic extensions are possible for the first and the last columns only:

$$\Psi(x,\lambda) = \left(\Psi_{(1)}^+(x,\lambda), \vec{\Psi}(x,\lambda), \Psi_{(N)}^-(x,\lambda)\right)$$

• Consider  $\Phi(x, \lambda)$ : we have y < x and now the situation is opposite:

$$\Phi(x,\lambda) = \left(\Phi_{(1)}^{-}(x,\lambda), \vec{\Phi}(x,\lambda), \Phi_{(N)}^{+}(x,\lambda)\right)$$

# Fundamental analytic solutions

Important tools for reducing the ISP to a Riemann-Hilbert problem (RHP) are the fundamental analytic solution (FAS)  $\chi^{\pm}(x, t, \lambda)$ . Their construction is based on the generalized Gauss decomposition of  $T(\lambda, t)$ :

$$T(t,\lambda) = S_J^+ D_J^+ \hat{T}_J^-, \quad \text{or} \quad T(t,\lambda) = S_J^- D_J^- \hat{T}_J^+,$$
$$\chi^+(x,t,\lambda) = \phi(x,t,\lambda)T_J^-(t,\lambda) = \psi(x,t,\lambda)S_J^+(t,\lambda)D_J^+(\lambda),$$
$$\chi^-(x,t,\lambda) = \phi(x,t,\lambda)T_J^+(\lambda) = \psi(x,t,\lambda)S_J^-(t,\lambda)D_J^-(\lambda),$$

where

$$T_J^+(\lambda,t) = \begin{pmatrix} 1 & -\vec{\rho}^{+,T} & \tilde{c}^+ \\ 0 & 1\!\!\! 1 & -s_0\vec{\rho}^+ \\ 0 & 0 & 1 \end{pmatrix}, \quad T_J^-(\lambda,t) = \begin{pmatrix} 1 & 0 & 0 \\ \vec{\rho}^- & 1\!\!\! 1 & 0 \\ \tilde{c}^- & -\vec{\rho}^{-,T}s_0 & 1 \end{pmatrix},$$

$$\vec{\rho^+} = \frac{\vec{b^+}}{m_1^+}, \quad \vec{\rho^-} = \frac{\vec{B^-}}{m_1^-}, \quad \tilde{c}^+ = \frac{1}{2}(\vec{\rho^+}, s_0\vec{\rho^+}), \quad \tilde{c}^- = \frac{1}{2}(\vec{\rho^-}, s_0\vec{\rho^-}).$$

$$S_J^+(\lambda,t) = \begin{pmatrix} 1 & \vec{\tau}^{+,T} & \tilde{c}^+ \\ 0 & 1 & s_0 \vec{\tau}^+ \\ 0 & 0 & 1 \end{pmatrix}, \quad S_J^-(\lambda,t) = \begin{pmatrix} 1 & 0 & 0 \\ -\vec{\tau}^- & 1 & 0 \\ \tilde{c}^- & -\vec{\tau}^{-,T} s_0 & 1 \end{pmatrix},$$

$$\vec{\tau}^{+} = \frac{\vec{B}^{-}}{m_{1}^{+}}, \quad \vec{\tau}^{-} = \frac{\vec{b}^{+}}{m_{1}^{-}}, \quad \tilde{c}^{+} = \frac{1}{2}(\vec{\tau}^{+,T}s_{0}\vec{\tau}^{+}), \quad \tilde{c}^{-} = \frac{1}{2}(\vec{\tau}^{-,T}s_{0}\vec{\tau}^{-}).$$

$$D_J^+ = \begin{pmatrix} m_1^+ & 0 & 0\\ 0 & \mathbf{m}_2^+ & 0\\ 0 & 0 & 1/m_1^+ \end{pmatrix}, \qquad D_J^- = \begin{pmatrix} 1/m_1^- & 0 & 0\\ 0 & \mathbf{m}_2^- & 0\\ 0 & 0 & m_1^- \end{pmatrix} (2)$$

