

Some algebraically solvable two-dimensional dynamical systems with polynomial interactions

Francesco Calogero^{a,b,1} and Farrin Payandeh^{a,c,2}

^a Physics Department, University of Rome "La Sapienza", Rome, Italy

^b INFN, Sezione di Roma 1

^c Department of Physics, Payame Noor University (PNU), PO BOX 19395-3697 Tehran, Iran

E-mail: ¹ francesco.calogero@roma1.infn.it, francesco.calogero@uniroma1.it

E-mail: ² f.payandeh@pnu.ac.ir

Abstract. We tersely review a recently introduced technique to identify systems of two nonlinearly-coupled Ordinary Differential Equations (ODEs) *solvable by algebraic operations*; and we report some specific examples of this kind, namely systems of 2 first-order ODEs with polynomial right-hand sides,

$$\dot{x}_n = P^{(n)}(x_1, x_2), \quad n = 1, 2,$$

satisfied by the 2 (possibly *complex*) dependent variables $x_n \equiv x_n(t)$. Here $P^{(n)}(x_1, x_2)$ indicates some specific *polynomial*. These examples are analogous, but different, from those previously reported.

1. Introduction

A technique to identify dynamical systems characterized by systems of *nonlinearly-coupled* Ordinary Differential Equations (ODEs) *solvable by algebraic operations* is based on the relations among the N coefficients $y_m(t)$ and the N zeros $x_n(t)$ of a time-dependent (monic) polynomial of degree N in the (complex) variable z :

$$p_N(z; t) = z^N + \sum_{m=1}^N [y_m(t) z^{N-m}] = \prod_{n=1}^N [z - x_n(t)]. \quad (1)$$

The basic idea is to consider "simple" time evolutions of the N coefficients $y_m(t)$ —possibly *explicitly solvable* evolutions, maybe featuring remarkable properties such as *isochrony* (implying that *all* the N coefficients $y_m(t)$ are periodic in t with the same fixed period independent of the initial data); and to then consider the corresponding time evolutions of the N zeros $x_n(t)$, which are generally characterized by "more nonlinear" equations of motions, the solutions of which are then obtainable via the *algebraic* operation of computing the N zeros $x_n(t)$ of the polynomial $p_N(z; t)$ defined in terms of its N coefficients $y_m(t)$. This generally entails that the time evolution of the zeros $x_n(t)$ *inherits* properties (such as *isochrony*) of the evolution of the coefficients $y_m(t)$. This idea has a long history [1], and it has produced many developments, see for instance [2] [3] [4] [5] [6] and references therein.



An additional recent development has explored the modifications of the approach outlined above which emerge if, rather than considering *generic* time-dependent polynomials, one focusses on *special* time-dependent polynomials featuring (for all time) *multiple zeros*: in particular, as a first step in this direction, results have been reported for the case of a polynomial featuring *one double zero* [7], then some significant progress has been made on the case of a polynomial featuring *one zero of arbitrary multiplicity* [8], and finally the most general case has been treated of a polynomial $p_M(z; t)$ of degree M featuring an *arbitrary* number N of *zeros* each of them of *arbitrary multiplicity* μ_n [9]:

$$p_M(z; t) = z^N + \sum_{m=1}^M [y_m(t) z^{M-m}] = \prod_{n=1}^N \{[z - x_n(t)]^{\mu_n}\} , \quad (2)$$

of course with the N positive integers μ_n related to the positive integer parameters M and N by the relation

$$M = \sum_{n=1}^N (\mu_n) . \quad (3)$$

A second twist of this development restricted attention to the $N = 2$ case—i. e., polynomials (see (2)) featuring only 2 *zeros* [10] [9]. This stringent limitation has opened the way to the identification of *algebraically solvable two-dimensional dynamical systems with polynomial interactions*, namely systems characterized by the following systems of 2 nonlinearly coupled ODEs:

$$\dot{x}_n = P^{(n)}(x_1, x_2) , \quad n = 1, 2 . \quad (4)$$

Notation 1.1. Here and hereafter superimposed dots denote differentiations with respect to the dependent variable t ("time"), $x_n \equiv x_n(t)$ are the 2 (generally *complex*) dependent variables, and $P^{(n)}(x_1, x_2)$ are generally 2 polynomials (or "almost polynomials": see below) in these 2 dependent variables x_1, x_2 . Parameters such $a, b, c, \alpha, \beta, \gamma$ (possibly equipped with subscripts) are time-independent; they can be arbitrarily assigned (up to explicitly indicated relations among them). Note that often, above and hereafter, the t -dependence of variables is *not* explicitly indicated (when this is unlikely to generate any misunderstanding). \square

