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## Bi-Hamiltonian structure of multi-component Novikov equation

Hongmin Li, Yuqi Li and Yong Chen\*

Shanghai Key Laboratory of Trustworthy Computing, East China Normal University, Shanghai, 200062, People's Republic of China ychen@sei.ecnu.edu.cn

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In this paper, we present the multi-component Novikov equation and derive it's bi-Hamiltonian structure.

Keywords: bi-Hamiltonian structure; multi-component Novikov equation.

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#### 1. Introduction

The Camassa-Holm (CH) equation

$$m_t + um_x + 2u_x m = 0, \quad m = u - u_{xx},$$
 (1.1)

was derived by Camassa and Holm from an approximation to the incompressible Eluer equations [3], and found to be completely integrable with a Lax pair and associated bi-Hamiltonian structure [4]. The CH equation has been studied in a large number of papers [1,2,5,6,9,10,14–18]. Interestingly, the CH equation is linked with the first negative flow of the KdV hierarchy by reciprocal transformation [10]. But unlike KdV equation, the CH equation admits peaked soliton solutions [1–4]. Besides the CH equation, many other systems with peaked soliton solutions have been constructed.

In 1999, Degasperis-Procesi presented a new equation with peaked solutions

$$m_t + um_x + 3u_x m = 0, \quad m = u - u_{xx},$$
 (1.2)

which is known as DP equation [7]. The DP equation is integrable with a bi-Hamiltonian structure and a Lax pair associated with a third-order spectral problem [8]. Both CH equation and DP equation have nonlinear terms that are quadratic.

Recently, Vladimir Novikov found a new equation with cubic nonlinearity

$$m_t + u^2 m_x + 3u u_x m = 0, \quad m = u - u_{xx},$$
 (1.3)

from his symmetry classification study of nonlocal partial differential equations [20]. In [12], Hone and Wang gave a matrix Lax pair, infinitely many conserved quantities as well as a bi-Hamiltonian

<sup>\*</sup>Corresponding author.

structure of the Eq. (1.3) which is also named Novikov equation. Very recently, Geng and Xue constructed a two-component generalization for the Novikov equation (1.3)

$$m_t + 3u_x vm + uvm_x = 0,$$
  
 $n_t + 3v_x un + uvn_x = 0,$   
 $m = u - u_{xx}, \quad n = v - v_{xx},$ 
(1.4)

which was associated with a  $3 \times 3$  matrix spectral problem, they also gave the N peakons, infinite sequence of conserved quantities and a Hamiltonian structure [11]. In 2013, Li and Liu showed the system (1.4) was indeed a bi-Hamiltonian structure and got the Hamiltonian operators found by Hone and Wang for the Novikov equation (1.3) using the proper Dirac reduction [19].

The purpose of this paper is to construct the bi-Hamiltonian system for the multi-component Novikov equation

$$q_{it} = \sum_{j=1}^{n} \left[ -2q_{i}u_{jx}v_{j} - q_{i}u_{j}v_{jx} - q_{ix}u_{j}v_{j} - u_{ix}q_{j}v_{j} + u_{i}q_{j}v_{jx} \right],$$

$$r_{it} = \sum_{j=1}^{n} \left[ -2r_{i}u_{j}v_{jx} - r_{i}u_{jx}v_{j} - r_{ix}u_{j}v_{j} - v_{ix}r_{j}u_{j} + v_{i}r_{j}u_{jx} \right],$$

$$q_{i} = u_{i} - u_{ixx}, \ r_{i} = v_{i} - v_{ixx}, \ i = 1, 2, ..., n,$$

$$(1.5)$$

where  $q_{it} = \frac{\partial q_i(x,t)}{\partial t}$ ,  $r_{it} = \frac{\partial r_i(x,t)}{\partial t}$ ,  $u_{jx} = \frac{\partial u_j(x,t)}{\partial x}$ ,  $v_{jx} = \frac{\partial v_j(x,t)}{\partial x}$ , i,j=1,2,...,n, and so on. When n=1,q=m,r=n the Eq. (1.5) reduces to the two-component system (1.4). Moreover the system (1.5) can reduce to the Eqs. (1.2) and (1.3) as n=1,q=m,v=1 and n=1,q=m,v=u respectively. It's worthwhile to note that there is also research on other multi-component CH-type equations [13,22,23].

#### 2. Bi-Hamiltonian structure of multi-component Novikov equation

Possession of the bi-Hamiltonian structure is an important property of soliton equations and all soliton equations are turn out to be bi-Hamiltonian systems. In this section, we derive the bi-Hamiltonian structure of multi-component Novikov equation (1.5).

The multi-component Novikov equation (1.5) has the equivalent form

$$Q_{t} = -2\langle U_{x}, V \rangle Q - \langle U, V_{x} \rangle Q - \langle U, V \rangle Q_{x} - \langle Q, V \rangle U_{x} + \langle Q, V_{x} \rangle U,$$

$$R_{t} = -2\langle U, V_{x} \rangle R - \langle U_{x}, V \rangle R - \langle U, V \rangle R_{x} - \langle R, U \rangle V_{x} + \langle R, U_{x} \rangle V,$$
(2.1)

where  $\langle , \rangle$  denotes the inner product and Q, R, U, V are the *n*-component vector potentials defined as

$$Q = (q_1, q_2, ..., q_n)^T, R = (r_1, r_2, ..., r_n)^T, U = (u_1, u_2, ..., u_n)^T, V = (v_1, v_2, ..., v_n)^T,$$

$$Q = U - U_{xx}, R = V - V_{xx},$$

and T is the transpose of a vector, and  $U_x^T = \frac{\partial U^T}{\partial x}$  as well.

