

## INTEGRABLE MODEL OF INTERACTING ELLIPTIC TOPS

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We suggest a method for constructing a system of interacting elliptic tops. It is integrable and symplectomorphic to the Calogero–Moser model by construction.

**Keywords:** integrable systems, algebraic geometry, symplectic geometry

### 1. Gaudin models over elliptic curves

Let  $\Sigma_\tau$  be an elliptic curve with the periods  $(1, \tau)$  and marked points  $\{z_i\}$ ,  $i = 1, 2, \dots, m$ , and let  $V$  be a holomorphic vector bundle of rank  $N$  and degree  $k$  over it. By analogy with the rational case, we define the Lax matrix  $L^{m|k|N}(z)$  of the elliptic Gaudin model  $EG(m|k|N)$  over  $\Sigma$  to be a meromorphic section of a bundle  $\text{End } V$  with simple poles at  $\{z_i\}$  and with the fixed residues  $S^i \in \mathfrak{sl}^*(N, \mathbb{C})$ . In the Hitchin approach to integrable systems [1], [2], the corresponding 1-form  $L^{m|k|N}(z) dz$  describes the reduced Higgs field. Choosing the vector bundle  $V$  fixes the corresponding quasiperiodic boundary conditions on the lattice  $\langle 1, \tau \rangle$ :

$$L^{m|k|N}(z+1) = g_1 L^{m|k|N}(z) g_1^{-1}, \quad L^{m|k|N}(z+\tau) = g_\tau L^{m|k|N}(z) g_\tau^{-1}.$$

Conceptually, the bundles are distinguished by their degrees. The dimension of the moduli space of a fixed-degree bundle, which is associated with a principal  $SL(N, \mathbb{C})$  bundle, is  $\text{GCD}(N, k) - 1$  [3]. Its maximum is at  $k = 0 \pmod{N}$  and its minimum is at  $k = 1 \pmod{N}$ . We consider these two cases in more detail.

The case  $\text{deg } V = 0$  was first considered in [4]. The bundles are then described by  $N$  parameters  $\{u_i\}$ ,  $i = 1, 2, \dots, N$ :  $u_1 + \dots + u_N = 0$ . The corresponding multipliers are

$$g_1 = \text{Id}_N, \quad g_\tau = \mathbf{e}(-\mathbf{u}) = \text{diag}(\mathbf{e}(-u_1), \dots, \mathbf{e}(-u_N)), \quad (1)$$

where  $\mathbf{e}(x) = e^{2\pi\sqrt{-1}x}$ . These conditions define the Lax matrix for  $EG(m|0|N)$ ,

$$L_{ij}^{m|0|N}(z) = \delta_{ij} v_i + \delta_{ij} \sum_{l=1}^m S_{ii}^l E_1(z - z_l) + (1 - \delta_{ij}) \sum_{l=1}^m S_{ij}^l \phi(z - z_l, u_i - u_j), \quad (2)$$

up to a conjugation by an element from the Cartan subgroup  $\mathbf{H}$  of  $SL(N, \mathbb{C})$ . The functions  $E_1(z)$  and  $\phi(x, y)$  are given by Eqs. (A.2) and (A.3). The Hamiltonian reduction of the direct product of the orbits of the coadjoint action  $\{\mathcal{O}^1 \times \dots \times \mathcal{O}^m\} // \mathbf{H}$  and this symmetry describes the “spin” part of the phase space of the Gaudin model [5]. The moment map corresponding to the action has the form

$$\mu = \sum_{l=1}^m S_{ii}^l. \quad (3)$$

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Equation  $\mu = 0$  together with fixing the action of  $H$  provides the final answer for  $L^{m|0|N}(z)$ . The spinless part of the phase space is a cotangent bundle to the moduli space of holomorphic bundles of degree zero and corresponds to a dynamics of  $N$  interacting particles with the momenta  $v_i$  and coordinates  $u_i$  in the center-of-mass frame.

