



## Research Article

# On the Integration of the Higher Order Toda Lattice with a Self-Consistent Integral Type Source

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**Received:** 29 January 2023; **Revised:** 21 March 2023; **Accepted:** 10 May 2023

**Abstract:** This work presents an algorithm that uses the inverse scattering method to find a solution for the higher-order Toda lattice with a self-consistent source. The higher-order Toda lattice with an integral-type source is also a significant theoretical model belonging to very integrable systems. The problem is solved by applying the direct and inverse scattering methods to the discrete Sturm-Liouville operator, and the time dependence of the scattering data for this operator is attained. The solution to the problem is set up using the inverse scattering transform (IST) approach.

**Keywords:** higher Toda lattice, self-consistent source, inverse scattering method, discrete Sturm-Liouville operator, one-soliton solution

**MSC:** 35C08, 35G31, 37K60, 39A36

## 1. Introduction

The Toda lattice [1] is a clue in nonlinear one-dimensional crystal which has been used in solid state physics and presented in the following form:

$$\begin{cases} \dot{a}_n = a_n(b_{n+1} - b_n), \\ \dot{b}_n = 2(a_n^2 - a_{n-1}^2), \quad n \in Z. \end{cases}$$

The Toda lattice is relevant in many fields of science, even as a model for DNA in biology [2]. Soliton solutions, which are related to the integrability of the equations, play a crucial role in the Toda lattice. The presence of such solutions is linked to the integrability of equations. The work [3] shows that all the integrable systems have soliton solutions. Many studies have focused on investigating the Toda lattice and its generalizations, from which we indicate here only [4-13].

Recent interest has been growing in investigating soliton equations and their hierarchies with self-consistent sources. These sources appear in solitary waves with alternating speeds, leading to diverse dynamics in physical models such as plasma physics, hydrodynamics, and solid-state physics [14-26]. The work [17] is dedicated to Korteweg-

de Vries (KdV) equations containing integral types that are self-consistent. As shown in previous works, [18] have examined soliton equations with self-consistent sources in the context of the KdV equation, capillary-gravity waves, and the nonlinear Schrödinger equation, among others. Furthermore, in [26], it has been considered that other important soliton equations with a self-consistent source are the nonlinear Schrödinger equation, which describes the nonlinear interaction of ions acoustic waves in double-component homogeneous plasma with an electrostatic high-frequency wave. The associated results were collected in [27-34].

The discrete soliton equations with self-consistent sources were first studied by Liu and Zeng [35], who investigated the Darboux transformation for formulating and calculating the Toda lattice with self-consistent sources. An inverse scattering method was also developed to find solutions for the Toda lattice with self-consistent sources [36-38]. Integrability of the periodic Toda lattice and its hierarchy with a source has been shown in previous works [39-44].

In this study, we work on the higher-order Toda lattice with an integral-type source using the standard Zakharov-Shabat algorithm.

We contemplate the isospectral deformation of the  $L$ -operator by scalar products of its eigenfunctions, which transforms the nonlinear equation into a prescribed form on the right-hand side. The solution can be constructed using the inverse scattering problem for the  $L$ -operator [45]. Analogously in [46, 47], this approach may discover applications in certain models of electric transmission lines.

## 2. Formulation of the problem

In this part, we will provide a brief review of the statement of the problem. For this purpose, we consider the following system:

$$\begin{cases} \dot{a}_n = a_n(G_{n+1,r+1} - G_{n,r+1}) + a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_{n+1}g_{n+1} - f_n g_n) d\mu, \\ \dot{b}_n = H_{n+1,r+1} - H_{n,r+1} + a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_n g_{n+1} + f_{n+1} g_n) d\mu - a_{n-1} \oint_{|\mu|=1} \frac{1}{\mu} (f_n g_{n-1} + f_{n-1} g_n) d\mu, \\ a_{n-1} f_{n-1} + b_n f_n + a_n f_{n+1} = \frac{\mu + \mu^{-1}}{2} f_n, \\ a_{n-1} g_{n-1} + b_n g_n + a_n g_{n+1} = \frac{\mu + \mu^{-1}}{2} g_n, n \in Z, \end{cases} \quad (1)$$

under initial conditions

$$a_n(0) = a_n^0, b_n(0) = b_n^0, n \in Z, \quad (2)$$

where

$$\begin{aligned} G_{n,j}(t) &= \sum_{s=0}^j c_{j-s} \langle \delta_n, L(t)^s \delta_n \rangle, 0 \leq j \leq r+1, r \in Z_+, \\ H_{n,j}(t) &= \sum_{s=0}^j 2a_n(t) c_{j-s} \langle \delta_{n+1}, L(t)^s \delta_n \rangle + c_j + 10 \leq j \leq r+1, \\ (L(t)y)_n &\equiv a_{n-1} y_{n-1} + b_n y_n + a_n y_{n+1} = \lambda y_n, \langle \delta_m, \delta_n \rangle = \begin{cases} 0, m \neq n \\ 1, m = n, \end{cases} \end{aligned}$$

$c_1, c_2, \dots, c_{r+1}$  are given arbitrary real numbers. Here and in the future, dot means the derivative with respect to time.  $\{a_n^0\}_{-\infty}^{\infty}, \{b_n^0\}_{-\infty}^{\infty}$  satisfy the following properties:

1.  $a_n^0 > 0, \text{Im}b_n^0 = 0, n \in \mathbb{Z}$ ,
2.  $\sum_{n=-\infty}^{\infty} n \left( \left| a_n^0 - \frac{1}{2} \right| + |b_n^0| \right) < \infty$ ,
3. The operator

$$(L(0)y)_n \equiv a_{n-1}(0)y_{n-1} + b_n(0)y_n + a_n(0)y_{n+1} \quad (3)$$

has exactly  $N$  eigenvalues

$$\lambda_k(0) = \frac{z_k(0) + z_k^{-1}(0)}{2}, k = 1, 2, \dots, N,$$

which are out of the interval  $[-1; 1]$ .