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where  $\vec{\tau}^{\pm}(\lambda,t) = \vec{b}^{\mp}/m_1^{\pm}$ ,  $\vec{\rho}^{\pm}(\lambda,t) = \vec{b}^{\pm}/m_1^{\pm}$  and

$$\mathbf{m}_{2}^{+} = \mathbf{T}_{22} + \frac{\vec{b}^{+}\vec{b}^{-T}}{m_{1}^{+}}, \qquad \mathbf{m}_{2}^{-} = \mathbf{T}_{22} + \frac{s_{0}\vec{b}^{-}\vec{b}^{+T}s_{0}}{m_{1}^{-}}$$

# Scattering matrix and its *t*-dependence

$$\Phi(x,t,\lambda) = \Psi(x,t,\lambda)T(t,\lambda), \quad T(\lambda,t) = \begin{pmatrix} m_1^- & \vec{b}^{-T} & c_1^- \\ -\vec{B}^+ & \mathbf{T}_{22} & s_0\vec{B}^- \\ c_1^+ & -\vec{b}^{+T}s_0 & m_1^+ \end{pmatrix},$$

Consider the limit for  $x \to -\infty$ :

$$i\frac{\partial\Phi}{\partial t} = \frac{V_1}{\lambda + a}\Phi(x, t, \lambda) - \Phi(x, t, \lambda)C(\lambda) \qquad x \to -\infty,$$

$$\Rightarrow \qquad i\frac{\partial\Psi_0}{\partial t} = \frac{J}{\lambda + a}\Psi_0(x, \lambda) - \Psi_0(x, \lambda)C(\lambda), \qquad C(\lambda) = \frac{J}{\lambda + a}.$$

because  $\frac{\partial \Psi_0}{\partial t} = 0!$  Next consider the limit for  $x \to \infty$  with  $\Phi = \Psi T$ :

$$\Rightarrow \qquad i\Psi_0(x,\lambda)\frac{\partial T}{\partial t} = \frac{J}{\lambda+a}\Psi_0(x,\lambda)T(t,\lambda) - \Psi_0(x,\lambda)T(t,\lambda)C(\lambda).$$

Finally:

$$i\frac{\partial T}{\partial t} = \left[\frac{J}{\lambda+a}, T(t,\lambda)\right].$$

In components we get:

$$\frac{\partial m_1^{\pm}(\lambda)}{\partial t} = 0, \qquad \frac{\partial m_2^{\pm}(\lambda)}{\partial t} = 0, \quad i\frac{\partial \vec{b}^{\pm}}{\partial t} = \pm \frac{2\vec{b}^{\pm}(\lambda,t)}{\lambda+a}, \quad i\frac{\partial \vec{B}^{\pm}}{\partial t} = \pm \frac{2\vec{B}^{\pm}(\lambda,t)}{\lambda+a},$$

Thus  $m_1^-(\lambda)$  and  $m_1^+(\lambda)$ : i) are analytic functions of  $\lambda$  for Im  $\lambda < 0$  and Im  $\lambda > 0$ ; ii) provide generating functionals of conservation laws for the spinor models. Usually for other models we use:

$$\ln m_1^-(\lambda) = \sum_{k=1}^{\infty} I_k \lambda^{-k}; \qquad \frac{\partial I_k}{\partial t} = 0$$

and  $I_k$  come out to have densities, which are local in the dynamical variables; besides  $I_k$  are in involution, i.e. the Poisson brackets  $\{I_k, I_m\} = 0$  In this case we need to check if  $I_k$  will be local or nonlocal in  $\vec{\phi}$  and  $\vec{\psi}$ .

