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APPENDIX.

DIRECT SEARCH OF THE FREE-END TODA LATTICE

In this appendix we use a direct calculation method at order 6 in the velocities for the cases of the free-end Toda lattice.

$$H = \frac{p_1^2}{2m_1} + \frac{p_2^2}{2m_2} + \frac{p_3^2}{2m_3} + e^{\epsilon(q_1 - q_2)} + e^{q_2 - q_3}. \quad (A1)$$

We introduce the following change of variables:

$$x = \epsilon(q_1 - q_2), \quad y = q_2 - q_3, \quad z = m_1 q_1 + m_2 q_2 + m_3 q_3. \quad (A2)$$

The equations of motion are derived from the Lagrange equations:

$$\begin{aligned} \frac{\partial}{\partial t} (m_1 \dot{q}_1) &= -\epsilon X, & \frac{\partial}{\partial t} (m_2 \dot{q}_2) &= \epsilon X - Y, \\ \frac{\partial}{\partial t} (m_3 \dot{q}_3) &= Y, \end{aligned} \quad (A3)$$

$$\text{with } X = e^{\epsilon(q_1 - q_2)} = e^x, \quad Y = e^{q_2 - q_3} = e^y.$$

From Eq.(A2), it is obvious that

$$\begin{aligned} \ddot{x} &= \epsilon(\ddot{q}_1 - \ddot{q}_2) = \frac{\epsilon}{m_2} \left[Y - \epsilon \frac{(m_1 + m_2)X}{m_1} \right], \\ \ddot{y} &= \ddot{q}_2 - \ddot{q}_3 = \frac{\epsilon}{m_2} \left[X - \frac{(m_2 - m_3)Y}{\epsilon m_3} \right], \\ \ddot{z} &= m_1 \ddot{q}_1 + m_2 \ddot{q}_2 + m_3 \ddot{q}_3 = 0, \end{aligned} \quad (A4)$$

which, after a scaling in time, read

$$\ddot{x} = Y - \alpha X, \quad \ddot{y} = X - \beta Y, \quad (A5)$$

with $\alpha = \epsilon \frac{(m_1 + m_2)}{m_1}$, $\beta = \frac{(m_2 + m_3)}{\epsilon m_3}$.

Let us consider the constant of motion of order 6 in the velocities.

$$C = e_0 \dot{x}^6 + e_1 \dot{x}^5 \dot{y} + e_2 \dot{x}^4 \dot{y}^2 + e_3 \dot{x}^3 \dot{y}^3 + e_4 \dot{x}^2 \dot{y}^4 + e_5 \dot{x} \dot{y}^5 \\ + e_6 \dot{y}^6 + f_0 \dot{x}^4 + f_1 \dot{x}^3 \dot{y} + f_2 \dot{x}^2 \dot{y}^2 + f_3 \dot{x} \dot{y}^3 + f_4 \dot{y}^4 + g_0 \dot{x}^2 \\ + g_1 \dot{x} \dot{y} + g_2 \dot{y}^2 + h.$$