The system (2.1) arises as a zero-curve equation

$$M_t - N_x + [M, N] = 0,$$
 (2.2)

this being the compatibility condition of the  $(n+2) \times (n+2)$  matrix spectral problem

$$\varphi_x = M\varphi, \quad \varphi_t = N\varphi, \tag{2.3}$$

with

$$M = \begin{pmatrix} 0 & \lambda Q^T & 1 \\ \mathbf{0}^T & \mathbf{0}_{n \times n} & \lambda R \\ 1 & \mathbf{0} & 0 \end{pmatrix}, N = \begin{pmatrix} -U_x^T V & \frac{U_x^T}{\lambda} - \lambda U^T V Q^T & U_x^T V_x \\ \frac{V}{\lambda} & -\frac{I_n}{\lambda^2} + V U_x^T - V_x U^T - \frac{V_x}{\lambda} - \lambda U^T V R \\ -U^T V & \frac{U^T}{\lambda} & U^T V_x \end{pmatrix}, (2.4)$$

where  $\mathbf{0}$  and  $\mathbf{0}_{n \times n}$  are respectively n dimension row vector and  $n \times n$  zero matrix,  $\lambda$  is a constant spectral parameter and  $I_n$  denotes the  $n \times n$  identity matrix. It is worth noting that the matrix spectral problem (2.3) is the vector prolongation of the spectral problem in [11], so the system (2.1) is also a negative flow in the hierarchy.

To compute the bi-Hamiltonian structure of the system (2.1), we consider an integrable hierarchy which consists of (2.1), i.e., the N in time part of (2.3) is

$$N = \begin{pmatrix} N_{1,1} & A & N_{1,n+2} \\ B & S & C \\ N_{n+2,1} & D & N_{n+2,n+2} \end{pmatrix},$$
(2.5)

where B, C and A, D are respectively n dimension column and row vectors depending on vector potentials Q, R and spectral parameter  $\lambda$ . S and the remaining entries are respectively  $n \times n$  matrix and functions depending on vector potentials Q, R and spectral parameter  $\lambda$ .

Substituting M and N respectively in (2.4) and (2.5) into (2.2), we get

$$\begin{split} C &= -B_x + \lambda R N_{n+2,1}, \quad A = D_x + \lambda N_{n+2,1} Q^T, \quad N_{11} = (N_{n+2,1})_x + N_{n+2,n+2}, \\ S &= \lambda \partial^{-1} (RD - BQ^T), \quad N_{n+2,1} = \lambda (\partial^3 - 4\partial)^{-1} (3Q^T B_x + Q_x^T B + 3D_x R + DR_x), \\ (N_{1,n+2})_x + (N_{n+2,1})_x + \lambda (Q^T B_x + D_x R) &= 0, \ N_{n+2,n+2} = -\frac{1}{2} (N_{n+2,1})_x + \frac{1}{2} \lambda \partial^{-1} (Q^T B - DR), \end{split}$$

and

$$\begin{pmatrix} Q \\ R \end{pmatrix}_{t} = (\lambda^{-1} \mathcal{K} + \lambda \mathcal{J}) \begin{pmatrix} B \\ D^{T} \end{pmatrix}, \tag{2.6}$$

where

$$\mathcal{H} = \begin{pmatrix} 0 & (\partial^2 - 1)I_n \\ (1 - \partial^2)I_n & 0 \end{pmatrix}, \tag{2.7}$$

$$\mathcal{J} = \mathcal{J}_1 + \mathcal{J}_2,\tag{2.8}$$

with

$$\begin{split} \mathscr{J}_1 &= \begin{pmatrix} \frac{3}{2}Q\partial + Q_x \\ \frac{3}{2}R\partial + R_x \end{pmatrix} (\partial^3 - 4\partial)^{-1} \left( 3Q^T\partial + Q_x^T \ 3R^T\partial + R_x^T \right), \\ \mathscr{J}_2 &= \begin{pmatrix} \frac{1}{2}Q\partial^{-1}Q^T + (Q\partial^{-1}Q^T)^T - \frac{1}{2}Q\partial^{-1}R^T - Q^T\partial^{-1}RI_n \\ -\frac{1}{2}R\partial^{-1}Q^T - R^T\partial^{-1}QI_n \ \frac{1}{2}R\partial^{-1}R^T + (R\partial^{-1}R^T)^T \end{pmatrix}. \end{split}$$

Obviously, the operators  $\mathcal{K}$  and  $\mathcal{J}$  are skew-symmetric, furthermore the operator  $\mathcal{K}$  is a Hamiltonian operator. In the following, we show how the Jacobi identity for the operator  $\mathcal{J}$  and compatibility for the operators  $\mathcal{K}$  and  $\mathcal{J}$  may be checked by the multivector approach to Hamiltonian systems in infinite dimensions, as described in the work of Olver [21].

Our main results are summarized as

**Theorem 2.1.** The multi-component Novikov system (2.1) may be reformulated as a bi-Hamiltonian system

$$\begin{pmatrix} Q \\ R \end{pmatrix}_{t} = \mathcal{K} \begin{pmatrix} \frac{\delta H_{0}}{\delta m} \\ \frac{\delta H_{0}}{\delta n} \end{pmatrix} = \mathcal{J} \begin{pmatrix} \frac{\delta H_{1}}{\delta m} \\ \frac{\delta H_{1}}{\delta n} \end{pmatrix}$$
(2.9)

where the operators  $\mathcal{K}$  and  $\mathcal{J}$  are given by (2.7) and (2.8) respectively, and

$$H_0 = rac{1}{2} \int \langle Q, V \rangle \langle U_x, V \rangle - \langle R, U \rangle \langle V_x, U \rangle + (\langle R, U_x \rangle - \langle Q, V_x \rangle) \langle U, V \rangle dx,$$
 $H_1 = rac{1}{2} \int \langle Q, V \rangle + \langle R, U \rangle dx.$ 

Before the proof of the Theorem 2.1, please allow us give a brief explanation of the Olver's technique [21]. Let  $\theta$  denote the basic uni-vector corresponding to potential,  $\mathcal{D}$  is any skew-symmetry operator depending on a spatial variable x and the potential. In the proof procedure, we have mainly used the following three properties:

• the basic property of wedge product

$$\int \xi \wedge \eta dx = (-1)^{mn} \int \eta \wedge \xi dx, \qquad (2.10)$$

for any *m*-form  $\xi$  and *n*-form  $\eta$ .

