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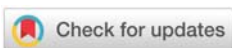
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## Introduction

Within modern mathematical physics the investigations of completely integrable dynamical systems of nonlinear field models or solvable nonlinear partial differential equations are an active area [1–4], of research since the discovery of the inverse scattering method and application of differential-geometric, algebro-geometric and spectral methods [3–9], to their studying. Such nonlinear field models are in a sense universal since they show up in many areas of physics such as solid state, nonlinear optics, hydrodynamics, plasma physics and other both theoretical and applied research fields. Simultaneously integrable models are linked to many areas of mathematics and characterized by beautiful structures behind them.

In present review we are mainly interested in analyzing geometrical structures, which characterize classical integrable dispersionless dynamical systems, being important for describing both their exact solutions and related mathematical structures, responsible for their properties and diverse

## Research Article

# The dispersionless completely integrable heavenly type Hamiltonian flows and their differential-geometric structure

## Abstract

There are reviewed modern investigations devoted to studying nonlinear dispersionless heavenly type integrable evolutions systems on functional spaces within the modern differential-geometric and algebraic tools. Main accent is done on the loop diffeomorphism group vector fields on the complexified torus and the related Lie-algebraic structures, generating dispersionless heavenly type integrable systems. As examples, we analyzed the Einstein–Weyl metric equation, the modified Einstein–Weyl metric equation, the Dunajski heavenly equation system, the first and second conformal structure generating equations, the inverse first Shabat reduction heavenly equation, the first and modified Plebański heavenly equations, the Husain heavenly equation, the general Monge equation and the classical Korteweg-de Vries dispersive dynamical system. We also investigated geometric structures of a class of spatially one-dimensional completely integrable Chaplygin type hydrodynamic systems, which proved to be deeply connected with differential systems on the complexified torus and the related diffeomorphism group orbits on them.

applications. We investigate the Lie algebraic structure and integrability properties of a very interesting class of nonlinear dispersionless dynamical systems of the heavenly type, which were initiated by Plebański [10], and later analyzed in a series of articles [11–21]. The work is organized as follows: In Section I we review or at least introduce some basic notions and mathematical constructions, which lie in a background of the Lie differential-geometric approach to studying integrable Lax–Sato type dispersionless differential equations. In Section II we describe the related Lie-algebraic structures and integrable Hamiltonian systems, generated by orbits of co-adjoint actions of loop groups on their cotangent spaces. The Lax–Sato type integrable multi-dimensional heavenly type systems and related conformal structure generating equations are presented in Section III. As it was appeared, amongst them there are present important equations for modern studies in physics, hydrodynamics and, in particular, in Riemannian geometry, being related with such interesting conformal structures on Riemannian metric spaces as Einstein and Einstein–Weyl metrics equations, the first and second Plebański conformal metric equations, Dunajski metric equations etc. What was observed, some of them were generated by seed elements  $\tilde{l} \in \tilde{\mathcal{G}}^*$ , meromorphic at some points of the complex plane  $\mathbb{C}$ , whose analysis needed some modification of the theoretical backgrounds. Moreover, the

general differential-geometric structure of seed elements, related with some conformal metric equations, proved to be invariant subject to the spatial dimension of the Riemannian spaces under regard, that made it possible to describe them analytically. We analyzed the Einstein–Weyl metric equation, the modified Einstein–Weyl metric equation, the Dunajski heavenly equation system, the first and second conformal structure generating equations, the inverse first Shabat reduction heavenly equation, the first and modified Plebański heavenly equations, the Husain heavenly equation, the general Monge equation. Short Section IV is devoted to constructing superconformal analogs of the Whitham heavenly equation. The algebraic Lax–Sato type vector field representation of the classical Korteweg–de Vries dynamical system is analyzed in Section V. And the last Section VI is devoted to investigation of geometric structures related an one-dimensional completely integrable Chaplygin hydrodynamic system, which proved to be deeply connected with differential systems on the complexified torus and the related diffeomorphisms group orbits on them. This geometric structure made it possible to find an additional relationship between seed differential forms on the torus and describe a new related infinite hierarchy of integrable hydrodynamic systems. These systems, as it was demonstrated in [22], are closely related with a class of completely integrable Monge type equations, whose geometric structure was also recently analyzed in [14], using a different approach, based on the Grassmann manifold embedding properties of general differential systems defined on jet-submanifolds. The latter poses an interesting problem of finding relationships between different geometric approaches to describing completely integrable dispersionless differential systems.

