

DARBOUX TRANSFORM AND CONSERVATION LAWS OF NEW DIFFERENTIAL-DIFFERENCE EQUATIONS

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Darboux transforms, exact solutions and conservation laws are important topics in thermal science and other fields as well. In this paper, the new non-linear differential-difference equations associated a discrete linear spectral problem are studied analytically. Firstly, the Darboux transform of the studied equations is constructed, and exact solutions are then obtained. Finally, infinite many conservation laws are derived.

Key words: *Darboux transform, conservation law, exact solution, discrete linear spectral problem, differential-difference equations*

Introduction

When continuum hypothesis is no longer valid, fractal calculus [1-5], two-scale thermodynamics [6, 7] and differential-difference equations (DDE) [8, 9] often are considered as useful candidates to describe some phenomena like those arising in heat/electron conduction, flow in carbon nanotubes and nanoporous materials. Discussing the conservation laws [10] and variational formulations [11, 12] plays an important role in the study of integrability of soliton equations. For a given (1+1)-D DDE, the conservation law of which can be written as $\partial T/\partial t + (E-1)X = 0$, here T – the conservation density and X – the conservation flow, which are related to the potential function $u(n, t)$. In the field of non-linear mathematical physics, there exist many effective methods, for examples, the exp-function method [13, 14], the variational iteration method [15], the homotopy perturbation method [16, 17], the variational method [11, 12, 18, 19], the Taylor series method [20], He's frequency formulation [21], for solving non-linear PDE. Among them, the Darboux transform (DT) [22] is a gauge transform which transforms the spectral problem into another spectral problem of the same form. Based on a suitable seed solution, the DT can be utilized to construct exact solutions of non-linear PDE.

In this paper, we would like to construct conservation laws [23-25], DT, and exact solutions of the following new non-linear DDE [26]:

$$r_{n,t} = r_n \left(\frac{s_{n+1}}{r_{n+1}} - \frac{s_n}{r_n} \right), \quad s_{n,t} = s_n \left(\frac{s_{n+1}}{r_{n+1}} - \frac{s_n}{r_n} \right) + r_n \left(\frac{1}{r_n} - \frac{1}{r_{n-1}} \right) \quad (1)$$

which are associated with the discrete linear spectral problem:

$$E\varphi_n = \varphi_{n+1} = U_n\varphi_n \quad (2)$$

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$$\varphi_{n,t} = V_n \varphi_n \quad (3)$$

where

$$U_n = \begin{pmatrix} \lambda r_n + s_n & r_n \\ 1 & 0 \end{pmatrix} \quad (4)$$

$$V_n = \begin{pmatrix} \frac{\lambda}{2} + \frac{s_n}{r_n} & 1 \\ 1 & -\frac{\lambda}{2} \\ \frac{1}{r_{n-1}} & -\frac{\lambda}{2} \end{pmatrix} \quad (5)$$

where $\lambda_t = 0$ is the spectral parameter, $\varphi_n = (\varphi_{1,n}, \varphi_{2,n})^T$ – the eigenfunction vector, T – the transpose of the matrix, E – the shift operator defined by $Ef(n,t) = f(n+1,t) \equiv f_{n+1}$, $E^{-1}f(n,t) = f(n-1,t) \equiv f_{n-1}$, $r_n = r_n(t)$ and $s_n = s_n(t)$ – the potential functions.