• the skew-symmetry of the operator  $\mathcal{D}$ 

$$\int \xi \wedge \mathcal{D}\eta dx = -\int (\mathcal{D}\xi) \wedge \eta dx. \tag{2.11}$$

• the prolongation

$$-\operatorname{PrV}_{\mathscr{D}\theta}(\theta \wedge \mathscr{D}\theta) = \theta \wedge \operatorname{PrV}_{\mathscr{D}\theta}(\mathscr{D}) \wedge \theta, \tag{2.12}$$

the minus sign coming from the fact that we have interchanged a wedge product of  $\theta$ 's using the formula (2.10).

**Proof.** Assume that  $\theta_1 = (\theta_{11}, \theta_{12}, \dots, \theta_{1n})^T$ ,  $\theta_2 = (\theta_{21}, \theta_{22}, \dots, \theta_{2n})^T$  are the basic uni-vectors corresponding to Q and R respectively. We know that the operator  $\mathscr{J}$  is the Hamiltonian if and only if

$$PrV_{\mathscr{J}\theta}(\Theta_{\mathscr{J}}) = PrV_{\mathscr{J}\theta}(\Theta_{\mathscr{J}_1}) + PrV_{\mathscr{J}\theta}(\Theta_{\mathscr{J}_2}) = 0, \tag{2.13}$$

where  $\theta = \begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix}$  and

$$\Theta_{\mathscr{J}} = \frac{1}{2} \int (\theta \wedge \mathscr{J} \theta) dx = \Theta_{\mathscr{J}_1} + \Theta_{\mathscr{J}_2} = \frac{1}{2} \int (\theta \wedge \mathscr{J}_1 \theta) dx + \frac{1}{2} \int (\theta \wedge \mathscr{J}_2 \theta) dx,$$

is the associated bi-vector of  $\mathcal{J}$ .

To check whether  $\mathcal{K}$  and  $\mathcal{J}$  form a bi-Hamiltonian pair, we only need to prove

$$\Pr(\nabla_{\mathcal{K}_{\theta}}(\Theta_{\mathscr{Q}})) = \Pr(\nabla_{\mathcal{K}_{\theta}}(\Theta_{\mathscr{Q}_{1}})) + \Pr(\nabla_{\mathcal{K}_{\theta}}(\Theta_{\mathscr{Q}_{2}})) = 0. \tag{2.14}$$

The proof of the Theorem 2.1 is rather technical and lengthy, so are given in Appendix A.  $\Box$ 

According to the bi-Hamiltonian theory, the Hamiltonian pair  $\mathcal{K}$ ,  $\mathcal{J}$  gives rise to the hereditary recursion operator  $\mathcal{R} = \mathcal{J} \mathcal{K}^{-1}$ . The recursion operator acting on a seed symmetry of the soliton equation can generate an infinite sequence of symmetries. Assume the seed symmetry of (2.1) is  $(\mathbf{0}, \mathbf{0})^T$ , then we get the sequence of symmetries

$$\sigma_n = \mathcal{R}^n(\mathbf{0}, \mathbf{0})^T, \ n = 0, 1, 2, \cdots.$$

As n = 1, the above expression (2.15) is the local symmetry

$$\sigma_1 = \begin{pmatrix} -2\langle U_x, V \rangle Q - \langle U, V_x \rangle Q - \langle U, V \rangle Q_x - \langle Q, V \rangle U_x + \langle Q, V_x \rangle U \\ -2\langle U, V_x \rangle R - \langle U_x, V \rangle R - \langle U, V \rangle R_x - \langle R, U \rangle V_x + \langle R, U_x \rangle V \end{pmatrix}$$

which is just the right side of the equality (2.1). This is natural.

But when n = 2, the recursion formula (2.15) leads to the nonlocal symmetry

$$\sigma_2 = \begin{pmatrix} \sigma_{21} \\ \sigma_{22} \end{pmatrix}, \tag{2.16}$$

where

$$\begin{split} \sigma_{21} &= (\frac{3}{2}Q\partial + Q_x)(\partial^3 - 4\partial)^{-1}(3\langle Q, \Phi_{1x}\rangle + \langle Q_x, \Phi_1\rangle - 3\langle R, \Phi_{2x}\rangle - \langle R_x, \Phi_2\rangle) \\ &\quad + \frac{1}{2}Q\partial^{-1}(\langle Q, \Phi_1\rangle + \langle R, \Phi_2\rangle) + (Q\partial^{-1}Q^T)^T\Phi_1 + Q^T\partial^{-1}RI_n\Phi_2, \\ \sigma_{22} &= (\frac{3}{2}R\partial + R_x)(\partial^3 - 4\partial)^{-1}(3\langle Q, \Phi_{1x}\rangle + \langle Q_x, \Phi_1\rangle - 3\langle R, \Phi_{2x}\rangle - \langle R_x, \Phi_2\rangle) \\ &\quad - \frac{1}{2}R\partial^{-1}(\langle Q, \Phi_1\rangle + \langle R, \Phi_2\rangle) - (R\partial^{-1}R^T)^T\Phi_2 - R^T\partial^{-1}QI_n\Phi_1, \end{split}$$

and  $\Phi_1$ ,  $\Phi_2$  are nonlocal variables defined by

$$\Phi_1 = (1 - \partial^2)^{-1} R_t, \ \Phi_2 = (1 - \partial^2)^{-1} Q_t.$$

For example, let us consider the reduction: the Q and R are both one-dimensional scalar functions, and R = Q as well. A local symmetry under the reduction must be local. We will demonstrate the symmetry  $\sigma_2$  under the reduction is nonlocal. Set the symmetry  $\sigma_2$  in (2.16) under the constraint is  $\widehat{\sigma_2}$ , then

$$\widehat{\sigma_2} = \begin{pmatrix} 3Q\partial^{-1}(Q\Psi) \\ -3Q\partial^{-1}(Q\Psi) \end{pmatrix},$$

where  $\Psi = (1 - \partial^2)^{-1}Q_t$  with  $Q_t = -4u^2u_x + u^2u_{xxx} + 3uu_xu_{xx}$ . If  $\widehat{\sigma_2}$  is local,  $\Psi$  must be a local variable, i.e., there is a function  $f(x, u, u_x)$  that satisfies

$$(1 - \partial^2)^{-1}(-4u^2u_x + u^2u_{xxx} + 3uu_xu_{xx}) = f(x, u, u_x).$$
(2.17)

But after calculation, we find there is no function  $f(x, u, u_x)$  that satisfies the equality (2.17), so  $\widehat{\sigma}_2$  is nonlocal and then  $\sigma_2$  is a nonlocal symmetry.