### Vector fields on the complexified torus and the related Lie-algebraic properties

Consider the loop Lie group  $\tilde{G} := \overline{\text{Diff}}(\mathbb{T}_{\mathbb{C}}^n)$ , consisting [23], of the set of smooth mappings  $\{\mathbb{C}^1 \supset \mathbb{S}^1 \rightarrow G := \text{Diff}(\mathbb{T}^n)\}$ , extended, respectively, holomorphically from the circle  $\mathbb{S}^1 \subset \mathbb{C}^1$  on the set  $\mathbb{D}_+^1$  of the internal points of the circle  $\mathbb{S}^1$ , and on the set  $\mathbb{D}_-^1$  of the external points  $\lambda \in \mathbb{C} \setminus \overline{\mathbb{D}_+^1}$ . The corresponding diffeomorphisms Lie algebra splitting  $\tilde{\mathcal{G}} := \tilde{\mathcal{G}}_+ \oplus \tilde{\mathcal{G}}_-$ , where  $\tilde{\mathcal{G}}_+ := \overline{\text{diff}}(\mathbb{T}^n)_+ \subset \Gamma(\mathbb{T}_{\mathbb{C}}^n; T(\mathbb{T}_{\mathbb{C}}^n))$  is a Lie subalgebra, consisting of vector fields on the complexified torus  $\mathbb{T}_{\mathbb{C}}^n \simeq \mathbb{T}^n \times \mathbb{C}$ , suitably holomorphic on the disc  $\mathbb{D}_+^1$ ,  $\tilde{\mathcal{G}}_- := \overline{\text{diff}}(\mathbb{T}_{\mathbb{C}}^n)_- \subset \Gamma(\mathbb{T}_{\mathbb{C}}^n; T(\mathbb{T}_{\mathbb{C}}^n))$  is a Lie subalgebra, consisting of vector fields on the complexified torus  $\mathbb{T}_{\mathbb{C}}^n \simeq \mathbb{T}^n \times \mathbb{C}$ , suitably holomorphic on the set  $\mathbb{D}_-^1$ . The adjoint space  $\tilde{\mathcal{G}}^* := \tilde{\mathcal{G}}_+^* \oplus \tilde{\mathcal{G}}_-^*$ , where the space  $\tilde{\mathcal{G}}_+^* \subset \Gamma(\mathbb{T}_{\mathbb{C}}^n; T^*(\mathbb{T}_{\mathbb{C}}^n))$  consists, respectively, from the differential forms on the complexified torus  $\mathbb{T}_{\mathbb{C}}^n$ , suitably holomorphic on the set  $\mathbb{C} \setminus \overline{\mathbb{D}_+^1}$ , and the adjoint space  $\tilde{\mathcal{G}}_-^* \subset \Gamma(\mathbb{T}_{\mathbb{C}}^n; T^*(\mathbb{T}_{\mathbb{C}}^n))$  consists, respectively, from the differential forms on the complexified torus  $\mathbb{T}_{\mathbb{C}}^n$ , suitably holomorphic on the set  $\mathbb{D}_+^1$ , so that the space  $\tilde{\mathcal{G}}_+^*$  is dual to  $\tilde{\mathcal{G}}_+$  and  $\tilde{\mathcal{G}}_-^*$  is dual

to  $\tilde{\mathcal{G}}_-$  with respect to the following convolution form on the product  $\tilde{\mathcal{G}}^* \times \tilde{\mathcal{G}}$ :

$$(\tilde{l} | \tilde{a}) := \text{res}_{\lambda} \int_{\mathbb{T}^n} \langle l, a \rangle dx \tag{2.1}$$

for any vector field  $\tilde{a} := \langle a(x), \frac{\partial}{\partial x} \rangle \in \tilde{\mathcal{G}}$  and differential form  $\tilde{l} := \langle l(x), dx \rangle \in \tilde{\mathcal{G}}^*$  on  $\mathbb{T}_{\mathbb{C}}^n$ , depending on the coordinate  $x := (\lambda; x) \in \mathbb{T}_{\mathbb{C}}^n$ , where, by definition,  $\langle \cdot, \cdot \rangle$  is the usual scalar product on the Euclidean space  $\mathbb{E}^{n+1}$  and  $\frac{\partial}{\partial x} := (\frac{\partial}{\partial \lambda}, \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n})^T$  is the usual gradient vector. The Lie algebra  $\tilde{\mathcal{G}}$  allows the direct sum splitting  $\tilde{\mathcal{G}} = \tilde{\mathcal{G}}_+ \oplus \tilde{\mathcal{G}}_-$ , causing with respect to the convolution (2.1) the direct sum splitting  $\tilde{\mathcal{G}}^* = \tilde{\mathcal{G}}_+^* \oplus \tilde{\mathcal{G}}_-^*$ . If to define now the set  $I(\tilde{\mathcal{G}}^*)$  of Casimir invariant smooth functionals  $h: \tilde{\mathcal{G}}^* \rightarrow \mathbb{R}$  on the adjoint space  $\tilde{\mathcal{G}}^*$  via the coadjoint Lie algebra  $\tilde{\mathcal{G}}$  action

$$ad_{\nabla h(\tilde{l})}^* \tilde{l} = 0 \tag{2.2}$$

at a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^*$ , by means of the classical Adler–Kostant–Symes scheme [4,11,24,25], one can generate [17,20,26,27], a wide class of multi-dimensional completely integrable dispersionless (heavenly type) commuting to each other Hamiltonian systems

$$d\tilde{l} / dt := -ad_{\nabla h_+^*(\tilde{l})}^* \tilde{l}, \tag{2.3}$$

for all  $h \in I(\tilde{\mathcal{G}}^*)$ ,  $\nabla h(\tilde{l}) := \nabla h_+(\tilde{l}) \oplus \nabla h_-(\tilde{l}) \in \tilde{\mathcal{G}}_+ \oplus \tilde{\mathcal{G}}_-$ , on suitable functional manifolds. Moreover, these commuting to each other flows (2.3) can be equivalently represented as a commuting system of Lax–Sato type [17], vector field equations on the functional space  $C^2(\mathbb{T}_{\mathbb{C}}^n; \mathbb{C})$ , generating an complete set of first integrals for them.