An important particular case is the Gaudin model corresponding to a single marked point and a coadjoint orbit of minimal dimension at this point. This model coincides with the elliptic  $sl(N, \mathbb{C})$  Calogero–Moser [6] model after the reduction described above,

$$L_{ij}^{1|0|N}(z) = \delta_{ij}v_i + (1 - \delta_{ij})\sqrt{-1}\nu\phi(z, u_i - u_j), \quad (4)$$

where  $\nu$  is the interaction constant. The quadratic Hamiltonian has the form

$$H = \sum_{i=1}^N \frac{1}{2}v_i^2 + \sum_{i \neq j} \nu^2 \wp(u_i - u_j). \quad (5)$$

The case  $\deg V = 1$  was first considered in [7]. The multipliers of the bundle  $V$  have the forms

$$g_1 = Q^{-1}, \quad g_\tau = -e\left(\frac{\tau}{2N} + \frac{z}{N}\right)\Lambda^{-1}, \quad (6)$$

where  $Q$  and  $\Lambda$  are matrices defining a standard representation of the finite Heisenberg group (see the appendix). We write the Lax matrix in a special basis  $\{E_\alpha\}$ ,  $\alpha = (\alpha_1, \alpha_2) \in \mathbb{Z}/N\mathbb{Z} \times \mathbb{Z}/N\mathbb{Z}$  of the  $sl(N, \mathbb{C})$  Lie algebra:

$$L^{m|1|N}(z) = \sum_{l=1}^m \sum_{\alpha \neq 0} E_\alpha S_\alpha^l \varphi_\alpha(z - z_l), \quad \varphi_\alpha(z) = e(z\partial_\tau \omega_\alpha) \phi(z, \omega_\alpha), \quad (7)$$

$$\omega_\alpha = \frac{\alpha_1 + \alpha_2 \tau}{N}.$$

The phase space  $EG(1|1|N)$  here is a direct product of the coadjoint orbits  $\mathcal{O}^1 \times \dots \times \mathcal{O}^m$ :

$$\{S_\alpha^i, S_\beta^j\} = 2\sqrt{-1} \sin\left[\frac{\pi}{N}(\alpha_2\beta_1 - \alpha_1\beta_2)\right] \delta^{ij} S_{\alpha+\beta}^i. \quad (8)$$

Poisson brackets (8) can be written in the  $R$ -matrix form

$$\{L_1^{m|1|N}(z), L_2^{m|1|N}(w)\} = [L_1^{m|1|N}(z) + L_2^{m|1|N}(w), r(z, w)] \quad (9)$$

using the Belavin–Drinfeld  $r$ -matrix [8]

$$r(z, w) = \sum_{\alpha \neq 0} E_\alpha \otimes E_{-\alpha} \varphi_\alpha(z - w). \quad (10)$$

**Correspondence between the Calogero–Moser model and the elliptic top.** The modification was defined in [9] as a procedure changing the degree of a bundle  $V$  by one. It acts on the sections of the bundle  $\text{End } V$  as a gauge transformation degenerated at a fixed point. In [10], the transformation between  $L^{1|0|N}$  and  $L^{1|1|N}$  was constructed; in other words, the gauge equivalence between the Calogero–Moser model and the elliptic top was proved. In  $sl(2, \mathbb{C})$  case, it is easy to find an explicit change of variables,

$$\begin{aligned} \{v, u\} &= 1, & \{S_\alpha, S_\beta\} &= 2\sqrt{-1}\varepsilon_{\alpha\beta\gamma}S_\gamma, \\ L^{1|0|2} &= \begin{pmatrix} v & \nu\phi(2u, z) \\ \nu\phi(-2u, z) & -v \end{pmatrix}, \\ L^{1|1|2} &= \begin{pmatrix} S_3\varphi_3(z) & S_1\varphi_1(z) - iS_2\varphi_2(z) \\ S_1\varphi_1(z) + iS_2\varphi_2(z) & -S_3\varphi_3(z) \end{pmatrix}, \end{aligned} \quad (11)$$