Varying  $r$ , we obtain the hierarchy for the Toda lattice with the integral-type source (1) that is advertised in the title of this paper. In system (1), the functional sequences of the functions  $\{a_n(t)\}_{-\infty}^{\infty}, \{b_n(t)\}_{-\infty}^{\infty}, \{f_n(\mu, t)\}_{-\infty}^{\infty}$ , and  $\{g_n(\mu, t)\}_{-\infty}^{\infty}$  are unknown vector functions. We assume that for all  $t \geq 0$  and  $|\mu| = 1$  the following asymptotic properties are fulfilled:

$$\begin{aligned} g_n(\mu, t) &\sim p(\mu, t)\mu^n + q(\mu, t)\mu^{-n}, n \rightarrow -\infty \\ f_n(\mu, t) &\sim r(\mu, t)\mu^n + s(\mu, t)\mu^{-n}, n \rightarrow -\infty. \end{aligned} \quad (4)$$

Here  $p(\mu, t), q(\mu, t), r(\mu, t)$ , and  $s(\mu, t)$  are given continuous functions in  $\mu$  and  $t$  with first-order derivatives with respect to  $\mu$  and satisfy Holder's condition [40] with some degree  $\nu \in (0, 1]$  on  $|\mu| = 1$  for all nonnegative  $t$ . Moreover, let the quantities  $P$  and  $Q$  of the form

$$\begin{aligned} P(\mu, t) &= p(\mu, t)r(\mu, t) + q(\mu^{-1}, t)s(\mu^{-1}, t), \\ Q(\mu, t) &= p(\mu, t)s(\mu, t) + q(\mu^{-1}, t)r(\mu^{-1}, t), \end{aligned} \quad (5)$$

satisfy the relations

$$P(\mu^{-1}, t) = -\overline{P(\mu, t)}, Q(\mu^{-1}, t) = -\overline{Q(\mu, t)},$$

for all  $|\mu| = 1$  and  $t \geq 0$ , where the overbar means complex conjugation.

The main aim of this work is to obtain the expressions of the solutions  $\{a_n(t)\}_{-\infty}^{\infty}, \{b_n(t)\}_{-\infty}^{\infty}, \{f_n(\mu, t)\}_{-\infty}^{\infty}$ , and  $\{g_n(\mu, t)\}_{-\infty}^{\infty}$  of the problem (1)-(2) in the framework of inverse scattering method for the operator  $L(t)$ .

### 3. The basic facts from scattering problem

In this section, we give some basic information about the scattering theory for the operator  $L(t)$ . This theory was developed in the work [48].

We consider the second-order difference equation

$$(Ly)_n \equiv a_{n-1}y_{n-1} + b_ny_n + a_ny_{n+1} = \lambda y_n, n \in \mathbb{Z}. \quad (6)$$

Here,  $\{y_n\}_{-\infty}^{\infty}$  is an unknown vector and  $\lambda = \frac{z + z^{-1}}{2}$  is a spectral parameter. We suppose that the sequences  $\{a_n\}_{-\infty}^{\infty}, \{b_n\}_{-\infty}^{\infty}$  satisfy the conditions

$$a_n > 0, \operatorname{Im} b_n = 0, n \in \mathbb{Z},$$

$$\sum_{n=-\infty}^{\infty} |n| \left( \left| a_n - \frac{1}{2} \right| + |b_n| \right) < \infty. \quad (7)$$

If condition (7) is valid, then equation (6) has Jost solutions with the asymptotics:

$$\begin{aligned} \varphi_n(z) &= z^n + o(1) \quad \text{as } n \rightarrow \infty, |z| = 1, \\ \psi_n(z) &= z^{-n} + o(1) \quad \text{as } n \rightarrow -\infty, |z| = 1. \end{aligned} \quad (8)$$

As we know that such solutions exist, and moreover, they are identified by the asymptotic expressions (8) unique and analytically extended into the circle  $|z| < 1$ .

The function  $\varphi_n(z)$  admits the following representation

$$\varphi_n(z) = \sum_{n'=n}^{\infty} K(n, n') z^{n'}, \quad (9)$$

where the coefficients  $K(n, n')$  are independent on  $z$ , and are related to  $a_n$  and  $b_n$  by formulas

$$\begin{aligned} a_n &= \frac{1}{2} \frac{K(n+1, n+1)}{K(n, n)}, \\ b_n &= \frac{1}{2} \left( \frac{K(n, n+1)}{K(n, n)} - \frac{K(n-1, n)}{K(n-1, n-1)} \right). \end{aligned} \quad (10)$$

For  $|z| = 1$ , the pairs  $\{\varphi_n(z), \varphi_n(z^{-1})\}$  and  $\{\psi_n(z), \psi_n(z^{-1})\}$  are the pairs of linearly independent solutions of (6), therefore

$$\begin{aligned} \psi_n(z) &= \alpha(z) \varphi_n(z^{-1}) + \beta(z) \varphi_n(z), \\ \varphi_n(z) &= \alpha(z) \psi_n(z^{-1}) - \beta(z^{-1}) \psi_n(z), \end{aligned} \quad (11)$$

with

$$\alpha(z) = \frac{2}{z - z^{-1}} W\{\psi_n(z), \varphi_n(z)\}, \quad (12)$$

and

$$W\{\psi_n(z), \varphi_n(z)\} \equiv a_n (\psi_n(z) \varphi_{n+1}(z) - \psi_{n+1}(z) \varphi_n(z)).$$

The reflection coefficient is given by the formula  $R(z) = -\frac{\beta(z^{-1})}{\alpha(z)}$  and is regular enough on the circle. The function  $\alpha(z)$  is analytically extended into the circle  $|z| < 1$ , and inside it has a finitely many zeros  $z_1, z_2, \dots, z_N$ . The points  $\lambda_k = \frac{z_k + z_k^{-1}}{2}$ ,  $k = 1, 2, \dots, N$  correspond to eigenvalues of the operator  $L$ . From (12) we have

$$\varphi_n^k = B_k \psi_n^k, k = 1, 2, \dots, N, \quad (13)$$

where  $\psi_n^k \equiv \psi_n(z_k)$ .

The set of the quantities

$$\{R(z), z_1, z_2, \dots, z_N, B_1, B_2, \dots, B_N\}$$

is called the scattering data for equations (6).

The coefficients  $K(n, n')$  given in representation (9) satisfy the equation of Gelfand-Levitan-Marchenko type

$$\chi(n, m) + F(n + m) + \sum_{n'=n+1}^{\infty} \chi(n, n')F(n' + m) = 0, \quad m > n \quad (14)$$

$$(K(n, n))^{-2} = 1 + F(2n) + \sum_{n'=n+1}^{\infty} \chi(n, n')F(n' + n),$$

where

$$\begin{aligned} \chi(n, m) &= \frac{K(n, m)}{K(n, n)}, \\ F(n) &= \frac{1}{2\pi i} \oint_{|z|=1} R(z)z^{n-1} dz + \sum_{k=1}^N C_k^2 z_k^n. \end{aligned} \quad (16)$$

Now  $\{a_n\}_{-\infty}^{\infty}$  and  $\{b_n\}_{-\infty}^{\infty}$  can be expressed via the scattering data by the formulas (10).