### The Lie-algebraic structures and integrable Hamiltonian systems

Consider the loop Lie algebra  $\tilde{\mathcal{G}}$ , determined above. This Lie algebra has elements representable as

$$a(x; \lambda) := \langle a(x; \lambda), \frac{\partial}{\partial x} \rangle = \sum_{j=1}^n a_j(x; \lambda) \frac{\partial}{\partial x_j} + a_0(x; \lambda) \frac{\partial}{\partial \lambda} \in \tilde{\mathcal{G}}$$

for some holomorphic in  $\lambda \in \mathbb{D}_{\pm}^1$  vectors  $a(x; \lambda) \in \mathbb{E} \times \mathbb{E}^n$  for all  $x \in \mathbb{T}^n$ , where  $\frac{\partial}{\partial x} := (\frac{\partial}{\partial \lambda}, \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n})^T$  is the generalized Euclidean vector gradient with respect to the vector variable  $x := (\lambda, x) \in \mathbb{T}_{\mathbb{C}}^n$ . As it was mentioned above, the Lie algebra  $\tilde{\mathcal{G}}$

naturally splits into the direct sum of two subalgebras:

$$\tilde{\mathcal{G}} = \tilde{\mathcal{G}}_+ \oplus \tilde{\mathcal{G}}_-, \tag{3.1}$$

allowing to introduce on it the classical  $\mathcal{R}$ -structure:

$$[\tilde{a}, \tilde{b}]_{\mathcal{R}} := [\mathcal{R}\tilde{a}, \tilde{b}] + [\tilde{a}, \mathcal{R}\tilde{b}] \tag{3.2}$$

for any  $\tilde{a}, \tilde{b} \in \tilde{\mathcal{G}}$ , where

$$\mathcal{R} := (P_+ - P_-) / 2, \tag{3.3}$$

and

$$P_{\pm} \tilde{g} := \tilde{g}_{\pm} \subset \tilde{g}. \tag{3.4}$$

The space  $\tilde{g}^* \simeq \tilde{\Lambda}^1(\mathbb{T}_{\mathbb{C}}^n \setminus \emptyset)$ , adjoint to the Lie algebra  $\tilde{g}$  of vector fields on  $\mathbb{T}_{\mathbb{C}}^n$ , is functionally identified with  $\tilde{g}$  subject to the metric (2.1). Now for arbitrary  $f, g \in D(\tilde{g}^*)$ , one can determine two Lie–Poisson type brackets

$$\{f, g\} := (\tilde{l}, [\nabla f(\tilde{l}), \nabla g(\tilde{l})]) \tag{3.5}$$

and

$$\{f, g\}_{\mathcal{R}} := (\tilde{l}, [\nabla f(\tilde{l}), \nabla g(\tilde{l})]_{\mathcal{R}}), \tag{3.6}$$

where at any seed element  $\tilde{l} \in \tilde{g}^*$  the gradient element  $\nabla f(\tilde{l})$  and  $\nabla g(\tilde{l}) \in \tilde{g}$  are calculated with respect to the metric (2.1).

Now let us assume that a smooth function  $\gamma \in I(\tilde{g}^*)$  is a Casimir invariant, that is

$$ad_{\nabla \gamma(\tilde{l})}^* \tilde{l} = 0 \tag{3.7}$$

for a chosen seed element  $\tilde{l} \in \tilde{g}^*$ . As the coadjoint mapping  $ad_{\nabla f(\tilde{l})}^* : \tilde{g}^* \rightarrow \tilde{g}^*$  for any  $f \in D(\tilde{g}^*)$  can be rewritten in the reduced form as

$$ad_{\nabla f(\tilde{l})}^*(\tilde{l}) = \left\langle \frac{\partial}{\partial \mathbf{x}}, \nabla f(\tilde{l}) \right\rangle \tilde{l} + \sum_{j=1}^n \left\langle \left\langle \tilde{l}, \frac{\partial}{\partial \mathbf{x}} \nabla f(\tilde{l}) \right\rangle, dx^j \right\rangle, \tag{3.8}$$

where, by definition,  $\nabla f(\tilde{l}) := \langle \nabla f(\tilde{l}), \frac{\partial}{\partial \mathbf{x}} \rangle$ . For the Casimir function  $\gamma \in D(\tilde{g}^*)$  the condition (3.7) is then equivalent to the equation

$$l \left\langle \frac{\partial}{\partial \mathbf{x}}, \nabla \gamma(l) \right\rangle + \left\langle \nabla \gamma(l), \frac{\partial}{\partial \mathbf{x}} \right\rangle l + \left\langle \tilde{l}, \left( \frac{\partial}{\partial \mathbf{x}} \nabla \gamma(l) \right) \right\rangle = 0, \tag{3.9}$$

which should be solved analytically. In the case when an element  $\tilde{l} \in \tilde{g}^*$  is singular as  $|\lambda| \rightarrow \infty$ , one can consider the general asymptotic expansion

$$\nabla \gamma := \nabla \gamma^{(p)} \sim \lambda^p \sum_{j \in \mathbb{Z}_+} \nabla \gamma_j^{(p)} \lambda^{-j} \tag{3.10}$$

for some suitably chosen  $p \in \mathbb{Z}_+$ , and upon substituting (3.10) into the equation (3.9), one can proceed to solving it recurrently.