where the indices agree with the Pauli matrix enumeration:  $(1, 2, 3) = (01, 11, 01)$ . The equivalence of the models means that there exists a gauge transformation  $\Xi(z)$  such that

$$L^{1|1|2}(z) = \Xi(z)L^{1|0|2}(z)\Xi^{-1}(z). \quad (12)$$

It was shown in [10] that in the  $sl(2, \mathbb{C})$  case, the transformation has the form

$$\Xi(z) = \begin{pmatrix} \theta_{00}(z-2u, 2\tau) & -\theta_{00}(z+2u, 2\tau) \\ -\theta_{10}(z-2u, 2\tau) & \theta_{10}(z+2u, 2\tau) \end{pmatrix}. \quad (13)$$

It then follows from (12) that

$$\begin{aligned} S_{01} &= -v \frac{\theta_{01}(0)}{\vartheta'(0)} \frac{\theta_{01}(2u)}{\vartheta(2u)} + \nu \frac{\theta_{01}^2(0)}{\theta_{00}(0)\theta_{10}(0)} \frac{\theta_{00}(2u)\theta_{10}(2u)}{\vartheta^2(2u)}, \\ -\sqrt{-1}S_{11} &= -v \frac{\theta_{00}(0)}{\vartheta'(0)} \frac{\theta_{00}(2u)}{\vartheta(2u)} + \nu \frac{\theta_{00}^2(0)}{\theta_{10}(0)\theta_{01}(0)} \frac{\theta_{10}(2u)\theta_{01}(2u)}{\vartheta^2(2u)}, \\ S_{10} &= -v \frac{\theta_{10}(0)}{\vartheta'(0)} \frac{\theta_{10}(2u)}{\vartheta(2u)} + \nu \frac{\theta_{10}^2(0)}{\theta_{00}(0)\theta_{01}(0)} \frac{\theta_{00}(2u)\theta_{01}(2u)}{\vartheta^2(2u)}. \end{aligned} \quad (14)$$

## 2. The model of interacting tops

We consider an elliptic top corresponding to a bundle of degree  $n$  and having the rank  $N = np$ ,  $N > n$ . This means that its Lax matrix has the quasiperiodic boundary conditions

$$\begin{aligned} L(z+1) &= QL(z)Q^{-1}, \\ L(z+\tau) &= \Lambda^n L(z)\Lambda^{-n}. \end{aligned} \quad (15)$$

But only a degenerate  $L(z)$  matrix can satisfy these conditions because there exists a diagonal matrix with  $n$  different eigenvalues  $\bar{A} = \text{diag}\{u_1, \dots, u_n, p, u_1, \dots, u_n\}$  simultaneously commuting with  $Q$  and  $\Lambda^n$ ,

$$Q\bar{A} = \bar{A}Q, \quad \Lambda^n \bar{A} = \bar{A}\Lambda^n.$$

To fix this freedom, we change conditions (15) to

$$\begin{aligned} L(z+1) &= QL(z)Q^{-1}, \\ L(z+\tau) &= \mathbf{e}(-\bar{A})\Lambda^n L(z)\Lambda^{-n}\mathbf{e}(\bar{A}). \end{aligned} \quad (16)$$

These boundary conditions demonstrate the existence of an  $(n-1)$ -dimensional moduli space.

**Proposition.** *There exists a numerical matrix  $M$  such that*

$$\begin{aligned} M\bar{A}M^{-1} &= \bigoplus_{J=1}^n u_J \text{Id}_{p \times p}, \\ MQM^{-1} &= \bigoplus_{J=1}^n \mathbf{e}\left(\frac{J-p}{N}\right) Q_{p \times p}, \\ M\Lambda^n M^{-1} &= \bigoplus_{J=1}^n \Lambda_{p \times p}. \end{aligned} \quad (17)$$

The last equation indicates that  $\Lambda^n$  can be transformed to a block-diagonal form with  $n$  blocks where each block represents a  $p \times p$   $\Lambda$ -matrix.

