

Riemann–Hilbert problem on the torus: A case study

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Goal: Case study of a R-H problem on a torus

R-H problem: Genus one KdV R-H problem (Its–Matveev solution)

Application: Deift–Zhou analysis of KdV solutions

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Theorem (Akhiezer, Dubrovin, Its, Matveev)

, $\mathcal{L}C\phi QCb\backslash Cz\phi \dots$ $\wedge \mathcal{L}CQ-e sbY-z\mathcal{L}^s zb zPCV@ \quad \mathcal{L} \dots z\mathcal{L}^s \dots \mathcal{L}P seCzq\backslash$

$$[B_0; B_1] [[B_2; B_3] [\quad [[B_{2L}; 1]$$

$\leftarrow \wedge 4C @Cs \leftarrow \mathcal{L}C@ Cte \mathcal{L}S \mathcal{L}Y \% \mathcal{L}^s zCq\backslash s bHzPC T- \leftarrow b4SzPCz- H \wedge z\mathcal{L}^s \wedge qY zC@ zb$
 $zPC P \% CqY \mathcal{L} zS p \mathcal{L} \backslash - \wedge \wedge s \leftarrow H \leftarrow C \dots \mathcal{L}P \sim eeCq s P C z C n [\mathcal{L}_{s=0} [B_{2s}; B_{2s+1}]$

$$f_{B_{2L+1}} = 1 g \wedge @ qY zC@ \mathcal{L} \dots \wedge z \mathcal{L} S S =$$

$$I(\sharp; z) = 2 \mathcal{L}_{\sharp}^2 \log_3(\} \sharp + \dots z + ?) + 2 <$$

Belokolos, A. Bobenko, V. Enol'skii, A. Its and V. Matveev, *Algebro-Geometric Approach to Nonlinear Integrable Equations*, Springer Series in Nonlinear Dynamics, Berlin, 1994.

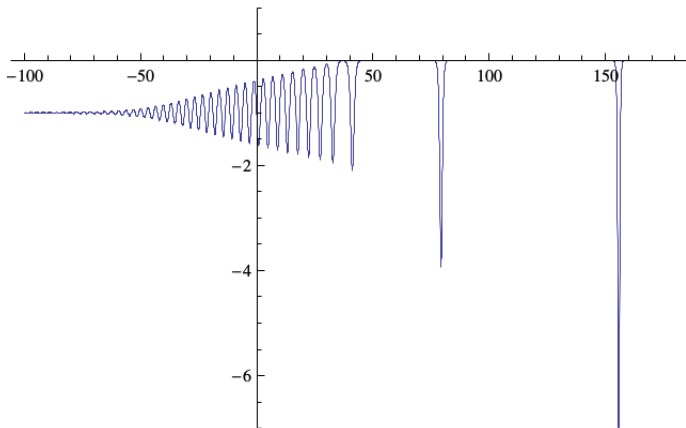


Figure: KdV solution with steplike initial data

- 1 KdV Riemann–Hilbert problem
- 2 Riemann–Hilbert problem on a torus

1 KdV Riemann–Hilbert problem

2 Riemann–Hilbert problem on a torus

Genus one KdV R-H problem

Find a vector-valued function, holomorphic in $\mathbb{C} \setminus \mathbb{S} \cup \mathbb{S}^*$, $0 < \epsilon < 1$,

$$\psi(W\#; z) = (\psi_1(W\#; z); \psi_2(W\#; z))$$

satisfying the **jump condition**,

$$\psi_+(W\#; z) = \psi_-(W\#; z) f(W\#; z); \quad W \in \mathbb{S} \cup \mathbb{S}^*$$

$$f(W\#; z) = \begin{pmatrix} 0 & S \\ S & 0 \end{pmatrix}; \quad W \in \mathbb{S};$$

$$\begin{pmatrix} 0 & S \\ S & 0 \end{pmatrix}; \quad W \in \mathbb{S}^*;$$

$$\begin{pmatrix} C^S & 0 \\ 0 & C^S \end{pmatrix}; \quad W \in \mathbb{S} \cup \mathbb{S}^*;$$

with $(\#; z) = \{ \# + \epsilon, z + \epsilon \}$.