A few such systems have been identified and tersely discussed in [10] by taking as point of departure the case of a polynomial such as (2) with $M = 3$, and several such cases have been treated in [9] by focussing on the case with $M = 4$. In the present paper—after a terse reminder of the methodology to obtain these results—we focus again on the $M = 3$ case, reporting several solvable models of type (4) not previously identified. Analogous treatments of cases with $M > 4$ shall be performed by ourselves or by others in the future.

In the following **Section 2** we tersely review our notation and some results which are basic for the following treatment. In **Section 3** and its subsections several specific examples are reported (with some related results confined to **Appendix A**). The last **Section 4** outlines possible future developments.

2. Preliminaries

A basic tool of our treatment are the following definitions of the 3 variables $y_m \equiv y_m(t)$, $m = 1, 2, 3$ in terms of the 2 variables $x_n \equiv x_n(t)$, $n = 1, 2$:

$$y_1 = -(2x_1 + x_2) , \quad y_2 = x_1(x_1 + 2x_2) , \quad y_3 = -(x_1)^2 x_2 ; \quad (5)$$

they of course imply (see (2)) that x_1 and x_2 are the 2 *zeros*—with respective multiplicities 2 and 1—of the (monic) third-degree polynomial $p_3(z; t)$ with coefficients y_1, y_2, y_3 :

$$p_3(z; t) = z^3 + \sum_{m=1}^3 [y_m(t) z^{3-m}] = [z - x_1(t)]^2 [z - x_2(t)] . \quad (6)$$

Note that this entails that x_1 and x_2 can be obtained—in terms of y_1 and y_2 , or y_1 and y_3 , or y_2 and y_3 —by solving the following algebraic equations:

$$3(x_1)^2 + 2y_1x_1 + y_2 = 0, \quad x_2 = -(2x_1 + y_1), \quad (7)$$

or

$$2(x_1)^3 + y_1(x_1)^2 + y_3 = 0, \quad x_2 = -(2x_1 + y_1), \quad (8)$$

or

$$(x_1)^3 - y_2x_1 - 2y_3 = 0, \quad x_2 = \frac{-(x_1)^2 + y_2}{2x_1}. \quad (9)$$

It can moreover be easily shown—or see [7] or [9] or [10]—that these formulas imply the following differential relations:

$$\dot{x}_1 = -\frac{2x_1\dot{y}_1 + \dot{y}_2}{2(x_1 - x_2)}, \quad \dot{x}_2 = \frac{(x_1 + x_2)\dot{y}_1 + \dot{y}_2}{x_1 - x_2}, \quad (10)$$

$$\dot{x}_1 = \frac{-(x_1)^2\dot{y}_1 + \dot{y}_3}{2x_1(x_1 - x_2)}, \quad \dot{x}_2 = \frac{x_1x_2\dot{y}_1 - \dot{y}_3}{x_1(x_1 - x_2)}, \quad (11)$$

$$\dot{x}_1 = \frac{x_1\dot{y}_2 + 2\dot{y}_3}{2x_1(x_1 - x_2)}, \quad \dot{x}_2 = -\frac{x_1x_2\dot{y}_2 + (x_1 + x_2)\dot{y}_3}{(x_1)^2(x_1 - x_2)}. \quad (12)$$