Darboux transform of eqs. (1)

Constructing the DT of eq. (1) is to find such a gauge transform:

$$\bar{\varphi}_n = T_n \varphi_n \quad (6)$$

of eqs. (2) and (3) so that $\bar{\varphi}_n$ satisfies another discrete linear spectral problem with the same formal Lax pair:

$$\bar{\varphi}_{n+1} = \bar{U}_n \bar{\varphi}_n \quad (7)$$

$$\bar{\varphi}_{n,t} = \bar{V}_n \bar{\varphi}_n \quad (8)$$

where T_n is a two-order undetermined matrix, and:

$$\bar{U}_n = \begin{pmatrix} \lambda \bar{r}_n + \bar{s}_n & \bar{r}_n \\ 1 & 0 \end{pmatrix} \quad (9)$$

$$\bar{V}_n = \begin{pmatrix} \frac{\lambda}{2} + \frac{\bar{s}_n}{\bar{r}_n} & 1 \\ 1 & -\frac{\lambda}{2} \\ \frac{1}{\bar{r}_{n-1}} & -\frac{\lambda}{2} \end{pmatrix} \quad (10)$$

Namely:

$$T_{n+1} U_n = \bar{U}_n T_n, \quad T_{n,t} + T_n V_n = \bar{V}_n T_n \quad (11)$$

For this purpose, we suppose that:

$$T_n = \begin{bmatrix} (1+b_n)\lambda + a_n & b_n \\ c_n & \lambda + d_n \end{bmatrix} \quad (12)$$

where a_n , b_n , c_n , and d_n are all functions of n and t to be determined later. Take two basic solutions of eqs. (2) and (3) when $\lambda = \lambda_i$:

$$\varphi_n(\lambda_j) = [\varphi_{1,n}(\lambda_j), \varphi_{2,n}(\lambda_j)]^T, \quad \psi_n(\lambda_j) = [\psi_{1,n}(\lambda_j), \psi_{2,n}(\lambda_j)]^T \quad (13)$$

If there exist constants γ_j ($j = 1, 2$) satisfying:

$$[(1+b_n)\lambda_j + a_n]\varphi_{1,n}(\lambda_j) + b_n\varphi_{2,n}(\lambda_j) - \gamma_j\{[(1+b_n)\lambda_j + a_n]\psi_{1,n}(\lambda_j) + b_n\psi_{2,n}(\lambda_j)\} = 0 \quad (14)$$

$$c_n\varphi_{1,n}(\lambda_j) + (\lambda_j + d_n)\varphi_{2,n}(\lambda_j) - \gamma_j[c_n\psi_{1,n}(\lambda_j) + (\lambda_j + d_n)\psi_{2,n}(\lambda_j)] = 0 \quad (15)$$

which can be equivalently rewritten as a linear system:

$$[(1+b_n)\lambda_j + a_n] + \sigma_j b_n = 0, \quad c_n + \sigma_j(\lambda_j + d_n) = 0 \quad (16)$$

where

$$\sigma_j = \sigma_j(n) = \frac{\varphi_{2,n}(\lambda_j) - \gamma_j\psi_{2,n}(\lambda_j)}{\varphi_{1,n}(\lambda_j) - \gamma_j\psi_{1,n}(\lambda_j)}, \quad j=1,2 \quad (17)$$

then we solve eq. (16) and obtain:

$$a_n = \frac{\lambda_2\sigma_1(n) - \lambda_1\sigma_2(n)}{\lambda_2 - \lambda_1 + \sigma_2(n) - \sigma_1(n)}, \quad b_n = \frac{\lambda_1 - \lambda_2}{\lambda_2 - \lambda_1 + \sigma_2(n) - \sigma_1(n)} \quad (18)$$

$$c_n = \frac{\sigma_1(n)\sigma_2(n)(\lambda_1 - \lambda_2)}{\sigma_1(n) - \sigma_2(n)}, \quad d_n = \frac{\sigma_1(n)\lambda_1 - \sigma_2(n)\lambda_2}{\sigma_2(n) - \sigma_1(n)} \quad (19)$$

$$\sigma_j(n+1) = \frac{1}{\lambda_j r_n + s_n + r_n \sigma_j(n)}, \quad \sigma_j(n-1) = \frac{1 - \sigma_j(n)(\lambda_j r_{n-1} + s_{n-1})}{r_{n-1} \sigma_j(n)} \quad (20)$$