Therefore, from the recursion formula (2.15), we can obtain an infinite sequence of higher order nonlocal symmetries of the system (2.1).

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### Appendix A.

First, we prove that the operator  $\mathscr{J}$  is Hamiltonian, namely to verify (2.13). To simplify the presentation and calculations, we introduce  $\widetilde{Q}$  and  $\widetilde{R}$  as

$$\widetilde{Q} = (\partial^3 - 4\partial)^{-1} (3Q^T \theta_{1x} + Q_x^T \theta_1), \ \widetilde{R} = (\partial^3 - 4\partial)^{-1} (3R^T \theta_{2x} + R_x^T \theta_2). \tag{A.1}$$

From (2.8), we have

$$\mathscr{J}_{1}\theta = \begin{pmatrix} \frac{3}{2}Q(\widetilde{Q} + \widetilde{R})_{x} + Q_{x}(\widetilde{Q} + \widetilde{R}) \\ \frac{3}{2}R(\widetilde{Q} + \widetilde{R})_{x} + R_{x}(\widetilde{Q} + \widetilde{R}) \end{pmatrix} = \begin{pmatrix} \frac{3}{2}q_{1}(\widetilde{Q} + \widetilde{R})_{x} + q_{1x}(\widetilde{Q} + \widetilde{R}) \\ \vdots \\ \frac{3}{2}q_{n}(\widetilde{Q} + \widetilde{R})_{x} + q_{nx}(\widetilde{Q} + \widetilde{R}) \\ \frac{3}{2}r_{1}(\widetilde{Q} + \widetilde{R})_{x} + r_{1x}(\widetilde{Q} + \widetilde{R}) \\ \vdots \\ \frac{3}{2}r_{n}(\widetilde{Q} + \widetilde{R})_{x} + r_{nx}(\widetilde{Q} + \widetilde{R}) \end{pmatrix}, \tag{A.2}$$

and

$$\mathcal{J}_{2}\theta = \begin{pmatrix} \frac{1}{2}Q\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) + (Q\partial^{-1}Q^{T})^{T}\theta_{1} - Q^{T}\partial^{-1}RI_{n}\theta_{2} \\ -\frac{1}{2}R\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) - R^{T}\partial^{-1}QI_{n}\theta_{1} + (R\partial^{-1}R^{T})^{T}\theta_{2} \end{pmatrix} 
= \begin{pmatrix} \frac{1}{2}q_{1}\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) + \sum_{i=1}^{n}q_{i}\partial^{-1}(q_{1}\theta_{1i} - r_{i}\theta_{21}) \\ \vdots \\ \frac{1}{2}q_{n}\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) + \sum_{i=1}^{n}q_{i}\partial^{-1}(q_{n}\theta_{1i} - r_{i}\theta_{2n}) \\ -\frac{1}{2}r_{1}\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) - \sum_{i=1}^{n}r_{i}\partial^{-1}(q_{i}\theta_{11} - r_{1}\theta_{2i}) \\ \vdots \\ -\frac{1}{2}r_{n}\partial^{-1}(Q^{T}\theta_{1} - R^{T}\theta_{2}) - \sum_{i=1}^{n}r_{i}\partial^{-1}(q_{i}\theta_{1n} - r_{n}\theta_{2i}) \end{pmatrix} . \tag{A.3}$$

Then the associated bi-vectors for  $\mathcal{J}_1$  and  $\mathcal{J}_2$  are respectively

$$\Theta_{\mathscr{J}_{1}} = \frac{1}{2} \int (\theta \wedge \mathscr{J}_{1}\theta) dx$$

$$= \frac{1}{2} \int \begin{pmatrix} \theta_{1} \\ \theta_{2} \end{pmatrix} \wedge \begin{pmatrix} \frac{3}{2} Q(\widetilde{Q} + \widetilde{R})_{x} + Q_{x}(\widetilde{Q} + \widetilde{R}) \\ \frac{3}{2} R(\widetilde{Q} + \widetilde{R})_{x} + R_{x}(\widetilde{Q} + \widetilde{R}) \end{pmatrix} dx$$

$$= \frac{1}{2} \sum_{j=1}^{n} \int [\frac{3}{2} (\theta_{1j} \wedge q_{j} + \theta_{2j} \wedge r_{j})(\widetilde{Q} + \widetilde{R})_{x} + (\theta_{1j} \wedge q_{jx} + \theta_{2j} \wedge r_{jx})(\widetilde{Q} + \widetilde{R})] dx$$

$$= -\frac{1}{4} \sum_{j=1}^{n} \int (q_{jx} \theta_{1j} + 3q_{j} \theta_{1jx} + r_{jx} \theta_{2j} + 3r_{j} \theta_{2jx}) \wedge (\widetilde{Q} + \widetilde{R}) dx, \tag{A.4}$$