It is plain from these formulas that if the two variables $y_1 \equiv y_1(t)$ and $y_2 \equiv y_2(t)$, or $y_1 \equiv y_1(t)$ and $y_3 \equiv y_3(t)$, or $y_2 \equiv y_2(t)$ and $y_3 \equiv y_3(t)$ satisfy an *algebraically solvable* system of 2 first-order ODEs, say

$$\dot{y}_{m_1} = f_{m_1}(y_{m_1}, y_{m_2}), \quad \dot{y}_{m_2} = f_{m_2}(y_{m_1}, y_{m_2}) \quad (13)$$

with $m_1 = 1, m_2 = 2$ or $m_1 = 1, m_2 = 3$ or $m_1 = 2, m_2 = 3$, then the corresponding system of 2—generally nonlinearly-coupled, first-order—ODEs satisfied by $x_1 \equiv x_1(t)$ and $x_2 \equiv x_2(t)$ is as well *algebraically solvable*. Moreover, if the functions $f_{m_1}(y_{m_1}, y_{m_2})$ and $f_{m_2}(y_{m_1}, y_{m_2})$ are *appropriately chosen*, then the right-hand sides of the ODEs (10), (11), (12) become *polynomial* (or “almost polynomial”: see below). In the following **Section 3** we report several *algebraically solvable* systems satisfied by the 2 dependent variables $x_1 \equiv x_1(t)$ and $x_2 \equiv x_2(t)$ obtained in this manner, i. e. by first replacing in the relevant equations (10), (11) and (12), the expressions of the time-derivatives of the relevant 2 variables y_m via (13) and subsequently replacing the expressions of these 2 variables y_m in terms of the 2 variables x_n via the relevant equations (5); of course with the functions $f_{m_1}(y_{m_1}, y_{m_2})$ and $f_{m_2}(y_{m_1}, y_{m_2})$ *appropriately chosen polynomials* (see below).

3. Results

Our first step is to identify 3 *solvable* systems of 2 evolution equations satisfied by the dependent variables $y_{m_1} \equiv y_{m_1}(t)$ and $y_{m_2} \equiv y_{m_2}(t)$. Their solvability is discussed in **Appendix A** of Ref. [10] and tersely reviewed below in **Appendix A**.

The first of these 3 systems—hereafter identified as **A1** (see **Appendix A**)—is characterized by the following 2 *uncoupled* ODEs:

$$\dot{y}_{m_1} = \sum_{\ell=0}^L [\alpha_\ell (y_{m_1})^{\ell m_2 + 1}], \quad \dot{y}_{m_2} = \sum_{\ell=0}^L [\beta_\ell (y_{m_2})^{\ell m_1 + 1}]. \quad (14)$$

The second of these 3 systems—hereafter identified as **A2** (see **Appendix A**)—is characterized by the following 2 *coupled* ODEs:

$$\dot{y}_{m_1} = \sum_{\ell=0}^L [\alpha_{\ell} (y_{m_1})^{\ell}] , \quad \dot{y}_{m_2} = y_{m_2} \sum_{\ell=1}^L [\beta_{\ell} (y_{m_1})^{\ell-1}] + \sum_{\ell=0}^L [\gamma_{\ell} (y_{m_1})^{\ell-1+(m_2/m_1)}] . \quad (15)$$

The third of these 3 systems—hereafter identified as **A3** (see **Appendix A**)—is characterized by the following 2 coupled ODEs:

$$\begin{aligned} \dot{y}_{m_1} &= \alpha_0 + \alpha_1 y_{m_2} , & \dot{y}_{m_2} &= \beta_0 (y_{m_1})^{-1+m} + \beta_1 (y_{m_1})^{-1+2m} , \\ m &= m_2/m_1 , & m_1 &= 1 , & m_2 &= 2, 3 . \end{aligned} \quad (16)$$

Our next step is to list in the following 11 subsections 11 *algebraically solvable* systems of 2 nonlinearly-coupled ODEs (4) with *polynomial* (or "almost polynomial": see below) right-hand sides; in each case we identify the corresponding *appropriately chosen algebraically solvable* system of ODEs—see above and **Appendix A**—satisfied by the corresponding functions $y_{m_1}(t)$ and $y_{m_2}(t)$. But note that the algebraically solvable systems (4) thus identified are only 9, because 2 pairs of the systems identified below—although arrived at differently—are in fact *identical* (a phenomenon already noted in [9]).