Genus one KdV R-H problem

Find a vector-valued function, holomorphic in $\mathbb{C} \setminus \Sigma$, $0 < \epsilon < 1$,

$$\psi(\lambda; z) = (\psi_1(\lambda; z); \psi_2(\lambda; z))$$

satisfying the **jump condition**,

$$\psi_+(\lambda; z) = \psi_-(\lambda; z) f(\lambda; z); \quad \lambda \in \Sigma$$

$$f(\lambda; z) = \begin{pmatrix} 0 & S \\ S & 0 \end{pmatrix}; \quad W^2[\Sigma; \Sigma];$$

$$\begin{pmatrix} 0 & S \\ S & 0 \end{pmatrix}; \quad W^2[\Sigma; \Sigma];$$

$$\begin{pmatrix} C^S & 0 \\ 0 & C^S \end{pmatrix}; \quad W^2[\Sigma; \Sigma];$$

with $(\lambda; z) = \lambda + \epsilon z + \dots$.

the **symmetry condition**,

$$\Psi(W; z) = \Psi(W; z) \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} :$$

the **normalization condition**,

$$\lim_{W \rightarrow 1} \Psi(W; z) = (1; 1):$$

and having at most **fourth root singularities** at S :

$$\Psi(W; z) = a ((W - S)^{-1/4})$$

Question: How can we obtain a one gap solution $I(\pm; z)$ from $\Psi(W; z)$?

Answer: $I(\pm; z) = \lim_{W \rightarrow 1} \Psi(W; z)$

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and having at most **fourth root singularities** at S :

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Question: How can we obtain a one gap solution $I(\ddagger; z)$ from $\Psi(W\ddagger; z)$?

Answer: $I(\ddagger; z) = \lim_{W \rightarrow 1} \sqrt[2]{\Psi_1(W\ddagger; z) \Psi_2(W\ddagger; z)} - 1$

Genus one KdV R-H problem

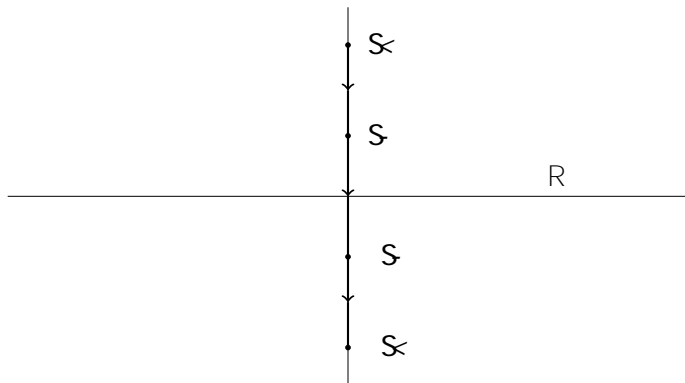


Figure: The jump contour

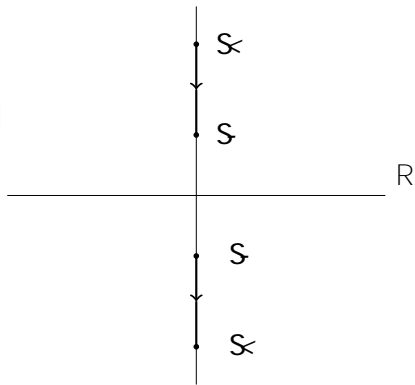
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First step: scalar R-H problem

Find a scalar-valued function $W : \mathbb{C} \setminus ([-\infty; -1] \cup [1; \infty]) \rightarrow \mathbb{C}$ s.t.:

- $W(z) = S(z) \quad (W(z) \sim W_2(z; S; S))$
- $W(z) = S(z) \quad (W(z) \sim W_2(z; S; S))$
- $\lim_{W \rightarrow 1} W = 1.$