It is worthy to remark that the vectors

$$h_n^k = \left. \frac{d}{dz} (\psi_n(z) - \beta_k \varphi_n(z)) \right|_{z=z_k}$$

are solutions of the equations  $Ly = \lambda_k y, k = 1, 2, \dots, N$ . From the equality (12), as  $|z| < 1$  we deduce that

$$\varphi_n(z) \rightarrow \alpha(z)z^n \text{ as } n \rightarrow -\infty,$$

therefore,

$$h_n^k \rightarrow -\beta_k \dot{\alpha}(z_k) z_k^n \text{ as } n \rightarrow -\infty, k = 1, 2, \dots, N, \quad (17)$$

where  $\dot{\alpha}(z_k) = \left. \frac{d\alpha(z)}{dz} \right|_{z=z_k}$ . From asymptotes (8) and (17), we get  $W\{h_n^k, \psi_n^k\} = \frac{\beta_k \dot{\alpha}(z_k)(z_k - z_k^{-1})}{2}$ . In the future, we will need the following identity.

If  $\{x_n(\lambda)\}_{-\infty}^{\infty}$  and  $\{y_n(\xi)\}_{-\infty}^{\infty}$  are solutions of the equations  $Lx = \lambda x$  and  $Ly = \xi y$ , then the identity holds:

$$(\xi - \lambda)x_n(\lambda)y_n(\xi) = W\{x_n(\lambda), y_n(\xi)\} - W\{x_{n-1}(\lambda), y_{n-1}(\xi)\}, \quad n \in Z. \quad (18)$$

## 4. Time evolution for $z_k(t)$

In this section, we will show the time independence of the eigenvalues  $\lambda_k(t), k = 1, 2, \dots, N$  of the operator  $L(t)$  as well as  $z_k(t), k = 1, 2, \dots, N$ .

If  $\text{Ker}(L(t) - \lambda), \lambda \in C$  denotes the two-dimensional nullspace of  $L(t) - \lambda$ , then the system of equations (1) can be rewritten as follows:

$$\begin{cases}
\dot{a}_n = a_n [\tilde{H}_{n+1,r+1} + \tilde{H}_{n,r+1} \\
- 2(\lambda - b_{n+1})\tilde{G}_{n+1,r}] \\
- a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_{n+1}(\mu, t)g_{n+1}(\mu, t) \\
- f_n(\mu, t)g_n(\mu, t))d\mu \\
\dot{b}_n = 2[a_n^2\tilde{G}_{n+1,r} - a_{n-1}^2\tilde{G}_{n-1,r} \\
+ (\lambda - b_n)^2\tilde{G}_{n,r} - (\lambda - b_n)\tilde{H}_{n,r+1}] \\
- a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_n(\mu, t)g_{n+1}(\mu, t) \\
+ f_{n+1}(\mu, t)g_n(\mu, t))d\mu \\
+ a_{n-1} \oint_{|\mu|=1} \frac{1}{\mu} (f_n(\mu, t)g_{n-1}(\mu, t) \\
+ f_{n-1}(\mu, t)g_n(\mu, t))d\mu,
\end{cases} \tag{19}$$

where

$$\begin{aligned}
\tilde{G}_{n,r}(z, t) &= \sum_{j=0}^r \lambda^j G_{n,r-j}(t), \\
\tilde{H}_{n,r}(z, t) &= \lambda^{r+1} + \sum_{j=0}^r \lambda^j H_{n,r-j}(t) - G_{n,r+1}(t) \\
r &\in N_0, t \in R.
\end{aligned}$$

Let  $\{V_n^k(t)\}_{-\infty}^{\infty}$  be the normalized eigenvector of the operator  $L(t)$ , associated with the eigenvalue  $\lambda_k(t)$ ,  $k=1, 2, \dots, N$ , i.e.,

$$a_{n-1}V_{n-1}^k + b_n V_n^k + a_n V_{n+1}^k = \lambda_k V_n^k, n \in Z. \tag{20}$$

We differentiate identity (20) with respect to  $t$  and use (19), then multiply the resulting identity by  $V_n^k$  and summing over  $n$  from  $-\infty$  to  $\infty$ , we get

$$\begin{aligned}
\dot{\lambda}_k &= \sum_{n=-\infty}^{\infty} (\tilde{H}_{n,r+1} + \tilde{H}_{n-1,r+1}) \\
&\times [(\lambda_k - b_n)V_n^k(z) - a_n V_{n+1}^k(z)]V_n^k(z) \\
&- 2 \sum_{n=-\infty}^{\infty} (\lambda_k - b_n)[(\lambda_k - b_n)V_n^k(z) - a_n V_{n+1}^k(z)] \\
&\times \tilde{G}_{n,r}V_n^k(z) + 2 \sum_{n=-\infty}^{\infty} (a_n^2\tilde{G}_{n+1,r} - a_{n-1}^2\tilde{G}_{n-1,r} \\
&+ (\lambda_k - b_n)^2\tilde{G}_{n,r} - (\lambda_k - b_n)\tilde{H}_{n,r+1})(V_n^k(z))^2 \\
&+ \sum_{n=-\infty}^{\infty} a_n (\tilde{H}_{n+1,r+1} + \tilde{H}_{n,r+1} - 2(\lambda_k - b_{n+1})\tilde{G}_{n+1,r})V_{n+1}^k(z)V_n^k(z) \\
&+ \oint_{|\mu|=1} \frac{1}{\mu} T_k(\mu, t)d\mu,
\end{aligned} \tag{21}$$

where

$$\begin{aligned}
T_k(\mu, t) = & \sum_{n=-\infty}^{\infty} (a_{n-1}(f_n(\mu, t)g_n(\mu, t) \\
& - f_{n-1}(\mu, t)g_{n-1}(\mu, t))V_{n-1}^k(z)V_n^k(z) \\
& + a_n(f_n(\mu, t)g_{n+1}(\mu, t) \\
& + f_{n+1}(\mu, t)g_n(\mu, t))(V_n^k(z))^2 \\
& - a_{n-1}(f_n(\mu, t)g_{n-1}(\mu, t) \\
& + f_{n-1}(\mu, t)g_n(\mu, t))(V_n^k(z))^2 \\
& + a_n(f_{n+1}(\mu, t)g_{n+1}(\mu, t) \\
& - f_n(\mu, t)g_n(\mu, t))V_{n+1}^k(z)V_n^k(z).
\end{aligned}$$