3.1. Models of type **A1**

In the 3 cases listed in this **Subsection 3.1** the variables $y_{m_1}(t)$ and $y_{m_2}(t)$ are supposed to satisfy the system **A1** of 2 uncoupled ODEs (see (14) and **Appendix A**), with the indicated assignments of the various parameters.

Model A1.1: $m_1 = 1, m_2 = 2; L = 1; \alpha_0 = a, \alpha_1 = b; \beta_0 = 2a, \beta_1 = 6b;$

$$\begin{aligned} \dot{x}_1 &= ax_1 + bx_1 [5(x_1)^2 + 5x_1x_2 - (x_2)^2] , \\ \dot{x}_2 &= ax_2 - b [2(x_1)^3 - 2(x_1)^2x_2 - 8x_1(x_2)^2 - (x_2)^3] . \end{aligned} \quad (17)$$

Model A1.2: $m_1 = 1, m_2 = 3; L = 1; \alpha_0 = a, \alpha_1 = -2b; \beta_0 = 3a, \beta_1 = -162b;$

$$\begin{aligned} \dot{x}_1 &= x_1 \left\{ a + b [16(x_1)^3 + 48(x_1)^2x_2 - 9x_1(x_2)^2 - (x_2)^3] \right\} , \\ \dot{x}_2 &= x_2 \left\{ a - 2b [16(x_1)^3 - 33(x_1)^2x_2 - 9x_1(x_2)^2 - (x_2)^3] \right\} . \end{aligned} \quad (18)$$

Model A1.3: $m_1 = 2, m_2 = 3; L = 1; \alpha_0 = 2a, \alpha_1 = 2b; \beta_0 = 3a, \beta_1 = 81b;$

$$\begin{aligned} \dot{x}_1 &= x_1 \left\{ a + b(x_1)^3 [(x_1)^3 + 9(x_1)^2x_2 + 33x_1(x_2)^2 - 16(x_2)^3] \right\} , \\ \dot{x}_2 &= x_2 \left\{ a - b(x_1)^3 [2(x_1)^3 + 18(x_1)^2x_2 - 15x_1(x_2)^2 - 32(x_2)^3] \right\} . \end{aligned} \quad (19)$$

3.2. Models of type **A2**

In the 6 cases listed in this **Subsection 3.2** the variables $y_{m_1}(t)$ and $y_{m_2}(t)$ are supposed to satisfy the system **A2** of 2 coupled ODEs (see (15) and **Appendix A**), with the indicated assignments of the various parameters.

Model A2.1: $m_1 = 1, m_2 = 2; L = 3; \alpha_0 = 3b_0, \alpha_1 = a_0 - 3b_1, \alpha_2 = -a_1 + 3b_2, \alpha_3 = a_2 - 3b_3; \beta_{\ell} = (-1)^{\ell-1} 2a_{\ell-1}, \ell = 1, 2, 3; \gamma_{\ell} = (-1)^{\ell} 2b_{\ell}, \ell = 0, 1, 2, 3;$

$$\begin{aligned} \dot{x}_n &= x_n (a_0 + a_1X + a_2X^2) - [b_0 + b_1X + b_2X^2 + b_3X^3] , \\ n &= 1, 2; X = 2x_1 + x_2 . \end{aligned} \quad (20)$$

Model A2.2: $m_1 = 1, m_2 = 2; L = 3; \alpha_0 = 0, \alpha_\ell = c_\ell; \beta_\ell = 2c_\ell; \ell = 1, 2, 3;$

$$\dot{x}_n = x_n (c_1 + c_2 X + c_3 X^2), \quad n = 1, 2, \quad X = x_1 (x_1 + 2x_2). \quad (21)$$

Model A2.3: $m_1 = 1, m_2 = 3; L = 3; \alpha_0 = 9b_0, \alpha_\ell = (-1)^{\ell-1} (a_0 - 9b_\ell), \beta_\ell = (-1)^{\ell-1} 3a_{\ell-1}, \ell = 1, 2, 3; \gamma_\ell = (-1)^\ell b_\ell, \ell = 0, 1, 2, 3.$

$$\begin{aligned} \dot{x}_1 &= x_1 (a_0 + a_1 X + a_2 X^2) - \left(\frac{5x_1 + x_2}{2x_1} \right) (b_0 + b_1 X + b_2 X^2 + b_3 X^3), \\ \dot{x}_2 &= x_2 (a_0 + a_1 X + a_2 X^2) - \left(\frac{4x_1 - x_2}{x_1} \right) (b_0 + b_1 X + b_2 X^2 + b_3 X^3), \\ X &= 2x_1 + x_2. \end{aligned} \quad (22)$$

Note that the right hand sides of these ODEs (22) are *polynomial* only if *all* the coefficients b_ℓ vanish.