Besides we have a whole  $(N-2) \times (N-2)$  matrix  $m_2^+(\lambda)$  that also generates integrals of motion. Each matrix element of  $m_2^+(\lambda)$  generates conservation laws, but in general we can not expect neither local densities, nor vanishing Poisson brackets between these integrals. The FAS for real  $\lambda$  are linearly related

$$\chi^+(x,t,\lambda) = \chi^-(x,t,\lambda)G_J(\lambda,t), \qquad G_{0,J}(\lambda,t) = \hat{T}_J^-(\lambda,t)T_J^+(\lambda,t).$$
(3)

Introduce:

$$\xi^{\pm}(x,t,\lambda) = \chi^{\pm}(x,t,\lambda)\hat{\Psi}_0(x,\lambda).$$

Then the RHP can be written as:

$$\xi^{+}(x,t,\lambda) = \xi^{-}(x,t,\lambda)G_{J}(x,t,\lambda), \qquad \lambda \in \mathbb{R},$$

$$i\frac{\partial G_{J}}{\partial x} = \frac{1}{\lambda - a}[J,G_{J}(x,t,\lambda)], \qquad i\frac{\partial G_{J}}{\partial t} = \frac{1}{\lambda + a}[J,G_{J}(x,t,\lambda)].$$

$$\lim_{\lambda \to a} \xi^{\pm}(x,t,\lambda) = \mathbb{1}.$$
(4)

Obviously the sewing function  $G_j(x, \lambda, t)$  is uniquely determined by the Gauss factors  $T_J^{\pm}(\lambda, t)$  and

$$G(x,t,\lambda) = \mathcal{E}_0^{-1} G_0(\lambda) \mathcal{E}_0(x,t,\lambda), \qquad \mathcal{E}_0(x,t,\lambda) = \exp\left(-\frac{iJx}{\lambda-a} - \frac{iJt}{\lambda+a}\right).$$

Let  $\xi_0(x, t, \lambda)$  be a regular solution to RHP. Construct singular solution of RHP with simple pole singularities at  $\lambda_1^+$  and  $\lambda_1^-$ .

First construct singular solutions with canonical normalization at  $\lambda = \infty$ .

$$\xi_1(x,t,\lambda) = u(x,t,\lambda)\xi_0(x,t,\lambda) \quad \text{and} \quad \chi_1^{\pm}(x,t,\lambda) = u(x,t,\lambda)\chi_0^{\pm}(x,t,\lambda),$$
$$u(x,t,\lambda) = \mathbb{1} + (c_1(\lambda) - 1)P_1(x,t) + \left(\frac{1}{c_1(\lambda)} - 1\right)\bar{P}_1(x,t), \quad c_1(\lambda) = \frac{\lambda - \lambda_1^+}{\lambda - \lambda_1^-}$$
$$P_1(x,t) = \frac{|n_1\rangle\langle m_1|}{\langle m_1|n_1\rangle}, \quad \bar{P}_1(x,t) = S_0P_1^T(x,t)S_0 = \frac{|S_0m_1\rangle\langle n_1S_0|}{\langle m_1|n_1\rangle},$$

Since  $\chi_1^{\pm}(x, t, \lambda)$  and  $\chi_0^{\pm}(x, t, \lambda)$  satisfy the equations:

$$i\frac{\partial\chi_1^{\pm}}{\partial x} = \frac{U_1(x,t)}{\lambda-a}\chi_1^{\pm}(x,t,\lambda), \qquad \frac{\partial\chi_0^{\pm}(x,t,\lambda)}{\partial x} = \frac{J}{\lambda-a}\chi_0^{\pm}(x,t,\lambda),$$

Then the dressing factor must satisfy the equation:

$$i\frac{\partial u}{\partial x} = \frac{U_1(x)}{\lambda - a}u(x, t, \lambda) - u(x, t, \lambda)\frac{J}{\lambda - a}.$$
(5)

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identically with respect to  $\lambda$ . But  $u(x, t, \lambda)$  is rational function of  $\lambda$  which has poles and zeroes at  $\lambda = \lambda_1^+$  and  $\lambda = \lambda_1^-$ . This means that it is enough to require that the residues of the left hand side of (5) at these points vanish. From this it follows:

$$|n_1(x,t)\rangle = \mathcal{E}(x,t,\lambda_1^+)|n_{10}\rangle, \qquad \langle m_1(x,t)| = \langle m_{10}|\mathcal{E}^{-1}(x,t,\lambda_1^-).$$
 (6)

In other words the dependence of the projector  $P_1(x,t)$  is determined by the eigenfunctions of L with trivial potential  $U_0 = J$ , since  $\chi_0^{\pm}(x,t,\lambda) = \mathcal{E}(x,t,\lambda)$ .