The condition of the constancy of C can be written as

$$0 = dC = 6e_0 \dot{x}^5 \ddot{x} + 5e_1 \dot{x}^4 \ddot{x} \dot{y} + e_1 \dot{x}^5 \ddot{y} + 4e_2 \dot{x}^3 \ddot{x} \dot{y}^2 + 2e_2 \dot{x}^4 \ddot{y} \dot{y} \\ + 3e_3 \dot{x}^2 \ddot{x} \dot{y}^3 + 3e_3 \dot{x}^3 \ddot{y} \dot{y}^2 + 2e_4 \dot{x} \ddot{x} \dot{y}^4 + 4e_4 \dot{x}^2 \ddot{y} \dot{y}^3 + e_5 \ddot{x} \dot{y}^5 + 5e_5 \dot{x} \ddot{y} \dot{y}^4 \\ + 6e_6 \dot{y}^5 \ddot{y} + \frac{\partial f_0}{\partial x} \dot{x}^5 + \frac{\partial f_0}{\partial y} \dot{x}^4 \dot{y} + 4f_0 \dot{x}^3 \ddot{x} + \frac{\partial f_1}{\partial x} \dot{x}^4 \dot{y} + \frac{\partial f_1}{\partial y} \dot{x}^3 \dot{y}^2 \\ + 3f_1 \dot{x}^2 \ddot{x} \dot{y} + f_1 \dot{x}^3 \ddot{y} + \frac{\partial f_2}{\partial x} \dot{x}^3 \dot{y}^2 + \frac{\partial f_2}{\partial y} \dot{x}^2 \dot{y}^3 + 2f_2 \ddot{x} \dot{y} \dot{y} \\ + 2f_2 \dot{x}^2 \ddot{y} \dot{y} + f_3 \ddot{x} \dot{y}^3 + 3f_3 \dot{x} \ddot{y} \dot{y}^2 + \frac{\partial f_3}{\partial x} \dot{x}^2 \dot{y}^3 + \frac{\partial f_3}{\partial y} \dot{x} \dot{y}^4 + \frac{\partial f_4}{\partial x} \dot{x} \dot{y}^4 \\ + \frac{\partial f_4}{\partial y} \dot{y}^5 + 4f_4 \dot{y}^3 \ddot{y} + \frac{\partial g_0}{\partial x} \dot{x}^3 + \frac{\partial g_0}{\partial y} \dot{x}^2 \dot{y} + 2g_0 \ddot{x} \dot{y} + g_1 \ddot{x} \dot{y} \\ + g_1 \dot{x} \ddot{y} + \frac{\partial g_1}{\partial x} \dot{x}^2 \dot{y} + \frac{\partial g_1}{\partial y} \dot{x} \dot{y}^2 + \frac{\partial g_2}{\partial x} \dot{x} \dot{y}^2 + \frac{\partial g_2}{\partial y} \dot{y}^3 + 2g_2 \dot{y} \ddot{y} + \frac{\partial h}{\partial x} \dot{x} \\ + \frac{\partial h}{\partial y} \dot{y}. \quad (A6)$$

We can restrict ourselves to constant e_i 's

Regrouping and equating to zero the coefficients of each monomial in the velocities, we obtain at order 5.

$$6e_0 \ddot{x} + e_1 \ddot{y} + \frac{\partial f_0}{\partial x} = 0, \quad 5e_1 \dot{x} + 2e_2 \ddot{y} + \frac{\partial f_0}{\partial y} + \frac{\partial f_1}{\partial x} = 0, \\ 4e_2 \ddot{x} + 3e_3 \ddot{y} + \frac{\partial f_1}{\partial y} + \frac{\partial f_2}{\partial x} = 0, \quad 3e_3 \dot{x} + 4e_4 \ddot{y} + \frac{\partial f_2}{\partial y} + \frac{\partial f_3}{\partial x} = 0, \\ 2e_4 \ddot{x} + 5e_5 \ddot{y} + \frac{\partial f_3}{\partial y} + \frac{\partial f_4}{\partial x} = 0, \quad e_5 \dot{x} + 6e_6 \ddot{y} + \frac{\partial f_4}{\partial y} = 0. \quad (A7)$$

The integrability condition for f_i reads

$$\begin{aligned} & \frac{\partial^5}{\partial y^5} (6e_0 \ddot{x} + e_1 \ddot{y}) - \frac{\partial^5}{\partial x \partial y^4} (5e_1 \ddot{x} + 2e_2 \ddot{y}) + \frac{\partial^5}{\partial x^2 \partial y^3} (4e_2 \ddot{x} + 3e_3 \ddot{y}) \\ & - \frac{\partial^5}{\partial x^3 \partial y^2} (3e_3 \ddot{x} + 4e_4 \ddot{y}) + \frac{\partial^5}{\partial x^4 \partial y} (2e_4 \ddot{x} + 5e_5 \ddot{y}) - \frac{\partial^5}{\partial x^5} (e_5 \ddot{x} + 6e_6 \ddot{y}) = 0. \end{aligned} \quad (A8)$$

In the particular case where x and y are given by Eq.(A5), Eq.(A8) reduces to

$$\frac{\partial^5}{\partial y^5} (6e_0 \ddot{x} + e_1 \ddot{y}) - \frac{\partial^5}{\partial x^5} (e_5 \ddot{x} + 6e_6 \ddot{y}) = 0;$$