Model A2.4: $m_1 = 3, m_2 = 1; L = 3; \alpha_0 = 0, \alpha_\ell = (-1)^{\ell-1} 3c_\ell, \beta_\ell = (-1)^{\ell-1} c_{\ell-1}, \ell = 1, 2, 3; \gamma_\ell = 0, \ell = 0, 1, 2, 3.$

$$\dot{x}_n = x_n (c_0 + c_1 X + c_2 X^2), \quad n = 1, 2, \quad X = (x_1)^2 x_2. \quad (23)$$

Model A2.5: $m_1 = 2, m_2 = 3; L = 3; \alpha_0 = 0, \alpha_\ell = 2c_{\ell-1}, \beta_\ell = 3c_{\ell-1}, \ell = 1, 2, 3; \gamma_\ell = 0, \ell = 0, 1, 2, 3.$

$$\dot{x}_n = x_n (c_0 + c_1 X + c_2 X^2), \quad n = 1, 2, \quad X = x_1 (x_1 + 2x_2). \quad (24)$$

Model A2.6: $m_1 = 3, m_2 = 2; L = 3; \alpha_0 = 0, \alpha_\ell = (-1)^{\ell-1} 3c_{\ell-1}, \beta_\ell = (-1)^{\ell-1} 2c_{\ell-1}, \ell = 1, 2, 3; \gamma_\ell = 0, \ell = 0, 1, 2, 3.$

$$\dot{x}_n = x_n (c_0 + c_1 X + c_2 X^2), \quad n = 1, 2, \quad X = (x_1)^2 x_2. \quad (25)$$

Remark 3.2-1. Note that the systems of ODEs (21) and (24) are identical, and likewise the systems of ODEs (23) and (25) are identical. \square

3.3. Models of type A3

In the 2 cases listed in this **Subsection** the variables $y_{m_1}(t)$ and $y_{m_2}(t)$ are supposed to satisfy the system **A3** of 2 coupled ODEs (see (16) and **Appendix A**), with the indicated assignments of the various parameters.

Model A3.1: $m_1 = 1, m_2 = 2; \alpha_0 = -3a, \alpha_1 = -9b; \beta_0 = -2a, \beta_1 = -2b;$

$$\begin{aligned} \dot{x}_1 &= a + b [(x_1)^2 + 7x_1 x_2 + (x_2)^2], \\ \dot{x}_2 &= a + b [7(x_1)^2 + 4x_1 x_2 - 2(x_2)^2]. \end{aligned} \quad (26)$$

Model A3.2: $m_1 = 1, m_2 = 3; \alpha_0 = -18a, \alpha_1 = -486b; \beta_0 = -2a, \beta_1 = -2b;$

$$\begin{aligned} \dot{x}_1 &= (x_1)^{-1} \{ a(5x_1 + x_2) \\ &\quad + b [32(x_1)^4 - 131(x_1)^3 x_2 - 51(x_1 x_2)^2 - 11x_1(x_2)^3 - (x_2)^4] \}, \\ \dot{x}_2 &= (x_1)^{-1} \{ 2a(4x_1 - x_2) \\ &\quad - 2b [32(x_1)^4 + 112(x_1)^3 x_2 - 51(x_1 x_2)^2 - 11x_1(x_2)^3 - (x_2)^4] \}. \end{aligned} \quad (27)$$

4. Outlook

Space limitations do not allow to report here some natural developments of the results reported above, such as the identification of the *more general solvable* systems which obtain from those reported in the preceding **Section 3** via *linear* transformations of the dependent variables $x_n(t)$, say

$$x_1(t) = A_1 + A_{11}z_1(t) + A_{12}z_2(t) , \quad x_2(t) = A_2 + A_{21}z_1(t) + A_{22}z_2(t) , \quad (28)$$

with the 6 parameters $A_1, A_2, A_{11}, A_{12}, A_{21}, A_{22}$ *arbitrarily assigned*: the interested reader is referred to the analogous developments discussed in **Section 5** of Ref. [9].