) Unique solution $W(z) = \sqrt{\frac{z+2}{z-2}}$

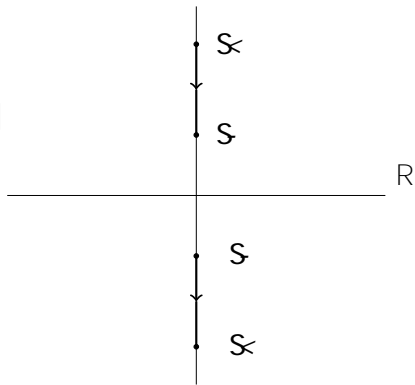


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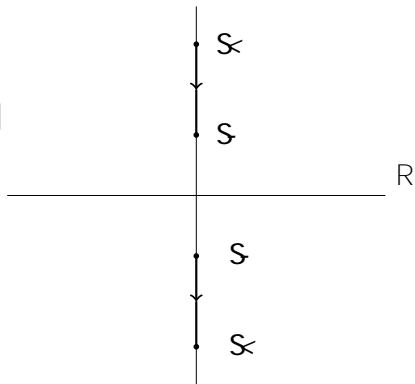
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- $\lim_{W \rightarrow 1} (W) = 1.$

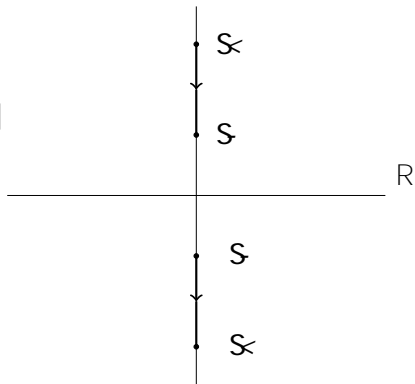
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First step: scalar R-H problem

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- $W(z) = S(z) \quad (W; W^2 [S; S])$
- $W(z) = S(z) \quad (W; W^2 [S; S])$
- $\lim_{W \rightarrow 1} W = 1.$

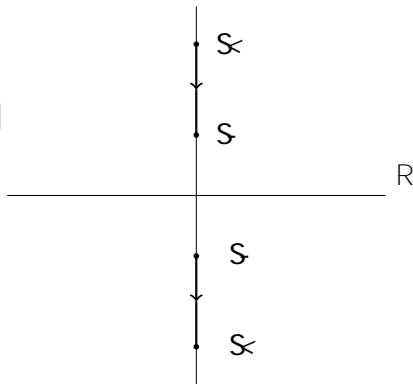


Unique solution $W = \sqrt[4]{\frac{z+2}{z-2}}$

Find a scalar-valued function $W : \mathbb{C} \setminus ([-\infty; -1] \cup [1; \infty]) \rightarrow \mathbb{C}$ s.t.:

- $W_+ = S W_-$ ($W_+ = W_-$ on $[-1; 1]$)
- $W_+ = S W_-$ ($W_+ = W_-$ on $[-1; 1]$)
- $\lim_{W \rightarrow \infty} W = 1$.

) Unique solution $W = \frac{1}{4} \frac{W_+ + 2}{W_+ - 2}$



Second step: Conjugation

Define $\hat{\mathcal{L}}(W; z) := (W^{-1} \setminus (W; z))$, where $(W = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \frac{q}{4} \frac{W_+^{-2}}{W_+^{-2}}$

Then

$$\hat{\mathcal{L}}_+(W; z) = \hat{\mathcal{L}}_-(W; z) \mathcal{E}(W; z); \quad W \in \mathbb{C}^{\times} \setminus \mathbb{R}$$

$$\mathcal{E}(W; z) = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}; \quad W \in \mathbb{C}^{\times} \setminus \mathbb{R};$$

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}; \quad W \in \mathbb{C}^{\times} \setminus \mathbb{R};$$

$$\begin{pmatrix} \mathbb{C}^{\times} & 0 \\ 0 & \mathbb{C}^{\times} \end{pmatrix}; \quad W \in \mathbb{C}^{\times} \setminus \mathbb{R};$$

In particular $\hat{\mathcal{L}}_1(W; z) = \hat{\mathcal{L}}_2(W; z)$, for $W \in \mathbb{C}^{\times} \setminus \mathbb{R} \setminus \{0\}$.