From eqs. (12), (16), and (17), we can see that $\det T(\lambda)$ is a quadratic polynomial in λ . When $\det T(\lambda) = 0$, eqs. (18)-(20) show a_{n+1} , b_{n+1} , c_{n+1} , and d_{n+1} satisfy the following equations:

$$r_n c_{n+1} = b_n, \quad r_n d_{n+1} = a_n r_n - s_n b_n$$

$$r_n a_{n+1}(1+b_n) = (1+b_{n+1})[(1+b_n)(s_n b_n + d_n r_n) - a_n b_n r_n] \quad (21)$$

$$[(a_{n+1} s_n + b_{n+1})(1+b_n) - r_n a_n a_{n+1}](1+b_n) = (1+b_{n+1})[(a_n s_n + r_n c_n)(1+b_n) - a_n^2 r_n] \quad (22)$$

Theorem 1. When the matrix \bar{U}_n determined by eq. (7) has the same form as U_n in eq. (4), the transforms:

$$\bar{r}_n = \frac{1+b_{n+1}}{1+b_n} r_n, \quad \bar{s}_n = \frac{s_n(1+b_{n+1}) + r_n a_{n+1} - a_n \bar{r}_n}{1+b_n} \quad (23)$$

map the old potential functions r_n and s_n into new potential functions \bar{r}_n and \bar{s}_n .

Proof. Let $T_n^{-1} = T_n^* / \det T_n$ and:

$$T_{n+1} U_n T_n^* = \begin{bmatrix} f_{11}(\lambda, n) & f_{12}(\lambda, n) \\ f_{21}(\lambda, n) & f_{22}(\lambda, n) \end{bmatrix} \quad (24)$$

then we have:

$$f_{11}(\lambda, n) = \lambda^3 r_n (1 + b_{n+1}) + \lambda^2 [a_{n+1} r_n + (s_n + d_n r_n)(1 + b_{n+1})] + \\ + \lambda [b_{n+1} + a_{n+1}(s_n + d_n r_n) + (1 + b_{n+1})(d_n s_n - c_n r_n)] + (a_{n+1} s_n + b_{n+1}) d_n - a_{n+1} c_n r_n \quad (25)$$

$$f_{12}(\lambda, n) = \lambda^2 r_n (b_{n+1} + 1) + \lambda [a_{n+1} r_n + (a_n r_n - b_n s_n)(1 + b_{n+1})] + (a_n a_{n+1} r_n - a_{n+1} b_n s_n - b_n b_{n+1}) + \\ + \lambda [b_{n+1} + a_{n+1}(s_n + d_n r_n) + (1 + b_{n+1})(d_n s_n - c_n r_n)] + (a_{n+1} s_n + b_{n+1}) d_n - a_{n+1} c_n r_n \quad (26)$$

$$f_{12}(\lambda, n) = \lambda^2 r_n (b_{n+1} + 1) + \lambda [a_{n+1} r_n + (a_n r_n - b_n s_n)(1 + b_{n+1})] + \\ + (a_n a_{n+1} r_n - a_{n+1} b_n s_n - b_n b_{n+1}) \quad (27)$$

$$f_{21}(\lambda, n) = \lambda^2 (c_{n+1} r_n + 1) + \lambda (c_{n+1} s_n + d_{n+1} + c_{n+1} d_n r_n + d_n) + \\ + (c_{n+1} d_n s_n + d_n d_{n+1} - c_n c_{n+1} r_n) \quad (28)$$

$$f_{22}(\lambda, n) = \lambda (c_{n+1} r_n - b_n) + (a_n c_{n+1} r_n - b_n c_{n+1} s_n - b_n d_{n+1}) \quad (29)$$

which hint $f_{11}(\lambda, n)$ is a cubic polynomial in λ , $f_{12}(\lambda, n)$ and $f_{21}(\lambda, n)$ are all quadratic polynomials in λ , and $f_{22}(\lambda, n) = 0$. Thus, eq. (24) can be rewritten:

$$T_{n+1} U_n T_n^* = (\det T_n) P_n \quad (30)$$

where

$$P_n = \begin{bmatrix} P_{11}^{(1)}(n)\lambda + P_{11}^{(0)}(n) & P_{12}^{(0)}(n) \\ P_{21}^{(0)}(n) & 0 \end{bmatrix} \quad (31)$$