Thus $6e_0 = e_1 \beta$, (A9.1)

$$\alpha e_5 = 6e_6. \quad (A9.2)$$

The integration for the f_i is

$$f_0 = e_1(\alpha\beta - 1)X + (2e_2\beta - 5e_1)Y,$$

$$\equiv A_0X + B_0Y,$$

$$f_1 = (5e_1\alpha - 2e_2)X + (3e_3\beta - 4e_2)Y,$$

$$\equiv A_1X + B_1Y,$$

$$f_2 = (4e_2\alpha - 3e_3)X + (4e_4\beta - 3e_3)Y,$$

$$\equiv A_2X + B_2Y,$$

$$f_3 = (3e_3\alpha - 4e_4)X - 2e_4Y,$$

$$\equiv A_3X + B_3Y,$$

$$f_4 = 2e_4\alpha X + (6e_6\beta - e_5)Y,$$

$$\equiv A_4X + B_4Y. \quad (A10)$$

At third order we obtain

$$4f_0 \ddot{x} + f_1 \ddot{y} + \frac{\partial g_0}{\partial x} = 0,$$

$$3f_1 \ddot{x} + 2f_2 \ddot{y} + \frac{\partial g_0}{\partial y} + \frac{\partial g_1}{\partial x} = 0,$$

$$2f_2 \ddot{x} + 3f_3 \ddot{y} + \frac{\partial g_1}{\partial y} + \frac{\partial g_2}{\partial x} = 0, \quad (A11)$$

$$f_3 \ddot{x} + 4f_4 \ddot{y} + \frac{\partial g_2}{\partial y} = 0.$$

The integrability condition for g_i reads

$$\begin{aligned}
 & -\frac{\partial^3}{\partial x^3}(f_3 \ddot{x} + 4f_4 \ddot{y}) + \frac{\partial^3}{\partial x^2 \partial y}(2f_2 \ddot{x} + 3f_3 \dot{y}) - \frac{\partial^3}{\partial x \partial y^2}(3f_1 \ddot{x} + 2f_2 \ddot{y}) \\
 & + \frac{\partial^3}{\partial y^3}(4f_0 \dot{x} + f_1 \ddot{y}) = 0.
 \end{aligned} \tag{A12}$$

Eq.(A12) is an identity in terms of the independent functions X^2, XY, Y^2 , in this case. We obtain a system in terms of A_i, B_i, α, β :

$$4B_0 - \beta B_1 = 0, \tag{A13.1}$$

$$\alpha A_3 - 4A_4 = 0, \tag{A13.2}$$

$$\begin{aligned}
 & (\beta A_1 - B_1) + 2(\alpha B_2 - A_2) + 3(\beta A_3 - B_3) + 4(\alpha B_0 - A_0) \\
 & = (\alpha B_3 - A_3) + 2(\beta A_2 - B_2) + 3(\alpha B_1 - A_1) + 4(\beta A_4 - B_4).
 \end{aligned} \tag{A13.3}$$

It is possible to calculate g :

$$\begin{aligned}
 g_0 &= \frac{1}{2}(4A_0 \alpha - A_1)X^2 + [4(B_0 \alpha - A_0) + (A_1 \beta - B_1)]XY \\
 & + \frac{1}{2}[2\beta B_2 - 3B_1]Y^2, \\
 & \equiv C_0 X^2 + D_0 XY + E_0 Y^2,
 \end{aligned}$$

$$\begin{aligned}
 g_1 &= \frac{1}{2}(3\alpha A_1 - 2A_2)X^2 + [3(\alpha B_1 - A_1) + 2(\beta A_2 - B_2) \\
 & + 4(A_0 - \alpha B_0) - (A_1 \beta - B_1)]XY + (3\beta B_3 - 2B_2)Y^2, \\
 & \equiv C_1 X^2 + D_1 XY + E_1 Y^2,
 \end{aligned}$$

$$\begin{aligned}
 g_2 &= (\alpha A_2 - \frac{3}{2}A_3)X^2 + (4\beta A_4 + \alpha B_3 - A_3 - 4B_4)XY \\
 & + (2\beta B_4 - 4B_4)Y^2, \\
 & \equiv C_2 X^2 + D_2 XY + E_2 Y^2.
 \end{aligned} \tag{A14}$$

