CONTEMPORARY MATHEMATICS

122

Inverse Scattering and Applications



American Mathematical Society

Contemporary Mathematics

Standing orders are accepted for *Contemporary Mathematics* as well as other book series published by the American Mathematical Society. If you are interested in receiving purchasing information on each new volume in the *Contemporary Mathematics* series as it is published, please write or call the American Mathematical Society.

Customer Services American Mathematical Society Post Office Box 6248 Providence, Rhode Island 02940-6248 1-800-321-4AMS (321-4267)

Titles in This Series

Volume

- 1 Markov random fields and their applications, Ross Kindermann and J. Laurie Snell
- 2 Proceedings of the conference on integration, topology, and geometry in linear spaces, William H. Graves, Editor
- 3 The closed graph and P-closed graph properties in general topology, T. R. Hamlett and L. L. Herrington
- 4 Problems of elastic stability and vibrations, Vadim Komkov, Editor
- 5 Rational constructions of modules for simple Lie algebras, George B. Seligman
- 6 Umbral calculus and Hopf algebras, Robert Morris, Editor
- 7 Complex contour integral representation of cardinal spline functions, Walter Schempp
- 8 Ordered fields and real algebraic geometry, D. W. Dubois and T. Recio, Editors
- 9 Papers in algebra, analysis and statistics, R. Lidl, Editor
- 10 Operator algebras and K-theory, Ronald G. Douglas and Claude Schochet, Editors
- 11 Plane ellipticity and related problems, Robert P. Gilbert, Editor
- 12 Symposium on algebraic topology in honor of José Adem, Samuel Gitler, Editor

- 13 Algebraists' homage: Papers in ring theory and related topics, S. A. Amitsur, D. J. Saltman, and G. B. Seligman, Editors
- 14 Lectures on Nielsen fixed point theory, Boju Jiang
- 15 Advanced analytic number theory. Part I: Ramification theoretic methods, Carlos J. Moreno
- 16 Complex representations of GL(2, K) for finite fields K, Ilya Piatetski-Shapiro
- **17 Nonlinear partial differential equations,** Joel A. Smoller, Editor
- 18 Fixed points and nonexpansive mappings, Robert C. Sine, Editor
- **19 Proceedings of the Northwestern homotopy theory conference,** Haynes R. Miller and Stewart B. Priddy, Editors
- **20 Low dimensional topology,** Samuel J. Lomonaco, Jr., Editor
- 21 Topological methods in nonlinear functional analysis, S. P. Singh, S. Thomeier, and B. Watson, Editors
- 22 Factorizations of $b^n \pm 1$, b = 2, 3, 5, 6, 7, 10, 11, 12 up to high powers, John Brillhart, D. H. Lehmer, J. L. Selfridge, Bryant Tuckerman, and S. S. Wagstaff, Jr.
- 23 Chapter 9 of Ramanujan's second notebook—Infinite series identities, transformations, and evaluations, Bruce C. Berndt and Padmini T. Joshi

Volume

- 24 Central extensions, Galois groups, and ideal class groups of number fields, A. Fröhlich
- 25 Value distribution theory and its applications, Chung-Chun Yang, Editor
- 26 Conference in modern analysis and probability, Richard Beals, Anatole Beck, Alexandra Bellow, and Arshag Hajian, Editors
- 27 Microlocal analysis, M. Salah Baouendi, Richard Beals, and Linda Preiss Rothschild, Editors
- 28 Fluids and plasmas: geometry and dynamics, Jerrold E. Marsden, Editor
- **29 Automated theorem proving,** W. W. Bledsoe and Donald Loveland, Editors
- 30 Mathematical applications of category theory, J. W. Gray, Editor
- **31** Axiomatic set theory, James E. Baumgartner, Donald A. Martin, and Saharon Shelah, Editors
- 32 Proceedings of the conference on Banach algebras and several complex variables, F. Greenleaf and D. Gulick, Editors
- **33 Contributions to group theory,** Kenneth I. Appel, John G. Ratcliffe, and Paul E. Schupp, Editors
- 34 Combinatorics and algebra, Curtis Greene, Editor
- **35 Four-manifold theory,** Cameron Gordon and Robion Kirby, Editors
- **36 Group actions on manifolds,** Reinhard Schultz, Editor
- 37 Conference on algebraic topology in honor of Peter Hilton, Renzo Piccinini and Denis Sjerve, Editors
- **38 Topics in complex analysis,** Dorothy Browne Shaffer, Editor
- 39 Errett Bishop: Reflections on him and his research, Murray Rosenblatt, Editor
- 40 Integral bases for affine Lie algebras and their universal enveloping algebras, David Mitzman
- 41 Particle systems, random media and large deviations, Richard Durrett, Editor
- **42 Classical real analysis,** Daniel Waterman, Editor