Second step: Conjugation

Define $\hat{\mathcal{W}}(W; z) := (W^{-1} \setminus (W; z))$, where $(W = \begin{pmatrix} q & \\ & \frac{W_+^{-2}}{W_+^{-2}} \end{pmatrix}$

Then

$$\hat{\mathcal{W}}_+(W; z) = \hat{\mathcal{W}}(W; z) \mathcal{F}(W; z); \quad W \in [S; S]$$

$$\mathcal{F}(W; z) = \begin{pmatrix} \infty \\ \text{XXXXX} \\ 0 & 1 \\ 1 & 0 \\ \text{XXXXX} \\ 0 & 1 \\ 1 & 0 \\ \text{XXXXX} \\ C^S & 0 \\ 0 & C^S \end{pmatrix}; \quad \begin{matrix} W \in [S; S]; \\ W \in [S; S]; \\ W \in [S; S]; \end{matrix}$$

In particular $\hat{\mathcal{W}}_1(W; z) = \hat{\mathcal{W}}_2(W; z)$, for $W \in [S; S] / [S; S]$.

Second step: Conjugation

Define $\hat{\mathcal{W}}(W \dagger; z) := (W \dagger^{-1} \setminus (W \dagger; z))$, where $(W \dagger) = \begin{pmatrix} q \\ W \dagger_{+,-2} \\ W \dagger_{+,-2} \end{pmatrix}$

Then

$$\hat{\mathcal{W}}_+(W \dagger; z) = \hat{\mathcal{W}}(W \dagger; z) \mathcal{F}(W \dagger; z); \quad W \dagger \in [S; S]$$

$$\mathcal{F}(W \dagger; z) = \begin{array}{ccc} \begin{array}{c} \infty \\ \text{W} \end{array} & \begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} & ; \quad W \dagger \in [S; S]; \\ \begin{array}{c} \text{W} \\ \dots \\ \text{W} \end{array} & \begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} & ; \quad W \dagger \in [S; S]; \\ \begin{array}{c} C^S \\ \dots \\ C^S \end{array} & \begin{array}{cc} 0 & \\ 0 & C^S \end{array} & ; \quad W \dagger \in [S; S]; \end{array}$$

In particular $\hat{\mathcal{W}}_1(W \dagger; z) = \hat{\mathcal{W}}_2(W \dagger; z)$, for $W \dagger \in [S; S] \cap [S; S]$.

Second step: Conjugation

Moreover, $\hat{\rho}$ satisfies the **symmetry condition**,

$$\hat{\rho}(W \dagger; z) = \hat{\rho}(W \dagger; z) \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} :$$

the **normalization condition**,

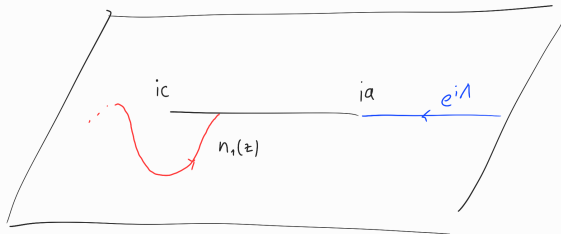
$$\lim_{W \rightarrow 1} \hat{\rho}(W \dagger; z) = (1; 1):$$

and has at most **square root singularities** at S :

