

Integrals of a Lotka-Volterra System of Infinite Species

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A Lotka-Volterra system of infinite species is introduced. Each of the infinite species is represented by a point on a unit circle. The probability density on the circle is given by the solution of the Lotka-Volterra system. Infinite number of conserved quantities are given for the system.

Here we introduce a continuous version of the previous result¹⁾ on a Lotka-Volterra system of $2s+1$ variables which has $s+1$ conserved quantities. A Lotka-Volterra system of n variables

$$\frac{d}{dt}P_i = P_i(P_{i-1} - P_{i+1})$$

with $P_{i+n} = P_i$ for each integer i , has soliton solutions.²⁾⁻⁶⁾ Toda lattice⁷⁾ is well known because of its soliton solutions. Toda lattice of $2m$ variables has m conserved quantities.⁸⁾⁻¹⁰⁾ In the discrete version of our system^{1),11)-16)} each of $2s+1$ species interacts with the other $2s$ species as

$$\frac{d}{dt}P_i = P_i \left(\sum_{j=1}^s P_{i-j} - \sum_{j=1}^s P_{i+j} \right) \quad (1)$$

with $P_{i+2s+1} = P_i$ for each integer i . The $s+1$ conserved quantities for Eq. (1) are given in the previous paper by a combinatorial proof. The conserved quantities for the case $s=2$ are

$$P_1 + P_2 + P_3 + P_4 + P_5 = I_0,$$

$$P_1 P_2 P_4 + P_2 P_3 P_5 + P_3 P_4 P_1 + P_4 P_5 P_2 + P_5 P_1 P_3 = I_1$$

and

$$P_1 P_2 P_3 P_4 P_5 = I_2.$$

Consider the continuous version of Eq. (1),

$$\frac{d}{dt}P(x, t) = P(x, t) \left(\int_{x-\pi}^x P(y, t) dy - \int_x^{x+\pi} P(y, t) dy \right) \quad (2)$$

with $P(x, t) = P(x+2\pi, t)$ for each x .

The conserved quantities are very naturally introduced to this equation. Consider two points on a unit circle P and Q whose coordinates are $(\cos x, \sin x)$ and $(\cos y, \sin y)$, respectively. If the counterclockwise way from P to Q on the circle is shorter than the clockwise way, we write $x < y$. Otherwise, we write $x > y$.

Let $x_1, x_2, \dots, x_{2r+1}$ satisfy the conditions $0 \leq x_i < 2\pi$, $x_{i+1}, x_{i+2}, \dots, x_{i+r} < x_{i+r+1}$, for $i=1, 2, \dots, 2r+1$. We denote the above conditions on x_i , $i=1, 2, \dots, 2r+1$, by E_r .

Consider the integral

$$I_r = \int_{E_r} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t) dx_1 dx_2 \dots dx_{2r+1}.$$

THEOREM

Let $P(x, t)$ be the solution to Eq. (2). I_r is the conserved quantities for $r=0, 1, 2, \dots$.

Proof

We have

$$\begin{aligned} \frac{d}{dt} I_r &= (2r+1) \left(\int_{\substack{E_r \\ y < x_{2r+1}}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy \right. \\ &\quad \left. - \int_{\substack{E_r \\ x_{2r+1} < y}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy \right). \end{aligned}$$

Let us put

$$I_{r,1} = \int_{\substack{E_r \\ x_r + \pi < y \\ y < x_{2r+1} \\ x_{2r+1} < x_{r+1} + \pi}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy,$$

$$I_{r,2} = \int_{\substack{E_r \\ x_{2r+1} + \pi < y \\ y < x_r + \pi}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy,$$

$$I_{r,3} = \int_{\substack{E_r \\ x_r + \pi < x_{2r+1} \\ x_{2r+1} < y \\ y < x_{r+1} + \pi}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy,$$

and

$$I_{r,4} = \int_{\substack{E_r \\ x_{r+1} + \pi < y \\ y < x_{2r+1} + \pi}} \dots \int P(x_1, t)P(x_2, t) \dots P(x_{2r+1}, t)P(y, t) dx_1 dx_2 \dots dx_{2r+1} dy.$$

We have

$$\frac{d}{dt} I_r = (2r+1)(I_{r,1} + I_{r,2} - I_{r,3} - I_{r,4}).$$

The transposition of the variables x_{2r+1} and y changes a system of conditions E_r , $x_r + \pi < y$, $y < x_{2r+1}$ and $x_{2r+1} < x_{r+1} + \pi$ to a system of conditions E_r , $x_r + \pi < x_{2r+1}$, $x_{2r+1} < y$ and $y < x_{r+1} + \pi$, which will show $I_{r,1} = I_{r,3}$. A cyclic change of variables shows $I_{r,2} = I_{r,4}$. Hence we have

$$I_{r,1} = I_{r,3}$$

and

$$I_{r,2} = I_{r,4}.$$

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