- **43 Group actions on rings**, Susan Montgomery, Editor
- 44 Combinatorial methods in topology and algebraic geometry, John R. Harper and Richard Mandelbaum, Editors
- **45 Finite groups-coming of age,** John McKay, Editor
- **46** Structure of the standard modules for the affine Lie algebra A₁⁽¹⁾, James Lepowsky and Mirko Primc
- **47** Linear algebra and its role in systems theory, Richard A. Brualdi, David H. Carlson, Biswa Nath Datta, Charles R. Johnson, and Robert J. Plemmons, Editors
- **48** Analytic functions of one complex variable, Chung-chun Yang and Chi-tai Chuang, Editors
- **49 Complex differential geometry and nonlinear differential equations,** Yum-Tong Siu, Editor
- 50 Random matrices and their applications, Joel E. Cohen, Harry Kesten, and Charles M. Newman, Editors
- 51 Nonlinear problems in geometry, Dennis M. DeTurck, Editor
- 52 Geometry of normed linear spaces, R. G. Bartle, N. T. Peck, A. L. Peressini, and J. J. Uhl, Editors
- 53 The Selberg trace formula and related topics, Dennis A. Hejhal, Peter Sarnak, and Audrey Anne Terras, Editors
- **54 Differential analysis and infinite dimensional spaces,** Kondagunta Sundaresan and Srinivasa Swaminathan, Editors
- 55 Applications of algebraic K-theory to algebraic geometry and number theory, Spencer J. Bloch, R. Keith Dennis, Eric M. Friedlander, and Michael R. Stein, Editors
- 56 Multiparameter bifurcation theory, Martin Golubitsky and John Guckenheimer, Editors
- 57 Combinatorics and ordered sets, Ivan Rival, Editor

Titles in This Series

Volume

- 58.1 The Lefschetz centennial conference. Proceedings on algebraic geometry, D. Sundararaman, Editor
- 58.II The Lefschetz centennial conference. Proceedings on algebraic topology, S. Gitler, Editor
- 58.III The Lefschetz centennial conference. Proceedings on differential equations, A. Verjovsky, Editor
- 59 Function estimates, J. S. Marron, Editor
- 60 Nonstrictly hyperbolic conservation laws, Barbara Lee Keyfitz and Herbert C. Kranzer, Editors
- 61 Residues and traces of differential forms via Hochschild homology, Joseph Lipman
- 62 Operator algebras and mathematical physics, Palle E. T. Jorgensen and Paul S. Muhly, Editors
- **63** Integral geometry, Robert L. Bryant, Victor Guillemin, Sigurdur Helgason, and R. O. Wells, Jr., Editors
- 64 The legacy of Sonya Kovalevskaya, Linda Keen, Editor
- **65 Logic and combinatorics,** Stephen G. Simpson, Editor
- 66 Free group rings, Narian Gupta
- 67 Current trends in arithmetical algebraic geometry, Kenneth A. Ribet, Editor
- 68 Differential geometry: The interface between pure and applied mathematics, Mladen Luksic, Clyde Martin, and William Shadwick, Editors
- 69 Methods and applications of mathematical logic, Walter A. Carnielli and Luiz Paulo de Alcantara, Editors
- 70 Index theory of elliptic operators, foliations, and operator algebras, Jerome Kaminker, Kenneth C. Millett, and Claude Schochet, Editors
- 71 Mathematics and general relativity, James A. Isenberg, Editor
- 72 Fixed point theory and its applications, R. F. Brown, Editor
- 73 Geometry of random motion, Rick Durrett and Mark A. Pinsky, Editors