Now let  $h(y), h(t) \in I(\tilde{g}^*)$  be such Casimir functions for which the Hamiltonian vector field generators

$$\nabla h_+^{(y)}(l) := (\nabla \gamma^{(p_y)}(l))_+, \quad \nabla h_+^{(t)}(l) := (\nabla h^{(p_t)}(l))_+ \tag{3.11}$$

are, respectively, defined for special integers  $p_y, p_t \in \mathbb{Z}_+$ . These invariants generate, owing to the Lie–Poisson bracket (3.6), the following commuting flows:

$$\partial l / \partial t = - \left\langle \frac{\partial}{\partial \mathbf{x}}, \nabla h_+^{(t)}(l) \right\rangle l - \left\langle \tilde{l}, \left( \frac{\partial}{\partial \mathbf{x}} \nabla h_+^{(t)}(l) \right) \right\rangle \tag{3.12}$$

and

$$\partial l / \partial y = - \left\langle \frac{\partial}{\partial \mathbf{x}}, \nabla h_+^{(y)}(l) \right\rangle l - \left\langle \tilde{l}, \left( \frac{\partial}{\partial \mathbf{x}} \nabla h_+^{(y)}(l) \right) \right\rangle, \tag{3.13}$$

where  $y, t \in \mathbb{R}$  are the corresponding evolution parameters. Since the invariants  $h(y), h(t) \in I(\tilde{g}^*)$  commute with respect to the Lie–Poisson bracket (3.6), the flows (3.12) and (3.13) also commute, implying that the corresponding Hamiltonian vector field generators

$$A_{\nabla h_+^{(t)}} := \left\langle \nabla h_+^{(t)}(l), \frac{\partial}{\partial \mathbf{x}} \right\rangle, \quad A_{\nabla h_+^{(y)}} := \left\langle \nabla h_+^{(y)}(l), \frac{\partial}{\partial \mathbf{x}} \right\rangle \tag{3.14}$$

satisfy the Lax compatibility condition

$$\frac{\partial}{\partial y} A_{\nabla h_+^{(t)}} - \frac{\partial}{\partial t} A_{\nabla h_+^{(y)}} = [A_{\nabla h_+^{(t)}}, A_{\nabla h_+^{(y)}}] \tag{3.15}$$

for all  $y, t \in \mathbb{R}$ . On the other hand, the condition (3.15) is equivalent to the compatibility condition of two linear equations

$$\left( \frac{\partial}{\partial t} + A_{\nabla h_+^{(t)}} \right) \psi = 0, \quad \left( \frac{\partial}{\partial y} + A_{\nabla h_+^{(y)}} \right) \psi = 0 \tag{3.16}$$

for a function  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^n; \mathbb{C})$  for all  $y, t \in \mathbb{R}$  and any  $\lambda \in \mathbb{C}$ .

The above can be formulated as the following key result:

**Proposition 3.1:** *Let a seed element be  $\tilde{l} \in \tilde{g}^*$  and  $h(y), h(t) \in I(\tilde{g}^*)$  be Casimir functions subject to the metric  $(\cdot | \cdot)$  on the loop Lie algebra  $\tilde{g}$  and the natural coadjoint action on the loop co-algebra  $\tilde{g}^*$ . Then the following dynamical systems*

$$\partial \tilde{l} / \partial y = -ad_{\nabla h_+^{(y)}(\tilde{l})}^* \tilde{l}, \quad \partial \tilde{l} / \partial t = -ad_{\nabla h_+^{(t)}(\tilde{l})}^* \tilde{l} \tag{3.17}$$

are commuting Hamiltonian flows for all  $y, t \in \mathbb{R}$ . Moreover, the compatibility condition of these flows is equivalent to the vector fields representation (3.16), where  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^n; \mathbb{C})$  and the vector fields  $A_{\nabla h_+^{(y)}}, A_{\nabla h_+^{(t)}} \in \tilde{g}$  are given by the expressions (3.14) and (3.11).