Now, let us simplify the right-hand side of (21)

$$\begin{aligned}
\dot{\lambda}_k = & \sum_{n=-\infty}^{\infty} \tilde{H}_{n-1, r+1}(\lambda_k - b_n)(V_n^k(z))^2 \\
& - \sum_{n=-\infty}^{\infty} (\lambda_k - b_n)\tilde{H}_{n, r+1}(V_n^k(z))^2 \\
& - \sum_{n=-\infty}^{\infty} a_n \tilde{H}_{n-1, r+1} V_n^k(z) V_{n+1}^k(z) \\
& + \sum_{n=-\infty}^{\infty} a_n \tilde{H}_{n+1, r+1} V_n^k(z) V_{n+1}^k(z) \\
& + 2 \sum_{n=-\infty}^{\infty} (\lambda_k - b_n) a_n \tilde{G}_{n, r} V_n^k(z) V_{n+1}^k(z) \\
& + 2 \sum_{n=-\infty}^{\infty} a_n^2 \tilde{G}_{n+1, r} (V_n^k(z))^2 \\
& - 2 \sum_{n=-\infty}^{\infty} a_n^2 \tilde{G}_{n-1, r} (V_n^k(z))^2 \\
& - 2 \sum_{n=-\infty}^{\infty} a_n (\lambda_k - b_{n+1}) \tilde{G}_{n+1, r} V_n^k(z) V_{n+1}^k(z) \\
& + \oint_{|\mu|=1} \frac{1}{\mu} T_k(\mu, t) d\mu.
\end{aligned}$$

Consequently, using (20) we obtain

$$\begin{aligned}
\dot{\lambda}_k = & 2 \sum_{n=-\infty}^{\infty} a_n^2 \tilde{G}_{n+1, r} (V_n^k(z))^2 \\
& + 2 \sum_{n=-\infty}^{\infty} a_{n-1} a_{n-2} \tilde{G}_{n-1, r} V_{n-2}^k(z) V_n^k(z) \\
& - 2 \sum_{n=-\infty}^{\infty} a_n (a_n V_n^k(z) + a_{n+1} V_{n+2}^k(z)) \\
& \times \tilde{G}_{n+1, r} V_n^k(z) + \oint_{|\mu|=1} \frac{1}{\mu} T_k(\mu, t) d\mu \\
= & 2 \sum_{n=-\infty}^{\infty} a_n^2 \tilde{G}_{n+1, r} (V_n^k(z))^2 \\
& + 2 \sum_{n=-\infty}^{\infty} a_{n-2} a_{n-1} \tilde{G}_{n-1, r} V_{n-2}^k(z) V_n^k(z) \\
& - 2 \sum_{n=-\infty}^{\infty} a_n^2 \tilde{G}_{n+1, r} (V_n^k(z))^2 \\
& - 2 \sum_{n=-\infty}^{\infty} a_n a_{n+1} \tilde{G}_{n+1, r} V_n^k(z) V_{n+2}^k(z) \\
& + \oint_{|\mu|=1} \frac{1}{\mu} T_k(\mu, t) d\mu.
\end{aligned}$$

It follows that

$$\dot{\lambda}_k = \oint_{|\mu|=1} \frac{1}{\mu} T_k(\mu, t) d\mu. \quad (22)$$

Next, we calculate right-hand side of (22). Note that, by grouping the terms we obtain

$$T_k = \sum_{n=-\infty}^{\infty} \left[ f_{n+1} V_{n+1}^k W \{V_n^k, g_n\} + g_{n+1} V_{n+1}^k W \{V_n^k, f_n\} \right] + \sum_{n=-\infty}^{\infty} \left[ f_n V_{n+1}^k W \{V_n^k, f_n\} \right].$$

Denote now  $\xi = \frac{\mu + \mu^{-1}}{2}$ , then putting  $W_n = W \{V_n^k, g_n\}$ ,  $D_n = W \{V_n^k, f_n\}$ , and using (18), we have

$$T_k = \sum_{n=-\infty}^{\infty} \left[ W_n (f_{n+1} V_{n+1}^k + f_n V_n^k) \right] + D_n (g_{n+1} V_{n+1}^k + g_n V_n^k) = \frac{2}{\xi - \lambda_k} \sum_{n=-\infty}^{\infty} [D_n W_n - D_{n-1} W_{n-1}] = 0.$$

Due to (22), we get

$$\frac{d\lambda_k}{dt} = 0, k = 1, 2, \dots, N.$$

Furthermore, using time independence of the eigenvalues  $\lambda_k(t)$ , we obtain

$$\frac{dz_k}{dt} = 0, k = 1, 2, \dots, N. \quad (23)$$

## 5. Evolution for the scattering function

Let us consider the following system

$$(Ly)_n \equiv a_{n-1} y_{n-1} + b_n y_n + a_n y_{n+1} = \lambda y_n, \quad (24)$$

$$F_{n+1} - F_n = f_{n+1}(\mu) y_{n+1}(z) + f_n(\mu) y_n(z), \lambda = \frac{z + z^{-1}}{2}, n \in Z, \quad (25)$$

for unknown functions  $F_n(\mu, z)$ ,  $n \in Z$ . By taking an arbitrary solution of this system, we define for all  $n \in Z$ ,

$$S_n^0(z) = \frac{\partial y_n}{\partial t} - 2a_n(t) \tilde{G}_{n,r}(\lambda, t) y_{n+1} - \tilde{H}_{n,r+1}(\lambda, t) y_n + \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n(\mu, z) d\mu \quad (26)$$

and

$$S_n(\mu, z) = a_n (f_{n+1}(\mu) y_n(z) - f_n(\mu) y_{n+1}(z)) + a_{n-1} (f_n(\mu) y_{n-1}(z) - f_{n-1}(\mu) y_n(z)) + (\lambda - \xi) F_n(\mu, z),$$

where  $\xi = \frac{\mu + \mu^{-1}}{2}$ . Note that, according to (18),  $S_n(\mu, z) \equiv 0$ ,  $n \in Z$ .