- 74 Geometry of group representations, William M. Goldman and Andy R. Magid, Editors
- 75 The finite calculus associated with Bessel functions, Frank M. Cholewinski
- **76 The structure of finite algebras,** David C. Hobby and Ralph Mckenzie
- 77 Number theory and its applications in China, Wang Yuan, Yang Chung-chun, and Pan Chengbiao, Editors
- 78 Braids, Joan S. Birman and Anatoly Libgober, Editors
- **79 Regular differential forms, Ernst Kunz** and Rolf Waldi
- 80 Statistical inference from stochastic processes, N. U. Prabhu, Editor
- 81 Hamiltonian dynamical systems, Kenneth R. Meyer and Donald G. Saari, Editors
- 82 Classical groups and related topics, Alexander J. Hahn, Donald G. James, and Zhe-xian Wan, Editors
- 83 Algebraic K-theory and algebraic number theory, Michael R. Stein and R. Keith Dennis, Editors
- 84 Partition problems in topology, Stevo Todorcevic
- 85 Banach space theory, Bor-Luh Lin, Editor
- 86 Representation theory and number theory in connection with the local Langlands conjecture, J. Ritter, Editor
- 87 Abelian group theory, Laszlo Fuchs, Rüdiger Göbel, and Phillip Schultz, Editors
- 88 Invariant theory, R. Fossum,
 W. Haboush, M. Hochster, and
 V. Lakshmibai, Editors
- **89 Graphs and algorithms,** R. Bruce Richter, Editor
- 90 Singularities, Richard Randell, Editor
- 91 Commutative harmonic analysis, David Colella, Editor
- 92 Categories in computer science and logic, John W. Gray and Andre Scedrov, Editors
- 93 Representation theory, group rings, and coding theory, M. Isaacs, A. Lichtman,

Titles in This Series

Volume

D. Passman, S. Sehgal, N. J. A. Sloane, and H. Zassenhaus, Editors

- 94 Measure and measurable dynamics, R. Daniel Mauldin, R. M. Shortt, and Cesar E. Silva, Editors
- **95** Infinite algebraic extensions of finite fields, Joel V. Brawley and George E. Schnibben
- **96 Algebraic topology,** Mark Mahowald and Stewart Priddy, Editors
- 97 Dynamics and control of multibody systems, J. E. Marsden, P. S. Krishnaprasad, and J. C. Simo, Editors
- **98 Every planar map is four colorable,** Kenneth Appel and Wolfgang Haken
- 99 The connection between infinite dimensional and finite dimensional dynamical systems, Basil Nicolaenko, Ciprian Foias, and Roger Temam, Editors
- 100 Current progress in hyperbolic systems: Riemann problems and computations, W. Brent Lindquist, Editor
- **101 Recent developments in geometry,** S.-Y. Cheng, H. Choi, and Robert E. Greene, Editors
- **102 Primes associated to an ideal,** Stephen McAdam
- 103 Coloring theories, Steve Fisk
- 104 Accessible categories: The foundations of categorical model theory, Michael Makkai and Robert Paré
- 105 Geometric and topological invariants of elliptic operators, Jerome Kaminker, Editor
- 106 Logic and computation, Wilfried Sieg, Editor
- 107 Harmonic analysis and partial differential equations, Mario Milman and Tomas Schonbek, Editors
- **108 Mathematics of nonlinear science,** Melvyn S. Berger, Editor
- **109 Combinatorial group theory,** Benjamin Fine, Anthony Gaglione, and Francis C. Y. Tang, Editors
- 110 Lie algebras and related topics, Georgia Benkart and J. Marshall Osborn, Editors