and

$$\Theta_{\mathscr{J}_{2}} = \frac{1}{2} \int (\theta \wedge \mathscr{J}_{2}\theta) dx 
= \frac{1}{2} \int \begin{pmatrix} \theta_{1} \\ \theta_{2} \end{pmatrix} \wedge \begin{pmatrix} \frac{1}{2} Q \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) + (Q \partial^{-1} Q^{T})^{T} \theta_{1} - Q^{T} \partial^{-1} R I_{n} \theta_{2} \\ -\frac{1}{2} R \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) - R^{T} \partial^{-1} Q I_{n} \theta_{1} + (R \partial^{-1} R^{T})^{T} \theta_{2} \end{pmatrix} dx 
= \frac{1}{2} \int \left[ \frac{1}{2} (\theta_{1} \wedge Q - \theta_{2} \wedge R) \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) + \theta_{1} \wedge (Q \partial^{-1} Q^{T})^{T} \theta_{1} - \theta_{1} \wedge Q^{T} \partial^{-1} R I_{n} \theta_{2} \right. 
+ \theta_{2} \wedge (R \partial^{-1} R^{T})^{T} \theta_{2} - \theta_{2} \wedge R^{T} \partial^{-1} Q I_{n} \theta_{1} \right] dx 
= \frac{1}{2} \sum_{i,j=1}^{n} \int \left[ \frac{1}{2} (\theta_{1j} \wedge q_{j} - \theta_{2j} \wedge r_{j}) \partial^{-1} (q_{i} \theta_{1i} - r_{i} \theta_{2i}) + \theta_{1j} \wedge q_{i} \partial^{-1} q_{j} \theta_{1i} + \theta_{2j} \wedge r_{i} \partial^{-1} r_{j} \theta_{2i} \right. 
- \theta_{1j} \wedge q_{i} \partial^{-1} r_{i} \theta_{2j} - \theta_{2j} \wedge r_{j} \partial^{-1} (q_{i} \theta_{1i} - r_{i} \theta_{2i}) + \theta_{1j} \wedge q_{i} \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) 
+ \theta_{2j} \wedge r_{i} \partial^{-1} (r_{j} \theta_{2i} - q_{i} \theta_{1j}) \right] dx. \tag{A.5}$$

In the equality (A.4), we have applied integration by parts which is a special case of (2.11) to the terms which contain explicitly  $(\widetilde{Q} + \widetilde{R})_x$ .

We calculate

$$\begin{split} \Pr \mathbf{V}_{\mathscr{J}\theta}(\Theta_{\mathscr{J}_1}) &= \sum_{j=1}^n \int [-\frac{3}{2}\theta_{1jx} \wedge (\frac{3}{2}q_j(\widetilde{Q}+\widetilde{R})_x + q_{jx}(\widetilde{Q}+\widetilde{R}) + \frac{1}{2}q_j\partial^{-1}(Q^T\theta_1 - R^T\theta_2) \\ &+ \sum_{i=1}^n q_i\partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j})) - \frac{1}{2}\theta_{1j} \wedge (\frac{3}{2}q_j(\widetilde{Q}+\widetilde{R})_x + q_{jx}(\widetilde{Q}+\widetilde{R}) \\ &+ \frac{1}{2}q_j\partial^{-1}(Q^T\theta_1 - R^T\theta_2) + \sum_{i=1}^n q_i\partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j}))_x \\ &- \frac{3}{2}\theta_{2jx} \wedge (\frac{3}{2}r_j(\widetilde{Q}+\widetilde{R})_x + r_{jx}(\widetilde{Q}+\widetilde{R}) - \frac{1}{2}r_j\partial^{-1}(Q^T\theta_1 - R^T\theta_2) \\ &- \sum_{i=1}^n r_i\partial^{-1}(q_i\theta_{1j} - r_j\theta_{2i})) - \frac{1}{2}\theta_{2j} \wedge (\frac{3}{2}r_j(\widetilde{Q}+\widetilde{R})_x + r_{jx}(\widetilde{Q}+\widetilde{R}) \\ &- \frac{1}{2}r_j\partial^{-1}(Q^T\theta_1 - R^T\theta_2) - \sum_{i=1}^n r_i\partial^{-1}(q_i\theta_{1j} - r_j\theta_{2i}))_x] \wedge (\widetilde{Q}+\widetilde{R})dx \\ &= \sum_{j=1}^n \int [(-\frac{9}{4}q_j\theta_{1jx} - \frac{5}{4}q_{jx}\theta_{1j} - \frac{9}{4}r_j\theta_{2jx} - \frac{5}{4}r_{jx}\theta_{2j}) \wedge (\widetilde{Q}+\widetilde{R})_x \\ &+ (-\frac{3}{4}q_j\theta_{1j} - \frac{3}{4}r_j\theta_{2j}) \wedge (\widetilde{Q}+\widetilde{R})_{xx} - \frac{1}{4}(q_j\theta_{1j} - r_j\theta_{2j}) \wedge (Q^T\theta_1 - R^T\theta_2) \\ &+ (-\frac{3}{4}q_j\theta_{1jx} - \frac{1}{4}q_{jx}\theta_{1j} + \frac{3}{4}r_j\theta_{2jx} + \frac{1}{4}r_{jx}\theta_{2j}) \wedge \partial^{-1}(Q^T\theta_1 - R^T\theta_2) \\ &+ \sum_{i=1}^n ((-\frac{3}{2}q_i\theta_{1jx} - \frac{1}{2}q_{ix}\theta_{1j}) \wedge \partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j}) - \frac{1}{2}q_i\theta_{1j} \wedge q_j\theta_{1i} \\ &+ (\frac{3}{2}r_i\theta_{2jx} + \frac{1}{2}r_{ix}\theta_{2j}) \wedge \partial^{-1}(q_i\theta_{1j} - r_j\theta_{2i}) - \frac{1}{2}r_i\theta_{2j} \wedge r_j\theta_{2i})] \wedge (\widetilde{Q}+\widetilde{R})dx \end{split}$$