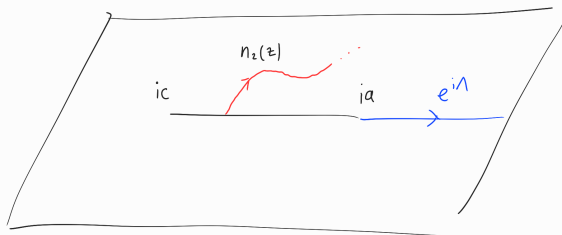
$$\hat{\rho}(W \dagger; z) = a ((W - S)^{-1/2})$$

Second step: Conjugation

$$\hat{\gamma}_1; (W\ddagger; z) = \hat{\gamma}_2; (W\ddagger; z); \quad W2 [S; S] [[S; S]$$



upper sheet



lower sheet

Second step: Conjugation

Define a function J on \mathbf{X} :

$$J((W_+)) = \hat{\gamma}_1(W); \quad \text{on the **upper** sheet}$$

$$J((W_-)) = \hat{\gamma}_2(W); \quad \text{on the **lower** sheet}$$

$J(e)$, $e \in \mathbf{X}$ is a holomorphic function with a jump on $e \in \mathbf{X}$:

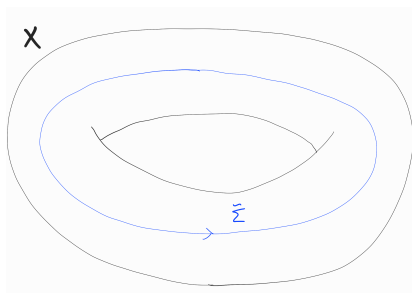
Second step: Conjugation

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$$J((W_-)) = \hat{\wedge}_2(W); \quad \text{on the **lower** sheet}$$

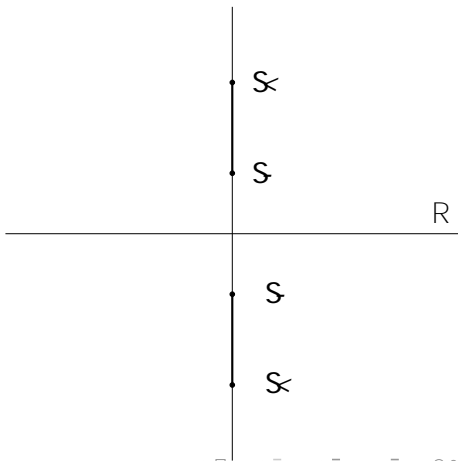
$J(e)$, $e \in \mathbf{X}$ is a holomorphic function with a jump on $e \in \mathbf{X}$:



$$J_+(e) = J_-(e) \mathcal{C}^S; \quad e \in e$$

Isomorphism between \mathbf{X} and \mathbb{C}^*

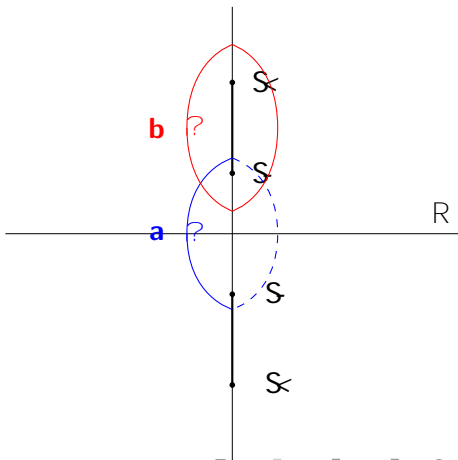
We now construct an explicit bijection from \mathbf{X} to the torus $\mathbb{C}^* =$:



We now construct an explicit bijection from \mathbf{X} to the torus $\mathbb{C}^* = \mathbb{C} \setminus \{0\}$:

We define a homological basis \mathbf{a}, \mathbf{b} :

The cycles \mathbf{a}, \mathbf{b} describe fully the topology of \mathbf{X} :