From eqs. (30) and (31), we have:

$$T_{n+1} U_n = P_n T_n \quad (32)$$

and determine that:

$$P_{11}^{(1)}(n) = \frac{r_n(1+b_{n+1})}{1+b_n}, \quad P_{11}^{(0)}(n) = \frac{s_n(1+b_{n+1}) + r_n a_{n+1} - \frac{a_n r_n(1+b_{n+1})}{1+b_n}}{1+b_n} \quad (33)$$

$$P_{12}^{(0)}(n) = \frac{r_n(1+b_{n+1})}{1+b_n}, \quad P_{21}^{(0)}(n) = \frac{r_n c_{n+1}}{b_n} \quad (34)$$

by comparing the coefficients of λ^2 , λ , and λ^0 in eq. (32).

In view of eqs. (21)-(23), we obtain:

$$P_{11}^{(1)}(n) = \bar{r}_n, \quad P_{11}^{(0)}(n) = \bar{s}_n, \quad P_{12}^{(0)}(n) = \bar{r}_n, \quad P_{21}^{(0)}(n) = 1 \quad (35)$$

That is to say $P_n = \bar{U}_n$. The proof of *Theorem 1* is end.

Theorem 2. Under the transforms (6) and (23), the matrix \bar{V}_n in eq. (8) can be determined through eq. (10) which has the same form as V_n in eq. (5).

Proof. Supposing $T_n^{-1} = T_n^* / \det T_n$ and letting:

$$(T_{n,t} + T_n V_n) T_n^* = \begin{bmatrix} g_{11}(\lambda, n) & g_{12}(\lambda, n) \\ g_{21}(\lambda, n) & g_{22}(\lambda, n) \end{bmatrix} \quad (36)$$

similarly we have:

$$\begin{aligned} g_{11}(\lambda, n) = & \frac{1+b_n}{2} \lambda^3 + \lambda^2 \left[\frac{a_n}{2} + \frac{s_n(1+b_n)}{r_n} + b_{n,t} + \frac{d_n(1+b_n)}{2} \right] + \\ & + \lambda \left\{ a_{n,t} + \frac{a_n s_n}{r_n} + \frac{b_n}{r_{n-1}} + d_n \left[\frac{a_n}{2} + \frac{s_n(1+b_n)}{r_n} + b_{n,t} \right] - c_n \left(1 + \frac{b_n}{2} \right) \right\} + \\ & + d_n \left(a_{n,t} + \frac{a_n s_n}{r_n} + \frac{b_n}{r_{n-1}} \right) - c_n (a_n + b_{n,t}) \end{aligned} \quad (37)$$

$$\begin{aligned} g_{12}(\lambda, n) = & (1+b_n) \lambda^2 + \lambda \left\{ (a_n + b_{n,t})(1+b_n) + a_n \left(1 + \frac{b_n}{2} \right) - b_n \left[\frac{a_n}{2} + \frac{s_n(1+b_n)}{r_n} + b_{n,t} \right] \right\} \\ & + a_n (a_n + b_{n,t}) - b_n \left(a_{n,t} + \frac{a_n s_n}{r_n} + \frac{b_n}{r_{n-1}} \right) \end{aligned} \quad (38)$$

$$\begin{aligned} g_{21}(\lambda, n) = & \left(\frac{1}{r_{n-1}} + c_n \right) \lambda^2 + \lambda \left(c_{n,t} + \frac{c_n s_n}{r_n} + \frac{2d_n}{r_{n-1}} + c_n d_n \right) + \\ & + d_n \left(c_{n,t} + \frac{c_n s_n}{r_n} + \frac{d_n}{r_{n-1}} \right) - (d_{n,t} + c_n) c_n \end{aligned} \quad (39)$$