**Remark 3.2** *As mentioned above, the expansion (3.10) is effective if a chosen seed element  $\tilde{l} \in \tilde{g}^*$  is singular as  $|\lambda| \rightarrow \infty$ . In the case when it is singular as  $|\lambda| \rightarrow 0$ , the expression (3.10) should be replaced by the expansion*

$$\nabla \gamma^{(p)}(l) \sim \lambda^{-p} \sum_{j \in \mathbb{Z}_+} \nabla \gamma_j^{(p)}(l) \lambda^j \tag{3.18}$$

for suitably chosen integers  $p \in \mathbb{Z}_+$ , and the reduced Casimir function gradients then are given by the Hamiltonian vector field generators

$$\begin{aligned} \nabla h_{-}^{(y)}(l) &:= \lambda (\lambda^{-p_y - 1} \nabla \gamma^{(p_y)}(l))_{-}, \\ \nabla h_{-}^{(t)}(l) &:= \lambda (\lambda^{-p_t - 1} \nabla \gamma^{(p_t)}(l))_{-} \end{aligned} \tag{3.19}$$

for suitably chosen positive integers  $p_y, p_t \in \mathbb{Z}_+$  and the corresponding Hamiltonian flows are, respectively, written as

$$\partial \tilde{l} / \partial t = ad_{\nabla h_{-}^{(t)}(\tilde{l})}^* \tilde{l}, \quad \partial \tilde{l} / \partial y = ad_{\nabla h_{-}^{(y)}(\tilde{l})}^* \tilde{l}.$$

It is also worth of mentioning that, following Ovsienko's

scheme [26,27], one can consider a slightly wider class of integrable heavenly equations, realized as compatible Hamiltonian flows on the semidirect product of the holomorphic loop Lie algebra  $\tilde{\mathcal{G}}$  of vector fields on the torus  $\mathbb{T}_{\mathbb{C}}^n$  and its regular co-adjoint space  $\tilde{\mathcal{G}}^*$ , supplemented with naturally related cocycles.

**The Lax-Sato type integrable multi-dimensional heavenly systems and related conformal structure generating equations**

**Einstein–Weyl metric equation:**

Define  $\tilde{\mathcal{G}}^* = \text{diff}(\mathbb{T}_{\mathbb{C}}^1)^*$  and take the seed element

$$\tilde{I} = (u_x \lambda - 2u_x v_x - u_y) dx + (\lambda^2 - v_x \lambda + v_y + v_x^2) d\lambda,$$

which generates with respect to the metric (2.1) the gradient of the Casimir invariants  $h^{(p_t)}, h^{(p_y)} \in I(\tilde{\mathcal{G}}^*)$  in the form

$$\begin{aligned} \nabla h^{(p_t)}(I) &\sim \lambda^2(0,1)^\top + (-u_x, v_x)^\top \lambda + (u_y, u - v_y)^\top + O(\lambda^{-1}), \\ \nabla h^{(p_y)}(I) &\sim \lambda(0,1)^\top + (-u_x, v_x)^\top + (u_y, -v_y)^\top \lambda^{-1} + O(\lambda^{-2}) \end{aligned} \tag{4.1}$$

as  $|\lambda| \rightarrow \infty$  at  $p_t = 2, p_y = 1$ . For the gradients of the

Casimir functions  $h^{(t)}, h^{(y)} \in I(\tilde{\mathcal{G}}^*)$ , determined by (3.11) one can easily obtain the corresponding Hamiltonian vector field generators

$$\begin{aligned} A_{\nabla h_+^{(t)}} &= \left\langle \nabla h_+^{(t)}(I), \frac{\partial}{\partial \mathbf{x}} \right\rangle = (\lambda^2 + \lambda v_x + u - v_y) \frac{\partial}{\partial x} + (-\lambda u_x + u_y) \frac{\partial}{\partial \lambda}, \\ A_{\nabla h_+^{(y)}} &= \left\langle \nabla h_+^{(y)}(I), \frac{\partial}{\partial \mathbf{x}} \right\rangle = (\lambda + v_x) \frac{\partial}{\partial x} - u_x \frac{\partial}{\partial \lambda}, \end{aligned} \tag{4.2}$$

satisfying the compatibility condition (3.15), which is equivalent to the set of equations

$$\begin{aligned} u_{xt} + u_{yy} + (uu_x)_x + v_x u_{xy} - v_y u_{xx} &= 0, \\ v_{xt} + v_{yy} + uv_{xx} + v_x v_{xy} - v_y v_{xx} &= 0, \end{aligned} \tag{4.3}$$

describing general integrable Einstein–Weyl metric equations [16].

As is well known [19], the invariant reduction of (4.3) at  $v = 0$  gives rise to the famous dispersionless Kadomtsev–Petviashvili equation

$$(u_t + uu_x)_x + u_{yy} = 0, \tag{4.4}$$

for which the reduced vector field representation (3.16) follows from (4.2) and is given by the vector fields

$$\begin{aligned} A_{\nabla h_+^{(t)}} &= (\lambda^2 + u) \frac{\partial}{\partial x} + (-\lambda u_x + u_y) \frac{\partial}{\partial \lambda}, \\ A_{\nabla h_+^{(y)}} &= \lambda \frac{\partial}{\partial x} - u_x \frac{\partial}{\partial \lambda}, \end{aligned} \tag{4.5}$$

satisfying the compatibility condition (3.15), equivalent to the

equation (4.4). In particular, one derives from (3.16) and (4.5) the vector field compatibility relationships

$$\begin{aligned} \frac{\partial \psi}{\partial t} + (\lambda^2 + u) \frac{\partial \psi}{\partial x} + (-\lambda u_x + u_y) \frac{\partial \psi}{\partial \lambda} &= 0 \\ \frac{\partial \psi}{\partial y} + \lambda \frac{\partial \psi}{\partial x} - u_x \frac{\partial \psi}{\partial \lambda} &= 0, \end{aligned} \tag{4.6}$$

satisfied for  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^1; \mathbb{C})$  and any  $y, t \in \mathbb{R}, (x, \lambda) \in \mathbb{T}_{\mathbb{C}}^1$ .