At first order we obtain

$$\begin{aligned} 2g_0\ddot{x} + g_1\ddot{y} + \frac{\partial h}{\partial x} &= 0, \\ g_1\ddot{x} + 2g_2\ddot{y} + \frac{\partial h}{\partial y} &= 0, \end{aligned} \quad (\text{A15})$$

The compatibility condition for the last equation reads

$$\frac{\partial}{\partial y}(2g_0\ddot{x} + g_1\ddot{y}) = \frac{\partial}{\partial x}(g_1\ddot{x} + 2g_2\ddot{y}). \quad (\text{A16})$$

Eq.(A16) is an identity in terms of the independent functions X^3 , Y^3 , X^2Y , XY^2 , in this case. We obtain a system in terms of C_i , D_i , α , β :

$$4(D_0 - \alpha E_0) - 2(\beta D_1 - E_1) - (D_1 - \alpha E_1) - 2(E_2 - \beta D_2) = 0, \quad (\text{A17.1})$$

$$2(C_0 - \alpha D_0) + (D_1 - \beta C_1) + 2(\alpha D_1 - C_1) + 4(\beta C_2 - D_2) = 0, \quad (\text{A17.2})$$

$$2E_0 - \beta E_1 = 0, \quad (\text{A17.3})$$

$$2C_2 - \alpha C_1 = 0. \quad (\text{A17.4})$$

Eqs. (A13.1), (A13.2), (A17.3) and (A17.4) reduced to the equation in terms α and β :

$$(3\alpha\beta - 4)(-3\alpha\beta + 6)(\alpha\beta - 4) = 0.$$

a) $\alpha = 2$, $\beta = 2$: This integral is the product of the constant of degree 3 in the velocities.

b) $\alpha = 2$, $\beta = 1$: This integral is the product of the constant of degree 4 in the velocities.

c) $\alpha = \frac{2}{3}$, $\beta = 2$: This corresponds to

$$m_1 = \frac{3\epsilon(2\epsilon-1)}{2-3\epsilon}, \quad m_2 = 2\epsilon - 1, \quad m_3 = 1, \quad 1 < \epsilon < 2.$$

Substitute Eqs. (A13.1), (A13.2), (A17.3) and $\alpha = \frac{2}{3}$, $\beta = 2$ into Eq. (A13.3), which gives

$$-e_5 + 12e_6 = 0, \quad (A18)$$

But Eq.(A9) is $4e_5 - 36e_6 = 0$.

This means that $e_5 = 0, e_6 = 0$.

For case $\alpha = \frac{2}{3}, \beta = 2$, we find the functions f_i 's, g_i 's and h:

$$f_0 = 4X - 8Y, \quad f_1 = 14X - 16Y, \quad f_2 = \frac{50X}{3} - 10Y,$$

$$f_3 = 8X - 2Y, \quad f_4 = \frac{4X}{3},$$

$$g_0 = -\frac{5X^2}{3} + \frac{20XY}{3} + 4Y^2,$$

$$g_1 = -\frac{8X^2}{3} + 6XY + 4Y^2,$$

$$g_2 = -\frac{8X^2}{9} + \frac{4XY}{3} + Y^2.$$

$$h = \frac{4X^2Y}{9} + \frac{4X^3}{27}. \quad (e_4 = 1)$$

The constant C is given by

$$\begin{aligned} C = & 4\dot{x}^6 + 12\dot{x}^5\dot{y} + 13\dot{x}^4\dot{y}^2 + 6\dot{x}^3\dot{y}^3 + \dot{x}^2\dot{y}^4 + 4(e^x - 2e^y)\dot{x}^4 \\ & + (14e^x - 16e^y)\dot{x}^3\dot{y} + 10(\frac{5}{3}e^x - e^y)\dot{x}^2\dot{y}^2 + 2(4e^x - e^y)\dot{x}\dot{y}^3 \\ & + \frac{4}{3}e^x\dot{y}^4 + (-\frac{5}{3}e^{2x} + \frac{20}{3}e^{x+y} + 4e^{2y})\dot{y}^2 + \frac{4}{27}e^{3x} + \frac{4}{9}e^{2x+y} \\ & + (-\frac{8}{3}e^{2x} + 6e^{x+y} + 4e^{2y})\dot{x}\dot{y} + (-\frac{8}{9}e^{2x} + \frac{4}{3}e^{x+y} + e^{2y})\dot{y}^2. \end{aligned}$$

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