Besides  $u(x, t, \lambda)$  must be an element of the SO(N) group, i.e.

$$u^{-1}(x,t,\lambda) = S_0 u^T(x,t,\lambda) S_0,$$

which means that the projectors  $P_1$  and  $P_1(x, t)$  and the polarization vectors must satisfy:

$$P_1\bar{P}_1(x,t) = \bar{P}_1(x,t)P_1 = 0, \qquad \langle m_1|S_0|m_1\rangle = \langle n_1|S_0|n_1\rangle = 0.$$

If we need normalization at  $\lambda = a$ , the we could use:

$$\tilde{\xi}^+(x,t,\lambda) = \xi^+(x,t,\lambda)\hat{\xi}^+(x,t,a), \qquad \tilde{\xi}^-(x,t,\lambda) = \xi^-(x,t,\lambda)\hat{\xi}^-(x,t,a).$$

$$\tilde{u}(x,t,\lambda) = u(x,t,\lambda)\hat{u}(x,t,a),$$

$$\tilde{u}(x,t,\lambda) = \left(\mathbb{1} + (c_1(\lambda) - 1)P_1(x,t) + \left(\frac{1}{c_1(\lambda)} - 1\right)\bar{P}_1(x,t)\right)$$

$$\cdot \left(\mathbb{1} + (c_1(a) - 1)\bar{P}_1(x,t) + \left(\frac{1}{c_1(a)} - 1\right)P_1(x,t)\right)$$

$$= \mathbb{1} + \left(\frac{c_1(\lambda)}{c_1(a)} - 1\right)P_1(x,t) + \left(\frac{c_1(a)}{c_1(\lambda)} - 1\right)\bar{P}_1(x,t).$$
(7)

# The one soliton solution

Given the sewing function  $\Psi_0(x,\lambda)$  for  $\lambda \in \mathbb{R}$  construct the fundamental analytic solutions  $\xi^+(x,\lambda)$  analytic for  $\lambda \in \mathbb{C}_+$  and  $\xi^-(x,\lambda)$  analytic for  $\lambda \in \mathbb{C}_$ such that they satisfy the canonical normalization  $\lim_{\lambda\to\infty} \xi^-(x,\lambda) = \mathbb{1}$ .

**Remember:**  $\xi^{\pm}(x,\lambda)$  satisfy the equations:

$$i\frac{\partial\xi^{\pm}}{\partial x} = \frac{U_1(x)}{\lambda - a}\xi^{\pm}(x, t, \lambda) - \xi^{\pm}(x, t, \lambda)\frac{J}{\lambda - a},$$

$$i\frac{\partial\xi^{\pm}}{\partial t} = \frac{V_1(x)}{\lambda + a}\xi^{\pm}(x, t, \lambda) - \xi^{\pm}(x, t, \lambda)\frac{J}{\lambda + a}.$$
(8)

If we find the solution of the Riemann-Hilbert problem, the we can immediately find also  $U_1(x)$ . Multiply eq. (8) by  $\lambda - a$  and by  $\hat{\xi}^{\pm}(x,\lambda)$  on the right, then take the limit  $\lambda \to a$ :

$$\lim_{\lambda \to a} : i(\lambda - a) \frac{\partial \xi^{\pm}}{\partial x} \hat{\xi}^{\pm}(x, \lambda) = U_1(x) - \xi^{\pm} J \hat{\xi}^{\pm}(x, \lambda),$$

i.e.