AbQKQ`T?BbK #2irC2M s M/

_B2K MM >BH#2`iT`Q#H2K QM iQ`mb

L2ti r2 /2}M2 i?2 MQ`K HBx2/ ?QHOKOM,T?B+ /B

$$/! := p \frac{1}{\binom{k+j}{k} \binom{k+j}{k}}; \quad 2 Cn([B, B] [[B, B])$$

$$rBi? = R \frac{1}{\binom{k+j}{k} \binom{k+j}{k}} R) \quad R) \quad /! = R X$$

.2}M2 MQR Ui?2 ? H7@T2`BQ/ ` iBQV

Z

$$:= /! 2 B_+$$

#

AbQKQ`T?BbK #2irC2M s M/

_B2K MM >BH#2`iT`Q#H2K QM iQ`mb

L2ti r2 /2}M2 i?2 MQ`K HBx2/ ?QHOKOM, T?B+ /B

$$/! := p \frac{1}{(k_+ + j)(k_+ - k)}; \quad 2 Cn([B, B] [[B, B])$$

$$rBi? = R p \frac{1}{(k_+ + j)(k_+ - k)} R) \quad R) \quad /! = R X$$

.2}M2 MQr Ui?2 ? H7@T2`BQ/` iBQV

Z

$$:= /! 2 B_+ :$$

#

AbQKQ`T?BbK #2irC2M s M/

_B2K MM >BH#2`iT`Q#H2K QM iQ`mb

> pBMr,2 + M M Qr /2}M 2 iiB 22

:= f K+ M2 Cj K; M2 Zg

M/ i? # 2H K T

: s! C= ; T7! Z T /!:
B

h?2 #2H KBTb M #B?QH QKQ`T?BbK U?QH QKQ`
s MC= X

) s' C= b _B2K MM bm`7 +2bX

AbQKQ`T?BbK #2irC2M s M/

_B2K MM >BH#2`iT`Q#H2K QM iQ`mb

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:= f K+ M2 Cj K; M2 Zg

M/ i? # 2H K T

: s! C= ; T7! Z T /!:
B

h?2 #2H KBTb M #B?QHQQKQ`T?BbK U?QHQQKQ`
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AbQKQ`T?BbK #2irC2M s M/

_B2K MM >BH#2`iT`Q#H2K QM iQ`mb

> pBMr,2 + M M Qr /2}M 2 iiB 22

:= f K+ M2 Cj K; M2 Zg

M/ i? # 2H K T

: s! C= ; T7! Z T /!:
B

h?2 #2H KBTb M #B?QHQQKQ`T?BbK U?QHQQKQ`
s MC= X

) s' C= b _B2K MM b m`7 +2bX

. B + i B Q M ` v # Kir 21M

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$. 2 \} M \mathcal{K} (\mathbb{T}) := L(\mathbb{T}) = K(\mathbb{F}) = (1(\mathbb{F}); 1(\mathbb{F}))$$

h? 2 M(x+ R) = 1(x) M / i? 2 7 Q H H Q r B M ; ` 2 2 [m B p H 2

$$K_+(\mathbb{F}) = K(\mathbb{F} \begin{matrix} 2^B & y \\ y & 2^B \end{matrix} \emptyset) \quad 1(x+) = 1(x) 2^B$$

$$K(\mathbb{F}) = K(\mathbb{F} \begin{matrix} y & R \\ R & y \end{matrix} \emptyset) \quad 1(x+ \frac{R}{k}) = 1(x)$$

$$\lim_{R1} K(\mathbb{F}) = (\mathbb{R} \mathbb{R} \emptyset) \quad 1(\frac{R}{9}) = R$$

$$7 Q m ` i ? ` Q Q i b B M F, = m H B \emptyset B i B \mathbb{Q} H 2 \mathbb{K} = \frac{R_+}{K} \frac{R_+}{k} :$$

. B + i B Q M ` v # Kir 21M

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

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7 Q m ` i? ` Q Q i b B M F, = m H B) B i B` Q H 2 x b = $\frac{R_+}{k}$:

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_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