Now, we determine  $(L - \lambda)S_n^0(z)$ . For this, we introduce the following notations



$$\begin{aligned}
P_{2r+2} &= 2a_n(t)\tilde{G}_{n,r}(\lambda,t)S^+ - \tilde{H}_{n,r+1}(\lambda,t), \\
\Omega_n &= \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)F_n(\mu,z)d\mu.
\end{aligned} \tag{27}$$

Here  $S^\pm$  is shift operator, i.e.,  $(S^\pm f)(n) = f_{n\pm 1}$ .

$$\begin{aligned}
LS_n^0(z) - \lambda S_n^0(z) &= L(\dot{y}_n - P_{2r+2}y_n + \Omega_n) - \lambda(\dot{y}_n - P_{2r+2}y_n + \Omega_n) \\
&= L\dot{y}_n - \lambda\dot{y}_n - (L - \lambda)P_{2r+2}y_n + (L - \lambda)\Omega_n.
\end{aligned}$$

By using the equality  $L\dot{y}_n - \lambda\dot{y}_n = -\dot{L}y_n$  and notations (27), we obtain

$$\begin{aligned}
&LS_n^0(z) - \lambda S_n^0(z) \\
&= -\dot{L}y_n - 2a_{n-1}^2\tilde{G}_{n-1,r}y_n + a_{n-1}\tilde{H}_{n-1,r+1}y_{n-1} \\
&\quad + a_{n-1}\oint_{|\mu|=1} \frac{1}{\mu} g_{n-1}(\mu)F_{n-1}(\mu,z)d\mu \\
&\quad - 2a_n b_n \tilde{G}_{n,r}y_{n+1} + b_n \tilde{H}_{n,r+1}y_n \\
&\quad + b_n \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)F_n(\mu,z)d\mu \\
&\quad - 2a_n a_{n+1} \tilde{G}_{n+1,r}y_{n+2} + a_n \tilde{H}_{n+1,r+1}y_{n+1} \\
&\quad + a_n \oint_{|\mu|=1} \frac{1}{\mu} g_{n+1}(\mu)F_{n+1}(\mu,z)d\mu \\
&\quad + 2\lambda a_n \tilde{G}_{n,r}y_{n+1} - \lambda \tilde{H}_{n,r+1}y_n \\
&\quad - \lambda \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)F_n(\mu,z)d\mu.
\end{aligned}$$

According to (24), (19) and the following equality

$$\begin{aligned}
\dot{L}y_n &= \dot{a}_{n-1}y_{n-1} + \dot{b}_n y_n + \dot{a}_n y_{n+1} \\
&= \dot{a}_{n-1} \left( \frac{\lambda - b_n}{a_{n-1}} y_n - \frac{a_n}{a_{n-1}} y_{n+1} \right) + \dot{b}_n y_n + \dot{a}_n y_{n+1},
\end{aligned}$$

we get

$$\begin{aligned}
LS_n^0(z) - \lambda S_n^0(z) = & \left[ -a_{n-1}(\tilde{H}_{n,r+1} + \tilde{H}_{n-1,r+1} - 2(\lambda - b_n)\tilde{G}_{n,r}) \right. \\
& - a_{n-1} \oint_{|\mu|=1} \frac{1}{\mu} (f_n(\mu, t)g_n(\mu, t) - f_{n-1}(\mu, t)g_{n-1}(\mu, t))d\mu \\
& \times \left( \frac{\lambda - b_n}{a_{n-1}}y_n - \frac{a_n}{a_{n-1}}y_{n+1} \right) - [2(a_n^2\tilde{G}_{n+1,r} - a_{n-1}^2\tilde{G}_{n-1,r} + (\lambda - b_n)^2\tilde{G}_{n,r} \\
& - (\lambda - b_n)\tilde{H}_{n,r+1}) + a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_n(\mu, t)g_{n+1}(\mu, t) + f_{n+1}(\mu, t)g_n(\mu, t))d\mu \\
& - [a_n(\tilde{H}_{n+1,r+1} + \tilde{H}_{n,r+1} - 2(\lambda - b_{n+1})\tilde{G}_{n+1,r}) + a_n \oint_{|\mu|=1} \frac{1}{\mu} (f_{n+1}(\mu, t)g_{n+1}(\mu, t) \\
& - f_n(\mu, t)g_n(\mu, t))d\mu]y_{n+1} - [a_n\tilde{H}_{n-1,r+1} + 2a_nb_n\tilde{G}_{n,r} + 2a_n\tilde{G}_{n+1,r}(\lambda - b_{n+1}) \\
& - a_n\tilde{H}_{n+1,r+1} - 2\lambda a_n\tilde{G}_{n,r}]y_{n+1} - [2a_{n-1}^2\tilde{G}_{n-1,r} - (\lambda - b_n)\tilde{H}_{n-1,r+1} - b_n\tilde{H}_{n,r+1} \\
& - 2a_n^2\tilde{G}_{n+1,r} + \lambda\tilde{H}_{n,r+1}]y_n + a_{n-1} \oint_{|\mu|=1} \frac{1}{\mu} g_{n-1}(\mu)F_{n-1}(\mu, z)d\mu \\
& + b_n \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)F_n(\mu, z)d\mu + a_n \oint_{|\mu|=1} \frac{1}{\mu} g_{n+1}(\mu)F_{n+1}(\mu, z)d\mu - \lambda \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)F_n(\mu, z)d\mu.
\end{aligned}$$

After a simple simplification, on the right-hand side of the last equality, we derive

$$\begin{aligned}
LS_n^0(z) - \lambda S_n^0(z) = & \oint_{|\mu|=1} \frac{1}{\mu} [-W\{y_{n-1}, f_{n-1}(\mu, t)\}g_n(\mu, t) - W\{y_n, f_n(\mu, t)\}g_n(\mu, t) \\
& + a_{n-1}y_{n-1}f_{n-1}(\mu, t)g_{n-1}(\mu, t) + a_{n-1}y_n f_n(\mu, t)g_{n-1}(\mu, t) - a_n y_n f_n(\mu, t)g_{n+1}(\mu, t) \\
& - a_n y_n f_n(\mu, t)g_{n+1}(\mu, t) - a_n y_{n+1} f_{n+1}(\mu, t)g_{n+1}(\mu, t) + a_{n-1}g_{n-1}(\mu)F_{n-1}(\mu, z) \\
& + b_n g_n(\mu)F_n(\mu, z) + a_n g_{n+1}(\mu)F_{n+1}(\mu, z) - \lambda g_n(\mu)F_n(\mu, z)]d\mu.
\end{aligned}$$

Taking into account (25) and

$$\begin{aligned}
W\{f_n(\mu), g_n(\mu)\} - W\{f_{n-1}(\mu), g_{n-1}(\mu)\} = 0, \\
n \in Z,
\end{aligned}$$

we obtain

$$(L - \lambda)S_n^0(z) = - \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu)S_n(\mu, z)d\mu, \quad n \in Z.$$