And of course the investigation in various fields of applied mathematics of the *algebraically solvable* systems of 2 nonlinearly-coupled ODEs reported above is an interesting open task.

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Appendix A.

The 2 ODEs of the system **A1** (see (14)) are uncoupled, and each of them is clearly solvable by quadratures. Note in particular that the initial-value problem of the ODE

$$\dot{y} = ay + by^{m+1} \quad (A.1)$$

is given by the *explicit* formula

$$y(t) = y(0) \exp(at) \{1 + (b/a)[y(0)]^m [1 - \exp(mat)]\}^{-1} . \quad (A.2)$$

To solve the system **A2** one treats firstly the first of the 2 ODEs (15)—essentially as just above. Then one notes—see **Appendix A** of Ref. [10]—that the solution of the second ODE of the system (15) reads

$$y_{m_2}(t) = F(t) \left[y_{m_2}(0) + \int_0^t dt' [F(t')]^{-1} \sum_{\ell=0}^L \{ \gamma_\ell [y_{m_1}(t')]^{\ell-1+(m_2/m_1)} \} \right] \quad (A.3)$$

with

$$F(t) = \exp \left\{ \int_0^t \left[dt' \sum_{\ell=1}^L \{ \beta_\ell [y_{m_1}(t')]^{\ell-1} \} \right] \right\} . \quad (A.4)$$

Explicit solutions can be easily obtained in the following cases:

$$m_1 = 1 , \quad m_2 = 2, 3 , \quad m = m_2/m_1 , \quad (A.5)$$

$$\dot{y}_{m_1} = \alpha_0 + \alpha_1 y_{m_1} + \alpha_2 (y_{m_1})^2 , \quad (A.6)$$

$$\dot{y}_{m_2} = y_{m_2} (\beta_0 + \beta_1 y_{m_1}) + \gamma_0 (y_{m_1})^{-1+m} + \gamma_1 (y_{m_1})^m + \gamma_2 (y_{m_1})^{1+m} ; \quad (A.7)$$

$$y_{m_1}(t) = \frac{y_{m_1}(0) [1 + (\Delta/\alpha_1) \tanh(\Delta t)] - 2(\alpha_0/\alpha_1) \tanh(\Delta t)}{1 - \left\{ [2\alpha_2 y_{m_1}(0) + \Delta] / \alpha_1 \right\} \tanh(\Delta t)} ,$$

$$\Delta^2 = (\alpha_1)^2 - 4\alpha_0\alpha_2 , \quad (A.8)$$

$$y_{m_2}(t) = f(t) \left[y_{m_2}(0) + \int_0^t dt' [f(t')]^{-1} \sum_{\ell=0}^L \left\{ \gamma_\ell [y_{m_1}(t')]^{\ell-1+m} \right\} \right], \quad (\text{A.9})$$

$$f(t) = \exp \left\{ \int_0^t \left[dt' \sum_{\ell=1}^L \left\{ \beta_\ell [y_{\tilde{m}_1}(t')]^{\ell-1} \right\} \right] \right\}. \quad (\text{A.10})$$

Finally, to identify the solution of the system **A3** (see (16)) we note that time-differentiation of the first of its 2 ODEs entails that $y_{m_1}(t)$ satisfies the decoupled second-order ODE

$$\ddot{y}_{m_1} = \alpha_1 \left[\beta_0 (y_{m_1})^{-1+m} + \beta_1 (y_{m_1})^{-1+2m} \right], \quad m = m_2/m_1; \quad (\text{A.11})$$

hence (see (16)) $y_1(t)$ is an elliptic (for $m = 2$) or hyperelliptic (for $m = 3$) function; and likewise for $y_2(t)$ (see the first of the 2 ODEs (16)).

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