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$$K(\mathbb{F}) = K(\mathbb{F} \begin{matrix} y & R \\ R & y \end{matrix}) \quad 1(x + \frac{R}{k}) = 1(x)$$

$$\lim_{R \uparrow} K(\mathbb{F}) = (\mathbb{R} \mathbb{R}) \quad 1(\frac{R}{0}) = R$$

$$7 Q m ` i? ` Q Q i b B M F, = m H B \} B i B' Q H 2 x b = \frac{R_+}{k}$$

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$$K(\mathbb{F}) = K(\mathbb{F} \begin{matrix} y \\ R \end{matrix} \begin{matrix} R \\ y \end{matrix} \emptyset) \quad 1(x+ \frac{R}{k}) = 1(x)$$

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. 2 } M (T) := L(T) = K(F) = (1(F) ; 1(F))

h ? 2 M x+ R = 1(x) M / i ? 2 7 Q H H Q r B M ; ` 2 2 [m B p H 2

$$K_+(F) = K(F) \begin{pmatrix} 2^B & & & \\ & y & & \\ & & 2^B & \\ & & & 0 \end{pmatrix} \quad 1(x+) = 1(x) 2^B$$

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.B+iBQM `v # Xir 21M

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$.2\} M \mathbb{A} (\mathbb{T}) := L(\mathbb{T}) = K(\mathbb{F}) = (1(\mathbb{F}); 1(\mathbb{F}))$$

$$h?2 M(x+ \mathbb{R}) = 1(x) \quad M/i?2 7QHHQRBM; `2 2[mBp H2$$

$$K_+(\mathbb{F}) = K(\mathbb{F}) \begin{matrix} 2^{\mathbb{B}} & & & & & & & & & \\ & y & & & & & & & & \\ & & 2^{\mathbb{B}} & & & & & & & \\ & & & 0 & & & & & & \end{matrix} \quad 1(x+) = 1(x)^{2^{\mathbb{B}}}$$

$$K(\mathbb{F}) = K(\mathbb{F}) \begin{matrix} y & & & & & & & & & \\ R & & & R & & & & & & \\ & & & y & & & & & & \\ & & & & 0 & & & & & \end{matrix} \quad 1(x+ \frac{R}{k}) = 1(x)$$

$$\lim_{\mathbb{F}1} K(\mathbb{F}) = (\mathbb{R} \mathbb{R}) \quad 1(\frac{\mathbb{R}}{\mathbb{Q}}) = \mathbb{R}$$

$$7 Q m `i? ` Q Q i b B MF_m HB() B i B` QH 2kb = \frac{R_+}{K} \frac{R_+}{k} :$$

. B + i B Q M ` v # Kir 21M

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$. 2 \} M \mathbb{K}(\mathbb{T}) := L(\mathbb{T}) = K(\mathbb{F}) = (1(\mathbb{F}); 1(\mathbb{F}))$$

h? 2 M x+ R = 1(x) M / i? 2 7 Q H H Q r B M ; ` 2 2 [m B p H 2

$$K_+(\mathbb{F}) = K(\mathbb{F} \begin{matrix} 2^B & y \\ y & 2^B \end{matrix}) \quad 1(x+) = 1(x) 2^B$$

$$K(\mathbb{F}) = K(\mathbb{F} \begin{matrix} y & R \\ R & y \end{matrix}) \quad 1(x+ \frac{R}{k}) = 1(x)$$

$$\lim_{R1} K(\mathbb{F}) = (\mathbb{R} \mathbb{R}) \quad 1(\frac{R}{9}) = R$$

$$7 Q m ` i ? ` Q Q i b B M F, = m H B) B i B Q H 2 x = \frac{R+}{k} \frac{R+}{k} :$$