**The modified Einstein–Weyl metric equation:** This equation system is

$$\begin{aligned} u_{xt} &= u_{yy} + u_x u_y + u_x^2 w_x + uu_{xy} + u_{xy} w_x + u_{xx} a, \\ w_{xt} &= uw_{xy} + u_y w_x + w_x w_{xy} + aw_{xx} - a_y, \end{aligned} \tag{4.7}$$

where  $a_x := u_x w_x - w_{xy}$ , and was recently derived in [28]. In this case we take also  $\tilde{\mathcal{G}}^* = \text{diff}(\mathbb{T}_{\mathbb{C}}^1)$ , yet for a seed element  $\tilde{I} \in \tilde{\mathcal{G}}$  we choose the form

$$\begin{aligned} \tilde{I} &= [\lambda^2 u_x + (2u_x w_x + u_y + 3uu_x) \lambda + 2u_x \partial_x^{-1} u_x w_x + 2u_x \partial_x^{-1} u_y + \\ &+ 3u_x w_x^2 + 2u_y w_x + 6uu_x w_x + 2uu_y + 3u^2 u_x - 2au_x] dx + \\ &+ [\lambda^2 + (w_x + 3u) \lambda + 2\partial_x^{-1} u_x w_x + 2\partial_x^{-1} u_y + w_x^2 + 3uw_x + 3u^2 - a] d\lambda, \end{aligned} \tag{4.8}$$

which with respect to the metric (2.1) generates two Casimir invariants  $\gamma^{(j)} \in I(\tilde{\mathcal{G}}^*)$ ,  $j = 1, 2$ , whose gradients are

$$\begin{aligned} \nabla \gamma^{(2)}(I) &\sim \lambda^2 [(u_x, -1)^\top + (uu_x + u_y, -u + w_x)^\top] \lambda^{-1} + \\ &+ (0, uw_x - a)^\top \lambda^{-2} + O(\lambda^{-1}), \\ \nabla \gamma^{(1)}(I) &\sim \lambda (u_x, -1)^\top + (0, w_x)^\top \lambda^{-1} + O(\lambda^{-1}), \end{aligned} \tag{4.9}$$

as  $|\lambda| \rightarrow \infty$  at  $p_y = 1, p_t = 2$ . The corresponding gradients of the Casimir functions  $h^{(t)}, h^{(y)} \in I(\tilde{\mathcal{G}}^*)$ , determined by (3.11), generate the Hamiltonian vector field expressions

$$\begin{aligned} \nabla h_+^{(y)} &:= \nabla \gamma^{(1)}(I)|_+ = (u_x \lambda, -\lambda + w_x)^\top, \\ \nabla h_+^{(t)} &= \nabla \gamma^{(2)}(I)|_+ = (u_x \lambda^2 + (uu_x + u_y) \lambda, -\lambda^2 + (w_x - u) \lambda + uw_x - a)^\top. \end{aligned} \tag{4.10}$$

Now one easily obtains from (4.10) the compatible Lax system of linear equations

$$\begin{aligned} \frac{\partial \psi}{\partial y} + (-\lambda + w_x) \frac{\partial \psi}{\partial x} + u_x \lambda \frac{\partial \psi}{\partial \lambda} &= 0, \\ \frac{\partial \psi}{\partial t} + (-\lambda^2 + (w_x - u) \lambda + uw_x - a) \frac{\partial \psi}{\partial x} + (u_x \lambda^2 + (uu_x + u_y) \lambda) \frac{\partial \psi}{\partial \lambda} &= 0, \end{aligned} \tag{4.11}$$

satisfied for  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^1; \mathbb{C})$  and any  $y, t \in \mathbb{R}, (\lambda, x) \in \mathbb{T}_{\mathbb{C}}^1$ .

**The Dunajski heavenly equation system:** This equation, suggested in [15], generalizes the corresponding anti-self-dual vacuum Einstein equation, which is related to the Plebański metric and the celebrated Plebański [10,29], second heavenly equation. To study the integrability of the Dunajski equations

$$u_{x_1 t} + u_{y x_2} + u_{x_1 x_1} u_{x_2 x_2} - u_{x_1 x_2}^2 - v = 0, \tag{4.12}$$

$$v_{x_1}t + v_{x_2}y + u_{x_1x_1}v_{x_2x_2} - 2u_{x_1x_2}v_{x_1x_2} = 0,$$

where  $(u, v) \in C^\infty(\mathbb{R}^2 \times \mathbb{T}^2; \mathbb{R}^2)$ ,  $(y, t; x_1, x_2) \in \mathbb{R}^2 \times \mathbb{T}^2$ , we define

$$\tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^2)^* \text{ and take the following as a seed element } \bar{I} \in \tilde{\mathcal{G}}^* \\ \bar{I} = (\lambda + v_{x_1} - u_{x_1x_1} + u_{x_1x_2})dx_1 + (\lambda + v_{x_2} + u_{x_2x_2} - u_{x_1x_2})dx_2 + (\lambda - x_1 - x_2)d\lambda. \tag{4.13}$$