Bi-Hamiltonian structure of multi-component Novikov equation

$$\begin{split} &= \sum_{j=1}^n \int [(-\frac{9}{4}q_j\theta_{1jx} - \frac{5}{4}q_{jx}\theta_{1j} - \frac{9}{4}r_j\theta_{2jx} - \frac{5}{4}r_{jx}\theta_{2j}) \wedge (\widetilde{Q} + \widetilde{R})_x \\ &\quad + (\frac{3}{4}q_{jx}\theta_{1j} + \frac{3}{4}q_j\theta_{1jx} + \frac{3}{4}r_{jx}\theta_{2j} + \frac{3}{4}r_j\theta_{2jx}) \wedge (\widetilde{Q} + \widetilde{R})_x \\ &\quad + (-\frac{3}{4}q_j\theta_{1jx} - \frac{1}{4}q_{jx}\theta_{1j} + \frac{3}{4}r_j\theta_{2jx} + \frac{1}{4}r_{jx}\theta_{2j}) \wedge \partial^{-1}(Q^T\theta_1 - R^T\theta_2) \\ &\quad + \sum_{i=1}^n ((-\frac{3}{2}q_i\theta_{1jx} - \frac{1}{2}q_{ix}\theta_{1j}) \wedge \partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j}) \\ &\quad + (\frac{3}{2}r_i\theta_{2jx} + \frac{1}{2}r_{ix}\theta_{2j}) \wedge \partial^{-1}(q_i\theta_{1j} - r_j\theta_{2i}))] \wedge (\widetilde{Q} + \widetilde{R}) dx. \end{split}$$

In the above, we have used the formula (2.12) and dropped some terms through (2.10), as well as the expression  $\sum_{j=1}^{n} (q_j \theta_{1j} - r_j \theta_{2j}) = Q^T \theta_1 - R^T \theta_2$ . Moreover, we have integrated the terms which contain explicitly  $(\widetilde{Q} + \widetilde{R})_{xx}$  by parts.

Owing to

$$\begin{split} \sum_{j=1}^{n} \int & [(-\frac{9}{4}q_{j}\theta_{1jx} - \frac{5}{4}q_{jx}\theta_{1j} - \frac{9}{4}r_{j}\theta_{2jx} - \frac{5}{4}r_{jx}\theta_{2j}) \wedge (\widetilde{Q} + \widetilde{R})_{x} \\ & + (\frac{3}{4}q_{jx}\theta_{1j} + \frac{3}{4}q_{j}\theta_{1jx} + \frac{3}{4}r_{jx}\theta_{2j} + \frac{3}{4}r_{j}\theta_{2jx}) \wedge (\widetilde{Q} + \widetilde{R})_{x}] \wedge (\widetilde{Q} + \widetilde{R})dx \\ &= \sum_{j=1}^{n} \int [-\frac{1}{2}(3q_{j}\theta_{1jx} + q_{jx}\theta_{1j} + 3r_{j}\theta_{2jx} + r_{jx}\theta_{2j}) \wedge (\widetilde{Q} + \widetilde{R})_{x}] \wedge (\widetilde{Q} + \widetilde{R})dx \\ &= \int -\frac{1}{2}(\partial^{3} - 4\partial)(\widetilde{Q} + \widetilde{R}) \wedge (\widetilde{Q} + \widetilde{R})_{x} \wedge (\widetilde{Q} + \widetilde{R})dx \\ &= 0, \end{split} \tag{A.6}$$

we obtain

$$\Pr V_{\mathscr{J}\theta}(\Theta_{\mathscr{J}_{1}}) = \sum_{j=1}^{n} \int \left[ \left( -\frac{3}{4} q_{j} \theta_{1jx} - \frac{1}{4} q_{jx} \theta_{1j} + \frac{3}{4} r_{j} \theta_{2jx} + \frac{1}{4} r_{jx} \theta_{2j} \right) \wedge \partial^{-1}(Q^{T} \theta_{1} - R^{T} \theta_{2}) \right]$$

$$+ \sum_{i=1}^{n} \left( \left( -\frac{3}{2} q_{i} \theta_{1jx} - \frac{1}{2} q_{ix} \theta_{1j} \right) \wedge \partial^{-1}(q_{j} \theta_{1i} - r_{i} \theta_{2j}) \right)$$

$$+ \left( \frac{3}{2} r_{i} \theta_{2jx} + \frac{1}{2} r_{ix} \theta_{2j} \right) \wedge \partial^{-1}(q_{i} \theta_{1j} - r_{j} \theta_{2i}) \right] \wedge (\widetilde{Q} + \widetilde{R}) dx.$$
(A.7)

On the other hand, we have

$$\begin{aligned} \Pr \mathbf{V}_{\mathscr{J}\boldsymbol{\theta}}(\boldsymbol{\Theta}_{\mathscr{J}_{2}}) &= \sum_{j=1}^{n} \int \{\frac{1}{2}[\boldsymbol{\theta}_{1j} \wedge (\frac{3}{2}q_{j}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}})_{x} + q_{jx}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}}) + \frac{1}{2}q_{j}\partial^{-1}(\boldsymbol{Q}^{T}\boldsymbol{\theta}_{1} - \boldsymbol{R}^{T}\boldsymbol{\theta}_{2}) \\ &+ \sum_{k=1}^{n} q_{k}\partial^{-1}(q_{j}\boldsymbol{\theta}_{1k} - r_{k}\boldsymbol{\theta}_{2j})) - \boldsymbol{\theta}_{2j} \wedge (\frac{3}{2}r_{j}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}})_{x} + r_{jx}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}}) \\ &- \frac{1}{2}r_{j}\partial^{-1}(\boldsymbol{Q}^{T}\boldsymbol{\theta}_{1} - \boldsymbol{R}^{T}\boldsymbol{\theta}_{2}) + \sum_{k=1}^{n} r_{k}\partial^{-1}(r_{j}\boldsymbol{\theta}_{2k} - q_{k}\boldsymbol{\theta}_{1j}))] \wedge \partial^{-1}(\boldsymbol{Q}^{T}\boldsymbol{\theta}_{1} - \boldsymbol{R}^{T}\boldsymbol{\theta}_{2}) \\ &+ \boldsymbol{\theta}_{1j} \wedge \sum_{i=1}^{n} [\frac{3}{2}q_{i}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}})_{x} + q_{ix}(\widetilde{\boldsymbol{Q}} + \widetilde{\boldsymbol{R}}) + \frac{1}{2}q_{i}\partial^{-1}(\boldsymbol{Q}^{T}\boldsymbol{\theta}_{1} - \boldsymbol{R}^{T}\boldsymbol{\theta}_{2}) \end{aligned}$$