It follows that

$$(L - \lambda)S_n^0(z) = 0, \quad n \in Z. \tag{28}$$

We denote by  $\phi_n(z, t)$  and  $\psi_n(z, t)$  the Jost solutions of the equation (24) which satisfy condition (8). Setting  $y_n^+ \equiv \phi_n(z)$  and  $y_n^- \equiv \psi_n(z)$  in (25), we define

$$\begin{aligned}
F_n^-(\mu, z) = f_n(\mu)\psi_n(z) + 2 \sum_{j=-\infty}^{n-1} f_j(\mu)\psi_j(z), \\
F_n^+(\mu, z) = -f_n(\mu)\phi_n(z) - 2 \sum_{j=n+1}^{\infty} f_j(\mu)\phi_j(z).
\end{aligned} \tag{29}$$

It is easy to check that these equalities determine the functions  $F_n^-(\mu, z)$  and  $F_n^+(\mu, z)$  at any  $|\mu| = 1$  to be analytical functions of the parameter  $z$  on the  $|z| < 1$ . Taking into account (18) and (29), the functions  $F_n^-(\mu, z)$  and  $F_n^+(\mu, z)$  at any

value of the parameter  $z$  inside the circle  $|z| < 1$  can be represented as

$$F_n^-(\mu, z) = -\frac{2\mu}{z-z^{-1}} \left( \frac{1}{\mu-z} - \frac{1}{\mu-z^{-1}} \right) \times (W\{f_n(\mu), \psi_n(z)\} + W\{f_{n-1}(\mu), \psi_{n-1}(z)\}), \quad (30)$$

and

$$F_n^+(\mu, z) = -\frac{2\mu}{z-z^{-1}} \left( \frac{1}{\mu-z} - \frac{1}{\mu-z^{-1}} \right) \times (W\{f_n(\mu), \varphi_n(z)\} + W\{f_{n-1}(\mu), \varphi_{n-1}(z)\}). \quad (31)$$

The right-hand side of the expressions (30) and (31) are also meaningful at any  $|z| = 1$  of the parameter  $z$  satisfying the conditions  $z \neq \mu$  and  $z \neq \bar{\mu}$ .

Next, we introduce  $S_n^{0-}(z)$  and  $S_n^{0+}(z)$  for  $|z| < 1$  as follows:

$$S_n^{0-}(z) = \frac{\partial \psi_n}{\partial t} + 2a_n \tilde{G}_{n,r} \psi_{n+1} - \tilde{H}_{n,r+1} \psi_n + \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^-(\mu, z) d\mu, \quad (32)$$

$$S_n^{0+}(z) = \frac{\partial \phi_n}{\partial t} + 2a_n \tilde{G}_{n,r} \phi_{n+1} - \tilde{H}_{n,r+1} \phi_n + \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^+(\mu, z) d\mu, \quad (33)$$

In accordance with the aforesaid, the quantities  $S_n^{0-}(z) = S_n^{0-}(z)$  and  $S_n^{0+}(z) = S_n^{0+}(z)$  thus determined depend analytically on the parameter  $z$  in the circle  $|z| < 1$ . However, since at any  $|z| = 1$  and  $z \neq \pm 1$  the functions  $F_n^-(\mu, z)$  and  $F_n^+(\mu, z)$  have singularities at the points  $\mu = z$  and  $\mu = z^{-1}$ , the limiting values of the functions  $S_n^{0-}(z)$  and  $S_n^{0+}(z)$  as  $|z| \rightarrow 1$  must to be determined more accurately. To do it, substituting the right-hand sides of equalities (30) and (31) into expressions (32) and (33), we get that at  $|z| = 1$  the following equalities are valid:

$$S_n^{0-}(z) = \frac{\partial \psi_n}{\partial t} + 2a_n \tilde{G}_{n,r} \psi_{n+1} - \tilde{H}_{n,r+1} \psi_n + v.p. \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^-(\mu, z) d\mu + \phi_1^-(z) \psi_n(z^{-1}) + \phi_2^-(z) \psi_n(z), \quad (34)$$

$$S_n^{0+}(z) = \frac{\partial \phi_n}{\partial t} + 2a_n \tilde{G}_{n,r} \phi_{n+1} - \tilde{H}_{n,r+1} \phi_n + v.p. \oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^+(\mu, z) d\mu + \phi_1^+(z) \varphi_n(z^{-1}) + \phi_2^+(z) \varphi_n(z), \quad (35)$$

where *v.p.* means that integrals are taken as the principal value, and quantities  $\phi_1^-(z), \phi_2^-(z), \phi_1^+(z)$  and  $\phi_2^+(z)$  are determined by expressions

$$\begin{aligned} \phi_1^-(z) &= 2\pi i(p(z)r(z) + q(z^{-1})s(z^{-1})), \\ \phi_2^-(z) &= 2\pi i(q(z)r(z) + p(z^{-1})s(z^{-1})) \end{aligned} \quad (36)$$

and

$$\begin{aligned} \phi_1^+(z) &= -2\pi i(a(z)c(z) + b(z^{-1})d(z^{-1})), \\ \phi_2^+(z) &= -2\pi i(b(z)c(z) + a(z^{-1})d(z^{-1})). \end{aligned} \quad (37)$$

Due to (5), we have

$$\phi_1^-(z) = 2\pi i P(z), \quad \phi_2^-(z) = 2\pi i Q(z),$$

$$\begin{aligned}\phi_1^+(z) &= -2\pi i(P(z)\beta^2(z^{-1}) + Q(z)\alpha(z)\beta(z^{-1}) \\ &\quad + Q(z^{-1})\alpha(z)\beta(z^{-1}) + P(z^{-1})\alpha^2(z))\end{aligned}$$

and

$$\phi_2^+(z) = -2\pi i(P(z)\alpha(z^{-1})\beta(z^{-1}) + Q(z^{-1})\alpha(z)\alpha(z^{-1}) + Q(z^{-1})\beta(z)\beta(z^{-1}) + P(z^{-1})\alpha(z)\beta(z)).$$

In the next step, we will find the asymptotes of the quantities

$$\phi_-^n = v.p.\oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^-(\mu, z) d\mu \text{ as } n \rightarrow -\infty$$

and

$$\phi_+^n = v.p.\oint_{|\mu|=1} \frac{1}{\mu} g_n(\mu) F_n^+(\mu, z) d\mu \text{ as } n \rightarrow \infty.$$