- 111 Finite geometries and combinatorial designs, Earl S. Kramer and Spyros S. Magliveras, Editors
- **112 Statistical analysis of measurement error models and applications,** Philip J. Brown and Wayne A. Fuller, Editors
- **113 Integral geometry and tomography,** Eric Grinberg and Eric Todd Quinto, Editors
- 114 Mathematical developments arising from linear programming, Jeffrey C. Lagarias and Michael J. Todd, Editors
- **115 Statistical multiple integration,** Nancy Flournoy and Robert K. Tsutakawa, Editors
- **116 Algebraic geometry: Sundance 1988,** Brian Harbourne and Robert Speiser, Editors
- 117 Continuum theory and dynamical systems, Morton Brown, Editor
- **118 Probability theory and its applications in China,** Yan Shi-Jian, Wang Jiagang, and Yang Chung-chun, Editors
- **119 Vision geometry,** Robert A. Melter, Azriel Rosenfeld, and Prabir Bhattacharya, Editors
- 120 Selfadjoint and nonselfadjoint operator algebras and operator theory, Robert S. Doran, Editor
- 121 Spinor construction of vertex operator algebras, triality, and E⁽¹⁾₈, Alex J. Feingold, Igor B. Frenkel, and John F. X. Ries
- **122** Inverse scattering and applications, D. H. Sattinger, C. A. Tracy, and S. Venakides, Editors

Inverse Scattering and Applications

CONTEMPORARY MATHEMATICS

122

Inverse Scattering and Applications

Proceedings of a Conference on Inverse Scattering on the Line held June 7–13, 1990 at the University of Massachusetts, Amherst with support from the National Science Foundation, the National Security Agency, and the Office of Naval Research

> D. H. Sattinger C. A. Tracy S. Venakides Editors



American Mathematical Society Providence, Rhode Island

EDITORIAL BOARD

Richard W. Beals, managing editor Sylvain E. Cappell Linda Preiss Rothschild Craig Huneke Michael E. Taylor

The AMS-IMS-SIAM Joint Summer Research Conference in the Mathematical Sciences on Inverse Scattering on the Line was held at the University of Massachusetts, Amherst, Massachusetts, on June 7–June 13, 1990 with support from the National Science Foundation, Grant DMS-8918200, National Security Agency MDA904-90-H-402. This work relates to Department of Navy Grant N00014-90-J-1157 issued by the Office of Naval Research. The United States Government has a royalty-free license throughout the world in all copyrightable material contained herein.

1991 Mathematics Subject Classification. Primary 34B25, 35P25, 35R30.

Library of Congress Cataloging-in-Publication Data

AMS-IMS-SIAM Joint Summer Research Conference in the Mathematical Sciences on Inverse Scattering on the line (1990: University of Massachusetts, Amherst)

Inverse scattering and applications/[edited by] David Sattinger, Craig Tracy, Stephanos Venakides.

p. cm.—(Contemporary mathematics)

"Proceedings of AMS-IMS-SIAM Joint Summer Research Conference in the Mathematical Sciences on Inverse Scattering on the Line, held June 7–13, 1990 at the University of Massachusetts, Amherst, Massachusetts.

ISBN 0-8218-5129-2 (alk. paper)

 1. Inverse problems (Differential equations)—Congresses.
 2. Scattering

 (Mathematics)—Congresses.
 I. Sattinger, David H.
 II. American Mathematical Society.

 III. Institute of Mathematical Statistics.
 IV. Society for Industrial and Applied Mathematics.

 V. Title.
 VI. Series.

 QA370.A57
 1990
 91-26094

 515'.353—dc20
 CIP

Copying and reprinting. Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy an article for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication (including abstracts) is permitted only under license from the American Mathematical Society. Requests for such permission should be addressed to the Manager of Editorial Services, American Mathematical Society, P.O. Box 6248, Providence, Rhode Island 02940-6248.