With respect to the metric (2.1), the gradients of two functionally independent Casimir invariants  $h^{(p_y)}, h^{(p_t)} \in I(\tilde{\mathcal{G}}^*)$  can be obtained as  $|\lambda| \rightarrow \infty$  in the asymptotic form as

$$\nabla h^{(p_y)}(I) \sim \lambda(1, 0, 0)^\top + (-u_{x_1x_2}, u_{x_1x_1}, -v_{x_1})^\top + O(\lambda^{-1}), \\ \nabla h^{(p_t)}(I) \sim \lambda(0, -1, 0)^\top + (u_{x_2x_2}, -u_{x_1x_2}, v_{x_2})^\top + O(\lambda^{-1}), \tag{4.14}$$

at  $p_t = 1 = p_y$ . Upon calculating the Hamiltonian vector field generators

$$\nabla h_+^{(y)} := \nabla h^{(p_y)}(I)|_+ = (\lambda - u_{x_1x_2}, u_{x_1x_1}, -v_{x_1})^\top, \\ \nabla h_+^{(t)} := \nabla h^{(p_t)}(I)|_+ = (u_{x_2x_2}, -\lambda - u_{x_1x_2}, v_{x_2})^\top, \tag{4.15}$$

following from the Casimir functions gradients (4.14), one easily obtains the following vector fields

$$A_{\nabla h_+^{(t)}} = \langle \nabla h_+^{(t)}, \frac{\partial}{\partial x} \rangle = u_{x_2x_2} \frac{\partial}{\partial x_1} - (\lambda + u_{x_1x_2}) \frac{\partial}{\partial x_2} + v_{x_2} \frac{\partial}{\partial \lambda}, \\ A_{\nabla h_+^{(y)}} = \langle \nabla h_+^{(y)}, \frac{\partial}{\partial x} \rangle = (\lambda - u_{x_1x_2}) \frac{\partial}{\partial x_1} + u_{x_1x_1} \frac{\partial}{\partial x_2} - v_{x_1} \frac{\partial}{\partial \lambda}, \tag{4.16}$$

satisfying the Lax compatibility condition (3.15), which is equivalent to the vector field compatibility relationships

$$\frac{\partial \psi}{\partial t} + u_{x_2x_2} \frac{\partial \psi}{\partial x_1} - (\lambda + u_{x_1x_2}) \frac{\partial \psi}{\partial x_2} + v_{x_2} \frac{\partial \psi}{\partial \lambda} = 0, \\ \frac{\partial \psi}{\partial y} + (\lambda - u_{x_1x_2}) \frac{\partial \psi}{\partial x_1} + u_{x_1x_1} \frac{\partial \psi}{\partial x_2} - v_{x_1} \frac{\partial \psi}{\partial \lambda} = 0, \tag{4.17}$$

satisfied for  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^2; \mathbb{C})$ , any  $(y, t) \in \mathbb{R}^2$  and all  $(\lambda; x_1, x_2) \in \mathbb{T}_{\mathbb{C}}^2$ . As was mentioned in [12], the Dunajski equations (4.12) generalize both the dispersionless Kadomtsev–Petviashvili and Plebański second heavenly equations, and is also a Lax integrable Hamiltonian system.

**First conformal structure generating equation:**

$$u_{yt} + u_{xt}u_y - u_tu_{xy} = 0.$$

The seed element  $\tilde{I} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^1)^*$  in the form

$$\tilde{I} = [u_t^{-2}(1 - \lambda)\lambda^{-1} + u_y^{-2}\lambda(\lambda - 1)^{-1}]dx, \tag{4.18}$$

where  $u \in C^2(\mathbb{R}^2 \times \mathbb{T}^1; \mathbb{R})$ ,  $x \in \mathbb{T}^1$ ,  $\lambda \in \mathbb{C} \setminus \{0, 1\}$  and "d" denotes the full differential, generates two independent Casimir functionals  $\gamma^{(1)}$  and  $\gamma^{(2)} \in I(\tilde{\mathcal{G}}^*)$ , whose gradients have the following asymptotic expansions:

$$\nabla \gamma^{(1)}(I) \sim u_y + O(\mu^2),$$

as  $|\mu| \rightarrow 0$ ,  $\mu := \lambda - 1$ , and

$$\nabla \gamma^{(2)}(I) \sim u_t + O(\lambda^2),$$

as  $|\lambda| \rightarrow 0$ . The commutativity condition

$$[X^{(y)}, X^{(t)}] = 0 \tag{4.19}$$

of the vector fields

$$X^{(y)} := \partial / \partial y + \nabla h^{(y)}(\tilde{I}), \quad X^{(t)} := \partial / \partial t + \nabla h^{(t)}(\tilde{I}), \tag{4.20}$$

where

$$\nabla h^{(y)}(\tilde{I}) := -(\mu^{-1} \nabla \gamma^{(1)}(\tilde{I}))|_- = -\frac{u_y}{\lambda - 1} \frac{\partial}{\partial x}, \\ \nabla h^{(t)}(\tilde{I}) := -(\lambda^{-1} \nabla \gamma^{(2)}(\tilde{I}))|_- = -\frac{u_t}{\lambda} \frac{\partial}{\partial x}, \tag{4.21}$$

leads to the heavenly type equation

$$u_{yt} + u_{xt}u_y - u_{xy}u_t = 0.$$

Its Lax-Sato representation is the compatibility condition for the first order partial differential equations

$$\frac{\partial \psi}{\partial y} - \frac{u_y}{\lambda - 1} \frac{\partial \psi}{\partial x} = 0, \\ \frac{\partial \psi}{\partial t} - \frac{u_t}{\lambda} \frac{\partial \psi}{\partial x} = 0, \tag{4.22}$$

where  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^1; \mathbb{C})$ .