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H.M. Li, Y.Q .Li and Y. Chen

$$+ \sum_{k=1}^{n} q_{k} \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i})] \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j})$$

$$+ \theta_{2j} \wedge \sum_{i=1}^{n} \left[ \frac{3}{2} r_{i} (\widetilde{Q} + \widetilde{R})_{x} + r_{ix} (\widetilde{Q} + \widetilde{R}) - \frac{1}{2} r_{i} \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) \right]$$

$$- \sum_{k=1}^{n} r_{k} \partial^{-1} (q_{k} \theta_{1i} - r_{i} \theta_{2k})] \wedge \partial^{-1} (r_{j} \theta_{2i} - q_{i} \theta_{1j}) \} dx. \tag{A.8}$$

In order to understand, we divide the equality (A.8) into two parts **I** and **II**. The part **I** is the terms which contain explicitly only  $\widetilde{Q} + \widetilde{R}$  or  $(\widetilde{Q} + \widetilde{R})_x$ , i.e.,

$$\mathbf{I} = \sum_{j=1}^{n} \int \left[ \left( \left( \frac{3}{4} q_{j} \theta_{1j} - \frac{3}{4} r_{j} \theta_{2j} \right) \wedge \left( \widetilde{Q} + \widetilde{R} \right)_{x} + \left( \frac{1}{2} q_{jx} \theta_{1j} - \frac{1}{2} r_{jx} \theta_{2j} \right) \wedge \left( \widetilde{Q} + \widetilde{R} \right) \right) \wedge \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2})$$

$$+ \sum_{i=1}^{n} \left( \left( \frac{3}{2} q_{i} \theta_{1j} \wedge \left( \widetilde{Q} + \widetilde{R} \right)_{x} + q_{ix} \theta_{1j} \wedge \left( \widetilde{Q} + \widetilde{R} \right) \right) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \right)$$

$$+ \left( \frac{3}{2} r_{i} \theta_{2j} \wedge \left( \widetilde{Q} + \widetilde{R} \right)_{x} + r_{ix} \theta_{2j} \wedge \left( \widetilde{Q} + \widetilde{R} \right) \right) \wedge \partial^{-1} (r_{j} \theta_{2i} - q_{i} \theta_{1j}) \right) dx$$

$$= \sum_{j=1}^{n} \int \left[ \left( -\frac{3}{4} q_{j} \theta_{1jx} - \frac{1}{4} q_{jx} \theta_{1j} + \frac{3}{4} r_{j} \theta_{2jx} + \frac{1}{4} r_{jx} \theta_{2j} \right) \wedge \left( \widetilde{Q} + \widetilde{R} \right) \wedge \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) \right]$$

$$+ \sum_{i=1}^{n} \left( \left( -\frac{3}{2} q_{i} \theta_{1jx} - \frac{1}{2} q_{ix} \theta_{1j} \right) \wedge \left( \widetilde{Q} + \widetilde{R} \right) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \right)$$

$$+ \left( \frac{3}{2} r_{i} \theta_{2jx} + \frac{1}{2} r_{ix} \theta_{2j} \right) \wedge \left( \widetilde{Q} + \widetilde{R} \right) \wedge \partial^{-1} (q_{i} \theta_{1j} - r_{j} \theta_{2i}) \right) dx.$$
(A.9)

The rest of (A.8) is as follows

$$\begin{split} \mathbf{II} &= \sum_{j=1}^{n} \int \{\frac{1}{2} \sum_{k=1}^{n} [\theta_{1j} \wedge q_{k} \partial^{-1} (q_{j} \theta_{1k} - r_{k} \theta_{2j}) + \theta_{2j} \wedge r_{k} \partial^{-1} (q_{k} \theta_{1j} - r_{j} \theta_{2k})] \wedge \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) \\ &+ \theta_{1j} \wedge \sum_{i=1}^{n} [\frac{1}{2} q_{i} \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) + \sum_{k=1}^{n} q_{k} \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i})] \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \\ &- \theta_{2j} \wedge \sum_{i=1}^{n} [-\frac{1}{2} r_{i} \partial^{-1} (Q^{T} \theta_{1} - R^{T} \theta_{2}) - \sum_{k=1}^{n} r_{k} \partial^{-1} (q_{k} \theta_{1i} - r_{i} \theta_{2k})] \wedge \partial^{-1} (q_{i} \theta_{1j} - r_{j} \theta_{2i}) \} dx \\ &= \sum_{j=1}^{n} \int [\theta_{1j} \wedge \sum_{i,k=1}^{n} q_{k} \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i}) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \\ &+ \theta_{2j} \wedge \sum_{i,k=1}^{n} r_{k} \partial^{-1} (q_{k} \theta_{1i} - r_{i} \theta_{2k}) \wedge \partial^{-1} (q_{i} \theta_{1j} - r_{j} \theta_{2i})] dx \\ &= \sum_{i,j,k=1}^{n} \int [q_{k} \theta_{1j} \wedge \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i}) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \\ &- r_{j} \theta_{2k} \wedge \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i}) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j}) \\ &+ r_{k} \theta_{2j} \wedge \partial^{-1} (q_{k} \theta_{1i} - r_{i} \theta_{2k}) \wedge \partial^{-1} (q_{i} \theta_{1j} - r_{j} \theta_{2i}) \\ &+ r_{j} \theta_{2k} \wedge \partial^{-1} (q_{i} \theta_{1k} - r_{k} \theta_{2i}) \wedge \partial^{-1} (q_{j} \theta_{1i} - r_{i} \theta_{2j})] dx \end{split}$$

Bi-Hamiltonian structure of multi-component Novikov equation

$$= \sum_{i,j,k=1}^{n} \int (q_k \theta_{1j} - r_j \theta_{2k}) \wedge \partial^{-1} (q_i \theta_{1k} - r_k \theta_{2i}) \wedge \partial^{-1} (q_j \theta_{1i} - r_i \theta_{2j}) dx$$

$$= 0. \tag{A.10}$$

From (A.9) and (A.10), we have

$$PrV_{\mathscr{I}\theta}(\Theta_{\mathscr{I}_2}) = \mathbf{I}. \tag{A.11}$$

Combining (A.7) and (A.11) gives

$$PrV_{\mathscr{I}\theta}(\Theta_{\mathscr{I}}) = 0, \tag{A.12}$$

so the operator  $\mathcal{J}$  is Hamiltonian.