**Proof.** Let  $m = (\alpha - 1)n + \beta$ , where  $\alpha = 1, 2, \dots, p$  and  $\beta = 1, 2, \dots, n$ . We define a permutation operation

$$\psi_{n,p}(m) = (\beta - 1)p + \alpha.$$

We claim that the desired matrix has the form

$$M_{ij} = \delta(\psi_{p,n}(i), j).$$

We prove this. We note that we have

$$(M^{-1})_{kl} = \delta(\psi_{n,p}(k), l)$$

for the inverse matrix. At this stage, we have

$$M_{ij} \bar{A}_{jk} M_{kl}^{-1} = \delta(\psi_{p,n}(i), j) \delta(j, k) \bar{A}_{jj} \delta(\psi_{n,p}(k), l) = \delta(\psi_{n,p}(i), l) \bar{A}_{ii}$$

(here we assume summation over repeated indices). We then have

$$\begin{aligned} M_{ik} Q_{kl} M_{li}^{-1} &= \delta(i, j) \mathbf{e} \left( \frac{\psi_{p,n}(i)}{N} \right), \\ M_{ij} \Lambda_{jk}^n M_{kl}^{-1} &= \delta(\psi_{p,n}(i), j) \delta(\text{mod}_N(j+n), k) \delta(\psi_{n,p}(k), l) = \\ &= \delta(\psi_{n,p}(\text{mod}_N(\psi_{p,n}(i) + n)), l). \end{aligned}$$

Setting  $i = (\beta - 1)p + \alpha$ , we have

- a. if  $\alpha < p$ , then  $\text{mod}_N(\psi_{p,n}(i) + n) = \psi_{p,n}(i) + n = \alpha n + \beta$ , and  $\psi_{n,p}(\alpha n + \beta) = (\beta - 1)p + \alpha + 1 = i + 1$ ,
- b. if  $\alpha = p$ , then  $\text{mod}_N((p - 1)n + \beta + n) = \beta$ , and  $\psi_{n,p}(\beta) = (\beta - 1)p + 1$ .

This completes the proof.

In what follows, we use capital Latin letters for indices taking values from 1 to  $n$  and small letters for indices taking values from 1 to  $p$ . We also use the notation  $\sum_{m,n} = \sum_{m,n=0, m^2+n^2 \neq 0}^{p-1}$ .

We now use the proved proposition to rewrite the Lax matrix in the twisted basis. For the  $p \times p$  blocks, we then have

$$L_{IJ}(z+1) = \mathbf{e} \left( \frac{I-J}{N} \right) Q_{p \times p} L_{IJ}(z) Q_{p \times p}^{-1}, \quad (18)$$

$$L_{IJ}(z+\tau) = \mathbf{e}(-u_I) \Lambda_{p \times p} L_{IJ}(z) \Lambda_{p \times p}^{-1} \mathbf{e}(u_J).$$

The factor  $\mathbf{e}((I-J)/N)$  can be canceled by the change of variables

$$L_{IJ}(z) \rightarrow L_{IJ}(z) \mathbf{e} \left( -z \frac{I-J}{N} \right), \quad u_I \rightarrow u_I - I \frac{\tau}{N}.$$

Finally, the boundary conditions are

$$\begin{aligned} L_{IJ}(z+1) &= Q_{p \times p} L_{IJ}(z) Q_{p \times p}^{-1}, \\ L_{IJ}(z+\tau) &= \mathbf{e}(-u_I) \Lambda_{p \times p} L_{IJ}(z) \Lambda_{p \times p}^{-1} \mathbf{e}(u_J). \end{aligned} \quad (19)$$

It is easy to find an operator  $L$  satisfying conditions (19) with a fixed residue,

$$L_{IJ}(z) = \frac{1}{p} \delta_{IJ} v_I + \sum_{m,n} (S_{IJ})_{mn} \phi_{mn}(z, u_{IJ}) E_{mn}, \quad (20)$$

$$\phi_{mn}(z, u_{IJ}) = \mathbf{e} \left( \frac{-nz}{N} \right) \phi \left( u_{IJ} - \frac{m+n\tau}{N}, z \right).$$

We introduce the factor  $1/p$  to ensure that the brackets  $\{v_I, u_J\} = \delta_{IJ}$  are canonical.