$$\begin{aligned} g_{22}(\lambda, n) = & -\frac{1+b_n}{2} \lambda^3 - \left[\frac{d_n(1+b_n)}{2} + \frac{a_n}{2} \right] \lambda^2 + \\ & + \left[(d_{n,t} + c_n)(1+b_n) - b_n \left(\frac{c_n}{2} + \frac{1}{r_{n-1}} \right) - \frac{a_n d_n}{2} \right] \lambda \\ & - b_n \left(c_{n,t} + \frac{c_n s_n}{r_n} + \frac{d_n}{r_{n-1}} \right) + (d_{n,t} + c_n) a_n \end{aligned} \quad (40)$$

which show $g_{11}(\lambda, n)$ and $g_{22}(\lambda, n)$ are all cubic polynomials in λ , $g_{12}(\lambda, n)$ and $g_{21}(\lambda, n)$ are all quadratic polynomials in λ . It is easy to see from eqs. (2) and (3) that:

$$\sigma_{j,t} = \frac{1}{r_{n-1}} - \left(\lambda_j + \frac{s_n}{r_n} \right) \sigma_j(n) - \sigma_j^2(n), \quad j=1,2 \quad (41)$$

From eqs. (18), (19) and (41), we have:

$$a_{n,t} = \frac{(\lambda_2 \sigma_{1,t} - \lambda_1 \sigma_{2,t})(\lambda_2 - \lambda_1 + \sigma_2 - \sigma_1) - (\lambda_2 \sigma_1 - \lambda_1 \sigma_2)(\sigma_{2,t} - \sigma_{1,t})}{(\lambda_2 - \lambda_1 + \sigma_2 - \sigma_1)^2} \quad (42)$$

$$b_{n,t} = \frac{(\lambda_2 - \lambda_1)(\sigma_{2,t} - \sigma_{1,t})}{(\lambda_2 - \lambda_1 + \sigma_2 - \sigma_1)^2}, \quad c_{n,t} = \frac{(\lambda_1 - \lambda_2)(\sigma_1^2 \sigma_{2,t} - \sigma_2^2 \sigma_{1,t})}{(\sigma_1 - \sigma_2)^2}$$

$$d_{n,t} = \frac{(\lambda_1 - \lambda_2)(\sigma_2 \sigma_{1,t} - \sigma_1 \sigma_{2,t})}{(\sigma_2 - \sigma_1)^2} \quad (43)$$

On the other hand, we can easily see that $(T_{n,t} + T_n V_n) T_n^* = (\det T_n) R_n$, here:

$$R_n = \begin{bmatrix} R_{11}^{(1)}(n)\lambda + R_{11}^{(0)}(n) & R_{12}^{(0)}(n) \\ R_{21}^{(0)}(n) & R_{22}^{(1)}(n)\lambda + R_{22}^{(0)}(n) \end{bmatrix} \quad (44)$$

and hence have:

$$T_{n,t} + T_n V_n = R_n T_n \quad (45)$$

Comparing the coefficients of λ^2 , λ , and λ^0 in eq. (45) yields:

$$R_{11}^{(0)}(n) = \frac{s_n}{r_n} + \frac{b_{n,t}}{1+b_n}, \quad R_{21}^{(0)}(n) = \frac{c_n}{b_n} + \frac{d_{n,t}}{b_n} \quad (46)$$

$$R_{11}^{(1)}(n) = \frac{1}{2}, \quad R_{12}^{(0)}(n) = 1, \quad R_{22}^{(1)}(n) = -\frac{1}{2}, \quad R_{22}^{(0)}(n) = 0 \quad (47)$$

and hence we have:

$$a_{n,t} + \frac{a_n s_n}{r_n} + \frac{b_n}{r_{n-1}} = \left(\frac{s_n}{r_n} + \frac{b_{n,t}}{1+b_n} \right) a_n + c_n, \quad \frac{s_n}{r_n} + \frac{b_{n,t}}{1+b_n} = \frac{a_n - d_n}{b_n} + \frac{b_{n,t}}{b_n} \quad (48)$$

$$\frac{c_n}{b_n} + \frac{d_{n,t}}{b_n} = \frac{c_n}{1+b_n} + \frac{1}{(1+b_n)r_{n-1}}, \quad \frac{c_n}{b_n} + \frac{d_{n,t}}{b_n} = \frac{c_{n,t}}{a_n} + \frac{c_n s_n}{a_n r_n} + \frac{d_n}{a_n r_{n-1}} \quad (49)$$

Substituting eqs. (42) and (43) into eqs. (48) and (49), we can verify eqs. (48) and (49) all hold. At the same time, by a direct computation we obtain:

$$R_{11}^{(0)}(n) = \frac{\bar{s}_n}{\bar{r}_n}, \quad R_{21}^{(0)}(n) = \frac{1}{\bar{r}_{n-1}} \quad (50)$$

Equations (44), (47) and (50) clearly tell that $R_n = \bar{V}_n$. Thus, we finish the proof of *Theorem 2*.

Exact solutions

In this section, we employ the DT (6) and (23) to construct exact solutions of eq. (1). Firstly, we select a pair of seed solutions $r_n = s_n = 1$. Secondly, we obtain two basic solutions of the discrete linear spectral problem (2) and (3):

$$\varphi_n(\lambda_j) = \begin{bmatrix} \varphi_{1,n}(\lambda_j) \\ \varphi_{2,n}(\lambda_j) \end{bmatrix} = \begin{pmatrix} \tau_1^n e^{\rho_1 t} \\ \tau_1^{n-1} e^{\rho_1 t} \end{pmatrix}, \quad \psi_n(\lambda_j) = \begin{bmatrix} \psi_{1,n}(\lambda_j) \\ \psi_{2,n}(\lambda_j) \end{bmatrix} = \begin{pmatrix} \tau_2^n e^{\rho_2 t} \\ \tau_2^{n-1} e^{\rho_2 t} \end{pmatrix} \quad (51)$$

where

$$\tau_1 = \frac{(\lambda_j + 1) + \sqrt{(\lambda_j + 1)^2 + 4}}{2}, \quad \tau_2 = \frac{(\lambda_j + 1) - \sqrt{(\lambda_j + 1)^2 + 4}}{2} \quad (52)$$

$$\rho_1 = \frac{1 + \sqrt{(\lambda_j + 1)^2 + 4}}{2}, \quad \rho_2 = \frac{1 - \sqrt{(\lambda_j + 1)^2 + 4}}{2} \quad (53)$$

From eqs. (21) and (22), we have:

$$a_{n+1} = \frac{(1 + b_{n+1})[(1 + b_n)(b_n + d_n) - a_n b_n]}{1 + b_n},$$

$$b_{n+1} = \frac{(b_n + d_n - a_n)(1 + b_n - a_n) - c_n}{(a_n - b_n - d_n)(1 + b_n - a_n) + c_n - (1 + b_n)} \quad (54)$$

Substituting the seed solutions $r_n = s_n = 1$ into eq. (23), we have:

$$(\bar{r}_n, \bar{s}_n) = \left(\frac{1 + b_{n+1}}{1 + b_n}, \frac{1 + b_{n+1} + a_{n+1} - a_n \bar{r}_n}{1 + b_n} \right) \quad (55)$$

where $a_n, b_n, c_n,$ and d_n are determined by eqs. (16), a_{n+1} and b_{n+1} are determined by eq. (55), and σ_j ($j = 1, 2$) is determined by eq. (17). We, therefore, determine the new solutions (\bar{r}_n, \bar{s}_n) of eqs. (1) by one-fold DT.