Using expression (29), we find that the following asymptotes is valid:

$$\begin{aligned}\phi_-^n(z) &\underset{n \rightarrow -\infty}{\sim} C_1^-(z)z^{-n} + C_2^-(z)z^n, \\ \phi_+^n(z) &\underset{n \rightarrow \infty}{\sim} C_1^+(z)z^n + C_2^+(z)z^{-n},\end{aligned}$$

where

$$\begin{aligned}C_1^-(z) &= \frac{1}{z^2 - 1} v.p.\oint_{|\mu|=1} \left[ \frac{q(\mu)r(\mu)(\mu+z)(\mu z - 1)}{\mu(\mu-z)} + \frac{p(\mu)s(\mu)(\mu-z)(\mu z + 1)}{\mu(\mu-z^{-1})} \right] d\mu, \\ C_2^-(z) &= -2\pi P(z)\end{aligned}\tag{38}$$

and

$$\begin{aligned}C_1^+(z) &= -\frac{1}{z^2 - 1} v.p.\oint_{|\mu|=1} \left[ \frac{b(\mu)c(\mu)(\mu+z)(\mu z - 1)}{\mu(\mu-z)} + \frac{a(\mu)d(\mu)(\mu-z)(\mu z + 1)}{\mu(\mu-z^{-1})} \right] d\mu \\ C_2^+(z) &= 2\pi i[a(z)c(z) + b(z^{-1})d(z^{-1})].\end{aligned}\tag{39}$$

Taking into account of (28), (34), and (35), we obtain the equalities

$$\begin{aligned}S_n^{0-}(z) &= (\tilde{g}_r(z, 0)z^{-1} - \tilde{h}_{r+1}(z, 0) + K^-(z)) \times \psi_n(z) + K_0^-(z)\psi_n(z^{-1}), \\ S_n^{0+}(z) &= (\tilde{g}_r(z, 0)z - \tilde{h}_{r+1}(z, 0) + K^+(z)) \times \phi_n(z) + K_0^+(z)\phi_n(z^{-1}),\end{aligned}$$

where

$$\begin{aligned}K^-(z) &= \phi_2^-(z) + C_1^-(z), \\ K_0^-(z) &= \phi_1^-(z) + C_2^-(z),\end{aligned}\tag{40}$$

$$\begin{aligned}K^+(z) &= \phi_2^+(z) + C_1^+(z), \\ K_0^+(z) &= \phi_1^+(z) + C_2^+(z),\end{aligned}\tag{41}$$

Here,  $\tilde{g}_r(z, 0)$  and  $\tilde{h}_{r+1}(z, 0)$  are polynomial in variable  $z$ . Note that in accordance with (36), (37), (38), and (39) we deduce

$$K_0^-(z) = K_0^+(z) \equiv 0,$$

in that

$$S_n^{0-}(z) = (\tilde{g}_r(z, 0)z^{-1} - \tilde{h}_{r+1}(z, 0) + K^-(z))\psi_n(z) \quad (42)$$

and

$$S_n^{0+}(z) = (\tilde{g}_r(z, 0)z - \tilde{h}_{r+1}(z, 0) + K^+(z))\phi_n(z), n \in Z. \quad (43)$$

Due to (38)-(41) one can easily be convinced that the quantities  $K^-(z)$  and  $K^+(z)$  admit analytical continuation in  $z$  into the circle  $|z| < 1$ . Moreover, it is easy to show that at  $|z| < 1$ , the equalities

$$K^-(z) = \frac{1}{z^2 - 1} \oint_{|\mu|=1} \left[ \frac{q(\mu)r(\mu)(\mu+z)(\mu z - 1)}{\mu(\mu-z)} + \frac{p(\mu)s(\mu)(\mu-z)(\mu z + 1)}{\mu(\mu-z^{-1})} \right] d\mu \quad (44)$$

and

$$K^+(z) = -\frac{1}{z^2 - 1} \oint_{|\mu|=1} \left[ \frac{b(\mu)c(\mu)(\mu+z)(\mu z - 1)}{\mu(\mu-z)} + \frac{a(\mu)d(\mu)(\mu-z)(\mu z + 1)}{\mu(\mu-z^{-1})} \right] d\mu \quad (45)$$

are fulfilled. Now, we assume

$$G_n(z) = S_n^{0+}(z) - \alpha(z)S_n^{0-}(z^{-1}) + \beta(z^{-1})S_n^{0-}(z).$$

In view of (42) and (43), we deduce

$$G_n(z) = (\tilde{g}_r(z, 0)z - \tilde{g}_r(z^{-1}, 0)z - \tilde{h}_{r+1}(z, 0) + \tilde{h}_{r+1}(z^{-1}, 0))\alpha(z)\psi_n(z^{-1}) + (K^+(z) - K^-(z^{-1}))\alpha(z)\psi_n(z^{-1}) - (\tilde{g}_r(z, 0)z - \tilde{g}_r(z, 0)z^{-1} + K^+(z) - K^-(z))\beta(z^{-1})\psi_n(z). \quad (46)$$

On the other hand, from expressions (11), (30), and (31), at any  $|z| = 1$  and  $|\mu| = 1$  the following equality

$$F_n^+(\mu, z) - \alpha(z)F_n^-(\mu, z^{-1}) + \beta(z^{-1})F_n^-(\mu, z) = 0,$$

is valid. Then, according to (11), (25), (36), and (37) we get

$$\begin{aligned} & \phi_1^+(z)\varphi_n(z^{-1}) + \phi_2^+(z)\varphi_n(z) - \alpha(z)(\phi_1^-(z^{-1})\psi_n(z) + \phi_2^-(z^{-1})\psi_n(z^{-1})) + \beta(z^{-1})(\phi_1^-(z)\psi_n(z^{-1}) + \phi_2^-(z)\psi_n(z)) \\ & = -4\pi i\alpha(z)(P(z^{-1})\psi_n(z) + Q(z)\psi_n(z^{-1})). \end{aligned}$$

By virtue of these equalities and using (11), (34), and (35), we deduce

$$G_n(z, t) = \left[ \frac{\partial \alpha(z, t)}{\partial t} - 4\pi i Q(z, t)\alpha(z, t) \right] \psi_n(z^{-1}, t) - \left[ \frac{\partial \beta(z^{-1}, t)}{\partial t} + 4\pi P(z^{-1}, t)\alpha(z, t) \right] \psi_n(z, t).$$

Comparing this equality with (46), we obtain

$$\frac{\partial \alpha(z,t)}{\partial t} = [4\pi i Q(z,t) + \tilde{g}_r(z,0)z - \tilde{g}_r(z^{-1},0)z - \tilde{h}_{r+1}(z,0) + \tilde{h}_{r+1}(z^{-1},0) + K^+(z) - K^-(z^{-1})] \alpha(z,t)$$

and

$$\frac{\partial \beta(z^{-1},t)}{\partial t} = [\tilde{g}_r(z,0)(z - z^{-1}) + K^+(z) - K^-(z)] \beta(z^{-1},t) - 4\pi P(z^{-1},t) \alpha(z,t).$$