The appearance of the code on the first page of an article in this book indicates the copyright owner's consent for copying beyond that permitted by Sections 107 or 108 of the U.S. Copyright Law, provided that the fee of \$1.00 plus \$.25 per page for each copy be paid directly to the Copyright Clearance Center, Inc., 27 Congress Street, Salem, Massachusetts 01970. This consent does not extend to other kinds of copying, such as copying for general distribution, for advertising or promotional purposes, for creating new collective works, or for resale.

Copyright ⓒ 1991 by the American Mathematical Society. All rights reserved. The American Mathematical Society retains all rights except those granted to the United States Government. Printed in the United States of America. The paper used in this book is acid-free and falls within the guidelines established to ensure permanence and durability. ⊗ This volume was prepared using AMS-TEX,

the American Mathematical Society's T_EX macro system. Some of the articles were prepared by the authors.

10 9 8 7 6 5 4 3 2 1 96 95 94 93 92 91

Contents

Preface	xi
Wiener-Hopf Factorization in Multidimensional Inverse Schrödinger Scattering TUNCAY AKTOSUN AND CORNELIS VAN DER MEE	1
Complete Integrability of "Completely Integrable" Systems RICHARD BEALS AND DAVID SATTINGER	13
On the Determinant Theme for Tau Functions, Grassmannians, and Inverse Scattering ROBERT CARROLL	23
An Overview of Inversion Algorithms for Impedance Imaging MARGARET CHENEY AND DAVID ISAACSON	29
On the Construction of Integrable XXZ Heisenberg Models With Arbitrary Spin HOLGER FRAHM	41
A Geometric Construction of Solutions of Matrix Hierarchies G. F. HELMINCK	47
Lax Pairs, Recursion Operators, and the Perturbation of Nonlinear Evolution Equations RUSSELL HERMAN	53
Time and Temperature Dependent Correlation Function of Impen- etrable Bose Gas Field Correlator in the Impenetrable Bose Gas A. R. ITS, A. G. IZERGIN, AND V. E. KOREPIN	61
Breathers and the sine-Gordon Equation SATYANAD KICHENASSAMY	73
Localized Solitons for the Ishimori Equation B. G. KONOPELCHENKO AND V. G. DUBROVSKY	77

Tau Functions	
John Palmer	91
Inverse Problems in Anisotropic Media John Sylvester and Gunther Uhlmann	105
The Toda Shock Problem Stephanos Venakides	119

Preface

This conference covered a variety of topics in inverse problems: inverse scattering problems on the line; inverse problems in higher dimensions; inverse conductivity problems; and numerical methods. In addition, problems from statistical physics were covered, including monodromy problems, quantum inverse scattering, and the Bethe ansatz. One of the aims of the conference was to bring together researchers in a variety of areas of inverse problems. All of these areas have seen intensive activity in recent years.

Inverse conductivity problems

This class of problems was discussed by David Isaacson and Margaret Cheney of Renssalaer Polytechnic Institute and by Gunther Uhlmann of the University of Washington. Uhlmann discussed his work with John Sylvester on the problem of determining anisotropic conductivities in a region from measurements made on the boundary. These measurements may include the Dirichlet-Neumann map or knowledge of the geodesics. Margaret Cheney discussed various algorithms for reconstructing the conductivities from the data: these included iterative methods, and Calderon's methods. David Isaacson discussed experimental work being carried out at Renssalaer Polytechnic Institute and ended his talk with an intriguing videotape of actual inverse imaging experiments on a human subject (himself).

Adrian Nachman, of the University of Rochester, gave an overview of inverse scattering and conductivity problems. Joyce McLaughlin, of Renssalaer Polytechnic Institute, presented recent results on inverse spectral problems for second order differential operators.