$$U_1(x,t) = \lim_{\lambda \to a} \left( \xi^{\pm} J \hat{\xi}^{\pm}(x,\lambda) - i(\lambda-a) \frac{\partial \xi^{\pm}}{\partial x} \hat{\xi}^{\pm}(x,\lambda) \right).$$
(9)

Since we started with  $\xi^{\pm}(x,t,\lambda) = u(x,t,\lambda)\xi_0^{\pm}$  and  $\xi_0^{\pm} = 1$ , then  $U_1(x,t) = u(x,t,a)J\hat{u}(x,t,a).$ 

where  $u(x, t, \lambda)$  is the dressing factor, which we constructed above. Similarly:

$$V_1(x,t) = \lim_{\lambda \to -a} \left( \xi^{\pm} J \hat{\xi}^{\pm}(x,\lambda) - i(\lambda+a) \frac{\partial \xi^{\pm}}{\partial x} \hat{\xi}^{\pm}(x,\lambda) \right)$$
  
=  $u(x,t,-a) J \hat{u}(x,t,-a)$  (10)

How to calculate  $\vec{\phi}(x,t)$  and  $\vec{\psi}(x,t)$ ? Assume we start with the trivial solution, corresponding to  $\xi_0^{\pm} = \mathbb{1}$ . Then  $\vec{\phi}_0 = \text{const}$ ,  $\vec{\psi}_0 = \text{const}$  with  $(\vec{\phi}_0^*|S_0|\vec{\psi}_0) = 0$  and  $(\vec{\phi}_0|S_0|\vec{\psi}_0) = 0$ . Then the dressed solutions will be:  $\vec{\phi}(x,t) = u(x,t,a)\vec{\phi}_0, \qquad \vec{\psi}(x,t) = u(x,t,-a)\vec{\psi}_0.$ 

Check it



RHP:

$$\xi^{+}(x,t,\lambda) = \xi^{-}(x,t,\lambda)G(x,t,\lambda), \qquad \lambda \in \mathbb{R}, \qquad \xi^{\pm}, G \in so(N).$$
$$i\frac{\partial G}{\partial x} = \frac{1}{\lambda - a}[J,G(x,t,\lambda)], \qquad i\frac{\partial G}{\partial t} = \frac{1}{\lambda + a}[J,G(x,t,\lambda)],$$

Several versions of getting N-soliton solutions via dressing method:

- Start with  $\xi_0^{\pm} = 1$ ; then construct  $u_1(x, t, \lambda)$  and derive  $\xi_1^{\pm} = u_1(x, t, \lambda)$ . Now apply the dressing on  $\xi_1^{\pm}$ , derive  $u_2(x, t, \lambda)$  and find  $\xi_2^{\pm} = u_2(x, t, \lambda)u_1(x, t, \lambda)$ . etc, etc.
- Use projectors of higher rank, e.g.:

$$P(x,t) = \sum_{k,j=1}^{2} |n_k\rangle \widehat{M}_{kj} \langle m_j|, \qquad M_{kj} = \langle m_j | n_k \rangle, \qquad \widehat{M} = M^{-1}.$$

This provides one-soliton solution with more complicated internal structure. • use more general dressing factors:

$$u(x,t,\lambda) = \mathbb{1} + \sum_{j=1}^{N} \left( (c_j(\lambda) - 1)P_j + \left( (c_j^{-1}(\lambda) - 1)\bar{P}_j \right) \right),$$

Impose constraints:

$$u(x,t,\lambda)S_0u^T(x,t,\lambda)S_0 = \mathbb{1},$$

and

$$i\frac{\partial u}{\partial x} + \frac{U_1(x)}{\lambda - a}u(x, t, \lambda) - u(x, t, \lambda)\frac{J}{\lambda - a} = 0.$$
$$i\frac{\partial u}{\partial x} + \frac{V_1(x)}{\lambda + a}u(x, t, \lambda) - u(x, t, \lambda)\frac{J}{\lambda + a} = 0.$$

which must hold identically with respect to  $\lambda$ . This leads to a set of algebraic equations on  $P_j(x, t)$ .