The Poisson brackets for the matrix elements of  $S$  are the Poisson–Lie brackets corresponding to the structure constants of  $gl(N, \mathbb{C})$ :

$$\{(S_{IJ})_{ab}, (S_{KL})_{cd}\} = 2\sqrt{-1} \sin \left[ \frac{\pi}{p} (bc - ad) \right] (\delta_{KJ} (S_{IL})_{a+c, b+d} - \delta_{IL} (S_{KJ})_{a+c, b+d}). \quad (21)$$

Here, we use two different bases: the standard one for the  $p \times p$  blocks ( $I, J = 1, 2, \dots, n$ ) and sine-algebra basis (A.13)–(A.16) for the elements of these blocks.

The quadratic Hamiltonian has the form

$$H = \frac{1}{2} \sum_{I=1}^n v_I^2 - \frac{1}{2} \sum_{I,J} \sum_{m,n} \text{Tr}(S_{IJ} E_{-m, -n}) \text{Tr}(S_{JI} E_{mn}) E_2 \left( u_{IJ} - \frac{m+n\tau}{N} \right) \quad (22)$$

or

$$H = \frac{1}{2} \sum_{I=1}^n v_I^2 - \frac{1}{2} \sum_I \sum_{m,n} \text{Tr}(S_{II} E_{-m, -n}) \text{Tr}(S_{II} E_{mn}) E_2 \left( \frac{m+n\tau}{N} \right) -$$

$$- \frac{1}{2} \sum_{I \neq J} \sum_{m,n} \text{Tr}(S_{IJ} E_{-m, -n}) \text{Tr}(S_{JI} E_{mn}) E_2 \left( u_{IJ} - \frac{m+n\tau}{N} \right). \quad (23)$$

The first and second terms represent the Hamiltonians of  $n$   $p \times p$  tops with the momenta  $v_I$ . We note that the analogue of the reduction by the Cartan subgroup in the  $\deg V = 0$  case here requires  $\text{Tr}(S_{II}) = \text{const} \forall I$ . It would be interesting to interpret the last term as the potential energy of pairwise interaction. We can do this in the case where  $S$  is the coadjoint orbit of minimal dimension, i.e.,  $rk S = 1$ . Indeed, we use the known parameterization [11] of such orbits. For simplicity, let  $S \in gl(N, \mathbb{C})$ . Then  $S = \xi \times \eta$ , where  $\xi$  and  $\eta$  are a column and a row of length  $N$  and  $\{\xi_a, \eta_b\} = \delta_{ab}$ . Thus,

$$\text{Tr}(S_{IJ} E_{-m, -n}) \text{Tr}(S_{JI} E_{mn}) = \text{Tr}(S_{II} E_{mn} S_{JJ} E_{-m, -n}).$$

The condition  $\text{Tr}(S_{II}) = \text{const}$  means that the matrices  $S_{II}$  describe the coadjoint orbits of minimal dimension equal to  $2p - 2$ . In this case, the Hamiltonian has a simple physical interpretation:

$$H = \frac{1}{2} \sum_{I=1}^n v_I^2 - \frac{1}{2} \sum_I \sum_{m,n} \text{Tr}(S_{II} E_{-m, -n}) \text{Tr}(S_{II} E_{mn}) E_2 \left( \frac{m+n\tau}{N} \right) -$$

$$- \frac{1}{2} \sum_{I \neq J} \sum_{m,n} \text{Tr}(S_{II} E_{m,n} S_{JJ} E_{-m, -n}) E_2 \left( u_{IJ} - \frac{m+n\tau}{N} \right). \quad (24)$$

The first terms describe the energy of  $n$   $p \times p$  tops, and the last term describes the interaction for each pair. As shown in [10], all the systems of type  $EG(1|k|N)$ ,  $k = 1, 2, \dots, N$  are symplectomorphic to one another. Therefore, the obtained model of interacting tops is symplectomorphic to the  $N$ -particle Calogero–Moser model.