Conservation laws

From eqs. (2) and (4), we have $\varphi_{1,n+1} = (\lambda r_n + s_n)\varphi_{1,n} + r_n \varphi_{1,n-1}$, which can be written:

$$1 = (\lambda r_n + s_n)\theta_n + r_n \theta_{n-1} \theta_n \quad (56)$$

by introducing $\theta_n = \varphi_{1,n} / \varphi_{1,n+1}$.

On the other hand, from eqs. (3) and (5) we have:

$$\varphi_{1,n,t} = \left(\frac{\lambda}{2} + \frac{s_n}{r_n} \right) \varphi_{1,n} + \varphi_{1,n-1}, \quad \varphi_{2,n,t} = \frac{1}{r_{n-1}} \varphi_{1,n} - \frac{\lambda}{2} \varphi_{2,n} \quad (57)$$

which lead to:

$$-(\ln \theta_n)_t = \frac{\varphi_{1,n+1,t}}{\varphi_{1,n+1}} - \frac{\varphi_{1,n,t}}{\varphi_{1,n}} \quad (58)$$

namely

$$-(\ln \theta_n)_t = (E - 1) \left(\frac{\lambda}{2} + \frac{s_n}{r_n} + \theta_{n-1} \right) \quad (59)$$

If we set:

$$\theta_n = \sum_{j=1}^{\infty} \theta_n^{(j)} \lambda^{-j} \quad (60)$$

then eq. (56) becomes:

$$1 = (\lambda r_n + s_n) \sum_{j=1}^{\infty} \theta_n^{(j)} \lambda^{-j} + r_n \left[\sum_{j=1}^{\infty} \theta_{n-1}^{(j)} \lambda^{-j} \right] \sum_{j=1}^{\infty} \theta_n^{(j)} \lambda^{-j} \quad (61)$$

Comparing the coefficients with same order of λ in eq. (61), we have:

$$\theta_n^{(1)} = \frac{1}{r_n}, \quad \theta_n^{(2)} = -\frac{s_n}{r_n^2}, \quad \theta_n^{(3)} = \frac{s_n^2}{r_n^3} - \frac{1}{r_n r_{n-1}} \quad (62)$$

and so forth. At the same time, a recursion is derived:

$$\theta_n^{(m+1)} = -\frac{1}{r_n} \left[s_n \theta_n^{(m)} + r_n \sum_{k=1}^{m-1} \theta_{n-1}^{(k)} \theta_n^{(m-k)} \right], \quad m \geq 2 \quad (63)$$

Substituting eq. (60) into eq. (59), we have:

$$-\left[\ln \sum_{j=1}^{\infty} \theta_n^{(j)} \lambda^{-j} \right]_t = (E-1) \left[\frac{\lambda}{2} + \frac{s_n}{r_n} + \sum_{j=1}^{\infty} \theta_{n-1}^{(j)} \lambda^{-j} \right] \quad (64)$$

which can be written as:

$$(\ln r_n)_t + \left\{ \sum_{k=1}^{\infty} (-1)^k \frac{1}{k} \left[r_n \sum_{j=1}^{\infty} \theta_n^{(j+1)} \lambda^{-j} \right]^k \right\} = (E-1) \left[\frac{\lambda}{2} + \frac{s_n}{r_n} + \sum_{j=1}^{\infty} \theta_{n-1}^{(j)} \lambda^{-j} \right] \quad (65)$$

Comparing each of the coefficients with same order of λ in eq. (65), we obtain the following infinite many conservation laws of eqs. (1):

$$(\ln r_n)_t = (E-1) \frac{s_n}{r_n}, \quad \left(\frac{s_n}{r_n} \right)_t = (E-1) \frac{1}{r_{n-1}}, \quad \left(\frac{1}{r_{n-1}} - \frac{1}{2} \frac{s_n^2}{r_n^2} \right)_t = -(E-1) \frac{s_{n-1}}{r_{n-1}^2} \quad (66)$$

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