Secondly, we will show the compatibility of the operators  $\mathcal K$  and  $\mathcal J$ , i.e., the equality (2.14). Notice that

$$\mathcal{K}\theta = \begin{pmatrix} \theta_{2xx} - \theta_2 \\ \theta_1 - \theta_{1xx} \end{pmatrix},\tag{A.13}$$

so from the equalities (A.4) and (A.5), we obtain

$$\Pr(\mathbf{W}_{\mathcal{H}}(\Theta_{\mathcal{J}_{1}})) = \sum_{j=1}^{n} \int \left[ -\frac{3}{2} \theta_{1jx} \wedge (\theta_{2jxx} - \theta_{2j}) - \frac{1}{2} \theta_{1j} \wedge (\theta_{2jxx} - \theta_{2j})_{x} \right] \\
-\frac{3}{2} \theta_{2jx} \wedge (\theta_{1j} - \theta_{1jxx}) - \frac{1}{2} \theta_{2j} \wedge (\theta_{1j} - \theta_{1jxx})_{x} \right] \wedge (\widetilde{Q} + \widetilde{R}) dx$$

$$= \sum_{j=1}^{n} \int \left[ -\frac{1}{2} (\partial^{3} - 4\partial)(\theta_{1j} \wedge \theta_{2j}) \wedge (\widetilde{Q} + \widetilde{R}) \right] dx$$

$$= \frac{1}{2} \sum_{j=1}^{n} \int (\theta_{1j} \wedge \theta_{2j}) \wedge (3Q^{T} \theta_{1x} + Q_{x}^{T} \theta_{1} + 3R^{T} \theta_{2x} + R_{x}^{T} \theta_{2}) dx$$

$$= \frac{1}{2} \sum_{i,j=1}^{n} \int (\theta_{1j} \wedge \theta_{2j}) \wedge (3q_{i}\theta_{1ix} + q_{ix}\theta_{1i} + 3r_{i}\theta_{2ix} + r_{ix}\theta_{2i}) dx, \qquad (A.14)$$

and

$$\begin{aligned} \Pr \mathbf{V}_{\mathcal{K}\theta}(\Theta_{\mathcal{J}_2}) &= \sum_{i,j=1}^n \int [\frac{1}{2}(\theta_{1j} \wedge (\theta_{2jxx} - \theta_{2j}) - \theta_{2j} \wedge (\theta_{1j} - \theta_{1jxx})) \wedge \partial^{-1}(q_i\theta_{1i} - r_i\theta_{2i}) \\ &\quad + \theta_{1j} \wedge (\theta_{2ixx} - \theta_{2i}) \wedge \partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j}) \\ &\quad + \theta_{2j} \wedge (\theta_{1i} - \theta_{1ixx}) \wedge \partial^{-1}(r_j\theta_{2i} - q_i\theta_{1j})] dx \end{aligned}$$

$$&= \sum_{i,j=1}^n \int [\frac{1}{2}(\theta_{1j} \wedge \theta_{2jxx} - \theta_{1jxx} \wedge \theta_{2j}) \wedge \partial^{-1}(q_i\theta_{1i} - r_i\theta_{2i}) \\ &\quad + (\theta_{1j} \wedge \theta_{2ixx} - \theta_{1jxx} \wedge \theta_{2i}) \wedge \partial^{-1}(q_j\theta_{1i} - r_i\theta_{2j})] dx$$

$$&= \sum_{i,j=1}^n \int [-\frac{1}{2}(\theta_{1j} \wedge \theta_{2jx} - \theta_{1jx} \wedge \theta_{2j}) \wedge (q_i\theta_{1i} - r_i\theta_{2j})] dx$$

$$&- (\theta_{1j} \wedge \theta_{2ix} - \theta_{1jx} \wedge \theta_{2i}) \wedge (q_j\theta_{1i} - r_i\theta_{2j})] dx$$

H.M. Li, Y.Q .Li and Y. Chen

$$= \sum_{i,j=1}^{n} \int \left[\frac{1}{2} (\theta_{1j} \wedge \theta_{2jx} + \theta_{1jx} \wedge \theta_{2j}) \wedge (q_i \theta_{1i} + r_i \theta_{2i}) \right.$$

$$\left. - \theta_{1j} \wedge \theta_{2j} \wedge (q_i \theta_{1ix} + r_i \theta_{2ix})\right] dx$$

$$= -\frac{1}{2} \sum_{i=1}^{n} \int \left[ (\theta_{1j} \wedge \theta_{2j}) \wedge (3q_i \theta_{1ix} + q_{ix} \theta_{1i} + 3r_i \theta_{2ix} + r_{ix} \theta_{2i})\right] dx. \tag{A.15}$$

The Eqs. (A.14) and (A.15) lead to

$$PrV_{\mathcal{K}\theta}(\Theta_{\mathcal{J}}) = PrV_{\mathcal{K}\theta}(\Theta_{\mathcal{J}_1}) + PrV_{\mathcal{K}\theta}(\Theta_{\mathcal{J}_2}) = 0, \tag{A.16}$$

so the operators  ${\mathscr K}$  and  ${\mathscr J}$  are compatible Hamiltonian operators.

Thus, we complete the proof of the Theorem 2.1.