## Appendix 1: Elliptic functions

In this appendix, we collect basic definitions and relations for elliptic functions needed for proving the results in this paper. The majority of formulas are borrowed from [12] and [13]. We introduce  $q = e^{2\pi i\tau}$ , where  $\tau$  is the modular parameter of the elliptic curve  $E_\tau$ . The basic element is the theta function

$$\begin{aligned}\vartheta(z|\tau) &= q^{1/8} \sum_{n \in \mathbb{Z}} (-1)^n e^{\pi i(n(n+1)\tau + 2nz)} = \\ &= q^{1/8} e^{-i\pi/4} (e^{i\pi z} - e^{-i\pi z}) \prod_{n=1}^{\infty} (1 - q^n)(1 - q^n e^{2i\pi z})(1 - q^n e^{-2i\pi z}).\end{aligned}\quad (\text{A.1})$$

The Eisenstein functions are

$$E_1(z|\tau) = \partial_z \log \vartheta(z|\tau), \quad E_1(z|\tau) \sim \frac{1}{z} - 2\eta_1 z, \quad (\text{A.2})$$

where

$$\eta_1(\tau) = \zeta\left(\frac{1}{2}\right) = \frac{3}{\pi^2} \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty'} \frac{1}{(m\tau + n)^2} = \frac{24}{2\pi i} \frac{\eta'(\tau)}{\eta(\tau)}$$

and

$$\eta(\tau) = q^{1/24} \prod_{n>0} (1 - q^n)$$

is the Dedekind function. The second Eisenstein function has the form

$$E_2(z|\tau) = -\partial_z E_1(z|\tau) = \partial_z^2 \log \vartheta(z|\tau), \quad E_2(z|\tau) \sim \frac{1}{z^2} + 2\eta_1.$$

The next important function is

$$\phi(u, z) = \frac{\vartheta(u+z)\vartheta'(0)}{\vartheta(u)\vartheta(z)}, \quad \varphi_\alpha(z, \alpha+u) = \mathbf{e}(z\partial_\tau \alpha) \phi(z, \alpha+u). \quad (\text{A.3})$$

It has a pole at  $z = 0$  and admits the decomposition

$$\phi(u, z) = \frac{1}{z} + E_1(u) + \frac{z}{2}(E_1^2(u) - \wp(u)) + \dots \quad (\text{A.4})$$

Its derivative is

$$\phi(u, z)^{-1} \partial_u \phi(u, z) = E_1(u+z) - E_1(u).$$

It is related to the Weierstrass functions,

$$\begin{aligned}\zeta(z|\tau) &= E_1(z|\tau) + 2\eta_1(\tau)z, & \wp(z|\tau) &= E_2(z|\tau) - 2\eta_1(\tau), \\ \phi(u, z) &= e^{-2\eta_1 uz} \frac{\sigma(u+z)}{\sigma(u)\sigma(z)},\end{aligned}\quad (\text{A.5})$$

$$\phi(u, z)\phi(-u, z) = \wp(z) - \wp(u) = E_2(z) - E_2(u).$$

The series representations are

$$\begin{aligned}
E_1(z|\tau) &= -2\pi i \left( \frac{1}{2} + \sum_{n \neq 0} \frac{e^{2\pi i z}}{1 - q^n} \right) = \\
&= -2\pi i \left( \sum_{n < 0} \frac{1}{1 - q^n e^{2\pi i z}} + \sum_{n \geq 0} \frac{q^n e^{2\pi i z}}{1 - q^n e^{2\pi i z}} + \frac{1}{2} \right), \\
E_2(z|\tau) &= -4\pi^2 \sum_{n \in \mathbb{Z}} \frac{q^n e^{2\pi i z}}{(1 - q^n e^{2\pi i z})^2}, \\
\phi(u, z) &= 2\pi i \sum_{n \in \mathbb{Z}} \frac{e^{-2\pi i n z}}{1 - q^n e^{-2\pi i u}}.
\end{aligned} \tag{A.6}$$