Finally, from  $R(z,t) = -\frac{\beta(z^{-1},t)}{\alpha(z,t)}$ , (44) and (45) we obtain that at any  $|z| = 1$ , the following equality

$$\begin{aligned} \frac{\partial R(z,t)}{\partial t} &= [\tilde{g}_r(z,0)(z - z^{-1}) + \frac{1}{z^2 - 1} v.p. \oint_{|\mu|=1} D(\mu,t) d\mu] R(z,t) \\ &\quad + 2\pi i (Q(z,t) + Q(z^{-1},t)) R(z,t) + 4\pi i P(z^{-1}) \end{aligned} \quad (47)$$

are fulfilled, where

$$D(\mu,t) = (q(\mu,t)r(\mu,t) + p(\mu,t)s(\mu,t)) \times \left[ \frac{(\mu+z)(\mu z-1)}{\mu(\mu-z)} + \frac{(\mu-z)(\mu z+1)}{\mu(\mu-z^{-1})} \right].$$

## 6. Time dependence of $B_n$

We introduce

$$G_n^k = S_n^{0+}(z_k) - B_k S_n^{0-}(z_k), k = 1, 2, \dots, N,$$

where the quantity  $B_k = B_k(t)$  is determined by (13). Using (42) and (43), we get

$$G_n^k = [\tilde{g}_r(z_k,0)(z_k - z_k^{-1}) + K^+(z_k) - K^-(z_k)] B_k \psi_n(z_k), n \in Z. \quad (48)$$

In (48), the quantities  $K^-(z_k)$  and  $K^+(z_k)$  are determined from (44) and (45).

On the other hand, taking into account formulas (30), (31), and the orthogonality relation of  $L(t)$ , we deduce the following equality

$$F_n^+(\mu, z_k) - B_k F_n^-(\mu, z_k) = -2 \sum_{j=-\infty}^{\infty} f_j(\mu) \psi_j(z_k) = 0,$$

at any  $|\mu| = 1$ .

In consequence, by virtue of (26), we obtain that

$$G_n^k = \frac{dB_k(t)}{dt} \psi_n(z_k), \quad n \in Z, \quad k = 1, 2, \dots, N.$$

Comparing this equality with (48), we get

$$\frac{dB_k(t)}{dt} = [\tilde{g}_r(z_k,0)z_k + K^+(z_k) - \tilde{g}_r(z_k,0)z_k^{-1} - K^-(z_k)] B_k(t), k = 1, 2, \dots, N,$$

where quantities  $K^-(zk, t)$  and  $K^+(zk, t)$  are determined from (44) and (45). Thus

$$\begin{aligned} \frac{dB_k(t)}{dt} = & [(z_k - z_k^{-1})\tilde{g}_r(z_k, 0) - \frac{1}{z_k^2 - 1} \oint_{|\mu|=1} \frac{(\mu + z_k)(\mu z_k - 1)}{\mu(\mu - z_k)} \\ & \times (b(\mu, t)c(\mu, t) + q(\mu, t)r(\mu, t))d\mu - \frac{1}{z_k^2 - 1} \oint_{|\mu|=1} \frac{(\mu - z_k)(\mu z_k + 1)}{\mu(\mu - z_k^{-1})} \\ & k = 1, 2, \dots, N, \end{aligned} \quad (49)$$

where

$$\begin{aligned} a(\mu, t) &= p(\mu, t)\beta(\mu^{-1}, t) + q(\mu, t)\alpha(\mu, t), \\ b(\mu, t) &= p(\mu, t)\alpha(\mu^{-1}, t) + q(\mu, t)\beta(\mu, t), \\ c(\mu, t) &= r(\mu, t)\beta(\mu^{-1}, t) + s(\mu, t)\alpha(\mu, t), \\ d(\mu, t) &= r(\mu, t)\alpha(\mu^{-1}, t) + s(\mu, t)\beta(\mu, t) \end{aligned} \quad (50)$$

and

$$\alpha(\mu, t) = \prod_{j=1}^N \left| \frac{\mu - z_j}{\mu z_j - 1} \right| \times \exp \left\{ \frac{1}{4\pi i} \int_{|\zeta|=1} \ln(1 - |R(\zeta, t)|^2) \frac{\mu + \zeta}{\mu - \zeta} \frac{d\zeta}{\zeta} \right\}, \beta(\mu^{-1}, t) = -R(\mu, t)\alpha(\mu, t).$$

As consequence of all the previous arguments, we have thereby proved the following assertion.

**Theorem 1.** If the functions  $a_n(t)$ ,  $b_n(t)$ ,  $f_n(\mu, t)$ ,  $g_n(\mu, t)$ ,  $n \in Z$  are solutions of the problem (1)-(3), then the scattering data of the operator

$$(L(t)y)_n \equiv a_{n-1}(t)y_{n-1} + b_n(t)y_n + a_n(t)y_{n+1},$$

by relations (23), (47), and (49).

## 7. Conclusion

The obtained results completely define the time evolution of the spectral data, which allows us to solve the problem (1-4) by using the following algorithm: Let us give  $a_n^0$  and  $b_n^0$ ,  $n \in Z$ .

1. With the given  $a_n^0$  and  $b_n^0$ ,  $n \in Z$ , we find scattering data

$$\{R(z), z_1, z_2, \dots, z_N, B_1, B_2, \dots, B_N\} \text{ for}$$

$$(L(0)y)_n;$$

2. According to the results of Theorem 1, we obtain the time evolution of the scattering data

$$\{R(z, t), z_1(t), z_2(t), \dots, z_N(t), B_1(t), B_2(t), \dots, B_N(t)\}$$

for  $(L(t)y)_n$ ;

3. With the obtained scattering data, we uniquely define the function  $F(n, t)$  from the equality (16);

4. Substituting  $F(n, t)$  into the equations (14) and (15), and solving the resulting system we define  $\chi(n, m, t)$  then the potentials  $a_n(t)$  and  $b_n(t)$  can be obtain via the formulas (10);

5. Solving the equation (6), we will construct the eigenfunctions  $\{f_n(\mu, t)\}_{-\infty}^{\infty}$  and  $\{g_n(\mu, t)\}_{-\infty}^{\infty}$ ,  $n \in Z$ .

The results obtained play an important role in the theory of solitons, and they can be used in some models of a

special type of transmission line.

## Conflict of interest

The authors declare that the research was conducted in the absence of any commercial or financial relationships that could be construed as a potential conflict of interest.

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