Numerical methods

Vladimir Rokhlin of Yale University described a numerical algorithm for inverse scattering based on a Riccati equation for the impedence function combined with certain trace formulae for the unknown functions. Numerical experiments performed in one dimension have shown themselves to be stable, rigorous, and extremely efficient. He hopes to be able to extend the methods to two and three dimensional problems.

Soliton problems

One dimensional inverse scattering methods are a fundamental tool in the theory of completely integrable systems. Percy Deift of the Courant Institute opened the

PREFACE

conference with a beautiful summary of the theory of inverse scattering for nth order ordinary differential operators. Thanks to recent work by Xin Zhou and Deift, this theory is now complete. Thomas Kappeler of Brown University discussed action angle variables for the periodic KdV equation. Richard Beals of Yale University spoke on his recent work with D. Sattinger on action angle variables for integrable systems based on first order $n \times n$ isospectral operators. The construction of action angle variables for these infinite dimensional completely integrable systems is based on the scattering transform.

Scattering theory was also used by Bjorn Birnir of University of California, Santa Barbara and S. Kichenessamy of the Courant Institute in their (independent) work showing that only the Sine-Gordon equation can support breather solutions.

M. Wickerhauser of the University of Georgia reported on joint work with R. Coifman of Yale University on some of the special problems of the scattering transform for the Benjamin-Ono equation. Their work gives estimates for some previously formal work associated with the Benjamin-Ono hierarchy.

S. Venakides of Duke University reported on joint work with P. Deift of the Courant Institute and R. Oba of Tulane University on the Toda Shock problem. Long time asymptotic analysis of the explicit solution is carried out by the inverse scattering method. Residual oscillations are derived and analyzed when the initial velocity exceeds a critical value. The results are in agreement with earlier numerical experiments by Straub and Holian, and Flaschka and McLaughlin.

David McLaughlin of Princeton University discussed chaos and heteroclinic orbits of perturbed integrable systems.

Three dimensional problems

A. Ramm of Kansas State University and T. Aktosun of the University of Texas at Dallas presented their work on three dimensional problems. Ramm talked about the C Property and Aktosun talked on the Wiener-Hopf factorization of the scattering operator in three dimensions, based on ideas of R. Newton.

Statistical physics

A number of problems in statistical physics lead to problems involving inverse monodromy or inverse scattering, and several of the talks addressed these areas. V. Korepin, of the University of New York at Stonybrook, discussed correlation functions for the quantized version of the nonlinear Schrödinger equation. In many cases, the correlation functions satisfy nonlinear differential equations of Painlevé type. The Painlevé equations, in turn, are associated in a direct way with certain monodromy problems; in fact, the monodromy problems play a role analogous to the isospectral operators in the theory of completely integrable systems. Inverse monodromy problems thus play an important role. John Palmer of the University of Arizona talked about the Cauchy Riemann operators associated with such inverse monodromy problems and their infinite dimensional determinants as tau functions

PREFACE

for the problem. The tau functions are in fact the partition function of statistical mechanics. Hank Thacker of the University of Virginia talked about related topics including spin chains and vertex models. Craig Tracy spoke on monodromy problems in higher dimensions, specifically some isomonodromy problems for the Laplacian on the Poincaré disk. The two point correlation function can be expressed in terms of Painlevé VI.

During the course of the conference, Persi Diaconis, who was attending the other conference at Amherst, overheard mention of the "Bethe ansatz" during an informal discussion at coffee break. It developed that there was a connection between the order/disorder transitions in "card shuffling" problems that Diaconis has been working on, and the Bethe ansatz method used in connection with the statistical problems being discussed by Korepin and Thacker. Diaconis agreed to give a special lecture, at 8:30 a.m. Sunday morning, on his work on order/disorder transitions. Several discussions resulted, and a round table session took place on Monday evening to understand the relationships.

D. H. Sattinger



\$

4

-

ISBN 0-8218-5129-2