The parity properties are

$$\begin{aligned}
\vartheta(-z) &= -\vartheta(z), & E_1(-z) &= -E_1(z), & E_2(-z) &= E_2(z), \\
\phi(u, z) &= \phi(z, u) = -\phi(-u, -z).
\end{aligned} \tag{A.7}$$

The behavior on the lattice is

$$\begin{aligned}
\vartheta(z + 1) &= -\vartheta(z), & \vartheta(z + \tau) &= -q^{-1/2} e^{-2\pi \sqrt{-1} z} \vartheta(z), \\
E_1(z + 2\omega_\alpha) &= E_1(z) - 4\pi \sqrt{-1} \partial_\tau \omega_\alpha, \\
E_1(z + 1) &= E_1(z), & E_1(z + \tau) &= E_1(z) - 2\pi \sqrt{-1}, \\
E_2(z + 2\omega_\alpha) &= E_2(z), & E_2(z + 1) &= E_2(z), & E_2(z + \tau) &= E_2(z), \\
\phi(u + 1, z) &= \phi(z, u), & \phi(u + \tau, z) &= e^{-2\pi \sqrt{-1} z} \phi(z, u).
\end{aligned} \tag{A.8}$$

We also need the addition formulas

$$\phi(u, z) \partial_v \phi(v, z) - \phi(v, z) \partial_u \phi(u, z) = (E_2(v) - E_2(u)) \phi(u + v, z) \tag{A.9}$$

or

$$\phi(u, z) \partial_v \phi(v, z) - \phi(v, z) \partial_u \phi(u, z) = (\wp(v) - \wp(u)) \phi(u + v, z). \tag{A.10}$$

The proof of (A.9) is based on (A.4), (A.7), and (A.8) for the function  $\phi(u, z)$ . In fact,  $\phi(u, z)$  satisfies a more general relation that follows from the Fay trisecant formula

$$\phi(u_1, z_1) \phi(u_2, z_2) - \phi(u_1 + u_2, z_1) \phi(u_2, z_2 - z_1) - \phi(u_1 + u_2, z_2) \phi(u_1, z_1 - z_2) = 0. \tag{A.11}$$

A particular case of this formula is

$$\phi(u_1, z) \phi(u_2, z) - \phi(u_1 + u_2, z) (E_1(u_1) + E_1(u_2)) + \partial_z \phi(u_1 + u_2, z) = 0. \tag{A.12}$$

## Appendix 2: Sine algebra

The generators of sine algebra  $E_{mn}$  are defined using the generators  $Q$  and  $\Lambda$  of the finite Heisenberg group:

$$E_{mn} = \mathbf{e}\left(\frac{mn}{2N}\right) Q^m \Lambda^n, \quad m = 0, 1, \dots, N-1, \quad (\text{A.13})$$

$$n = 0, 1, \dots, N-1, \quad m^2 + n^2 \neq 0 \pmod{N},$$

in the basis  $sl(N, \mathbb{C})$ , where

$$\mathbf{e}(z) = e^{2\pi\sqrt{-1}z}, \quad Q = \text{diag}(\mathbf{e}(1/N), \dots, \mathbf{e}(m/N), \dots, 1),$$

$$\Lambda = \begin{pmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ 1 & 0 & 0 & \cdots & 0 \end{pmatrix}. \quad (\text{A.14})$$

The commutators are

$$[E_{sk}, E_{nj}] = 2\sqrt{-1} \sin\left[\frac{\pi}{N}(kn - sj)\right] E_{s+n, k+j}, \quad (\text{A.15})$$

$$\text{Tr}(E_{sk} E_{nj}) = \delta_{s, -n} \delta_{k, -j} N. \quad (\text{A.16})$$

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