* Q M b i ` m + i B Q M Q 7

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

G 2 K K

G 2 i 6 # 2 K 2 ` Q K Q ` T ? B + 7 m M + i B Q M b i B b 7 v B M

$$\alpha(x+R) = \alpha(x); \quad \alpha(x+T) = \alpha(x) 2^B$$

h ? 2 M

$$\alpha(x) = \sum_{B R} Y^M \frac{j(x - x_B - E)}{j(x - T_B - E)}$$

$$r ? 2 ` 2 = E \frac{R}{k} \quad M / j(x) = \sum_{M Z} \exp((M + kM)x) B B b i ? 2 C + Q$$

$$\sum_{B R} X^M \quad \sum_{B R} X^M \quad T_B = :$$

* Q M b i ` m + i B Q M Q 7

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

G 2 K K

G 2 i 6 # 2 K 2 ` Q K Q ` T ? B + 7 m M + i B Q M b i B b 7 v B M

$$\alpha(x + \beta) = \alpha(x); \quad \alpha(x + \gamma) = \alpha(x) 2^\beta$$

h ? 2 M

$$\alpha(x) = + \frac{Y^M}{B R} \frac{j(x \quad x_B \quad E)}{j(x \quad T_B \quad E)}$$

$$r ? 2 ` 2 = E \frac{R}{k} \quad M / j(x) = \sum_{M Z} \exp(M + kM)x B B b i ? 2 C + Q$$

i ? 2 i 7 m M + i B Q M b i B b 7 v

$$\begin{matrix} X^M & X^M \\ & X_B & T_B = : \\ B R & B R \end{matrix}$$

* Q M b i ` m + i B Q M Q 7

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$S Q H 2 + Q M / B + B Q M = \frac{R}{k}$$

$$a v K K 2 i ` v + Q M / B + B Q M$$

$$Z m b B T 2 ` B Q / B + B i v U D m K k V T Q M / B i B Q M$$

$$) 1(x) = \frac{j(x \frac{R}{k} + \frac{R}{k}) j(x \frac{R}{k}) j(\frac{R}{9} k)}{j(x \frac{R}{k}) j(x) j(\frac{R}{9} k) j(\frac{R}{9} k)} - m M B [m 2 M 2 b b 7 Q ` 7 ` 2 2$$

* Q M b i ` m + i B Q M Q 7

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$SQH2 + QM / B + BQM = \frac{R}{k}$$

$$avKK2i`v + QM / B + BQM^R$$

Zm bBT2`BQ/B+Biv UDmKkV TQM/BiBQM

$$) 1(x) = \frac{j(x/k + R/k) j(x/k) j(R/k)}{j(x/k) j(x/k) j(R/k)} - mMB[m2M2bb7Q`7`22$$

* Q M b i ` m + i B Q M Q 7

_B2K MM >BH#2`i T`Q#H2K QM iQ`mb

$$S Q H 2 + Q M / B + B Q M = \frac{R}{k}$$

$$a v K K 2 i ` v + Q M / B + B Q M R$$

$$Z m b B T 2 ` B Q / B + B i v U D m K T V T Q M / B i B Q M$$

$$) 1(x) = \frac{j(x/k + \frac{R}{k}) j(x/k) j(\frac{R}{9}k)}{j(x/\frac{R}{k}) j(x) j(\frac{R}{9}k) j(\frac{R}{9}k)} - m M B [m 2 M 2 b b 7 Q ` 7 ` 2 2$$

Pole condition) $e_1 = \frac{1}{2}; e_2 = \frac{1}{2}$

Symmetry condition) $\kappa_2 = \kappa_1 + \frac{1}{2}$

Quasiperiodicity (jump) condition) $\kappa_1 + \kappa_2 = e_1 + e_2 =$

) $B(\kappa) = \frac{\zeta(\kappa + \frac{1}{2}) \zeta(\kappa - \frac{1}{2}) \zeta(\frac{1}{4})^2}{\zeta(\kappa + \frac{1}{2}) \zeta(\kappa) \zeta(\frac{1}{4} - \frac{1}{2}) \zeta(\frac{1}{4} + \frac{1}{2})}$, uniqueness for free

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$$yP - \hat{W} b \sim F$$