**Second conformal structure generating equation:**

$$u_{xt} + u_xu_{yy} - u_yu_{xy} = 0$$

For a seed element  $\tilde{I} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^1)^*$  in the form

$$\tilde{I} = [u_x^2 + 2u_x^2(u_y + \alpha)\lambda^{-1} + u_x^2(3u_y^2 + 4\alpha u_y + \beta)\lambda^{-2}]dx, \tag{4.23}$$

where  $u \in C^2(\mathbb{T}^1 \times \mathbb{R}^2; \mathbb{R})$ ,  $x \in \mathbb{T}^1$ ,  $\lambda \in \mathbb{C} \setminus \{0\}$ , and  $\alpha, \beta \in \mathbb{R}$ , there is one independent Casimir functional  $\gamma^{(1)} \in I(\tilde{\mathcal{G}}^*)$  with the following asymptotic as  $|\lambda| \rightarrow 0$  expansion of its functional gradient:

$$\nabla \gamma^{(1)}(I) \sim c_0u_x^{-1} + (-c_0u_y + c_1)u_x^{-1}\lambda + (-c_1u_y + c_2)u_x^{-1}\lambda^2 + O(\lambda^3),$$

where  $c_r \in \mathbb{R}$ ,  $r = \overline{1, 2}$ . If one assumes that  $c_0 = 1$ ,  $c_1 = 0$  and  $c_2 = 0$ , then we obtain two functionally independent gradient elements

$$\nabla h^{(y)}(\tilde{I}) := -(\lambda^{-1} \nabla \gamma^{(1)}(\tilde{I}))|_- = -\frac{1}{\lambda u_x} \frac{\partial}{\partial x}, \\ \nabla h^{(t)}(\tilde{I}) := (\lambda^{-2} \nabla \gamma^{(1)}(\tilde{I}))|_- = \left( \frac{1}{\lambda^2 u_x} - \frac{u_y}{\lambda u_x} \right) \frac{\partial}{\partial x}. \tag{4.24}$$

The corresponding commutativity condition (4.19) of the vector fields (4.20) give rise to the following heavenly type equation:

$$u_{xt} + u_xu_{yy} - u_yu_{xy} = 0, \tag{4.25}$$

whose linearized Lax-Sato representation is given by the first order system

$$\begin{aligned} \frac{\partial \psi}{\partial y} - \frac{1}{\lambda u_x} \frac{\partial \psi}{\partial x} &= 0, \\ \frac{\partial \psi}{\partial t} + \left( \frac{1}{\lambda^2 u_x} - \frac{u_y}{\lambda u_x} \right) \frac{\partial \psi}{\partial x} &= 0 \end{aligned} \tag{4.26}$$

of linear vector field equations on a function  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^1; \mathbb{R})$ .

**Inverse first Shabat reduction heavenly equation:** A seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^1)^*$  in the form

$$\tilde{l} = (a_0 u_y^{-2} u_x^2 (\lambda + 1)^{-1} + a_1 u_x^2 + a_1 u_x^2 \lambda) dx, \tag{4.27}$$

where  $u \in C^2(\mathbb{T}^1 \times \mathbb{R}^2; \mathbb{R})$ ,  $x \in \mathbb{T}^1$ ,  $\lambda \in \mathbb{C} \setminus \{-1\}$ , and  $a_0, a_1 \in \mathbb{R}$ , generates two independent Casimir functionals  $\gamma^{(1)}$  and  $\gamma^{(2)} \in I(\tilde{\mathcal{G}}^*)$ , whose gradients have the following asymptotic expansions:

$$\nabla \gamma^{(1)}(l) \sim u_y u_x^{-1} - u_y u_x^{-1} \mu + O(\mu^2), \tag{4.28}$$

as  $|\mu| \rightarrow 0$ ,  $\mu := \lambda + 1$ , and

$$\nabla \gamma^{(2)}(l) \sim u_x^{-1} + O(\lambda^{-2}), \tag{4.29}$$

as  $|\lambda| \rightarrow \infty$ . If we put, by definition,

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= (\mu^{-1} \nabla \gamma^{(1)}(\tilde{l}))|_{-} = -\frac{\lambda}{\lambda + 1} \frac{u_y}{u_x} \frac{\partial}{\partial x}, \\ \nabla h(t)(\tilde{l}) &:= (\lambda \nabla \gamma^{(2)}(\tilde{l}))|_{+} = \frac{\lambda}{u_x} \frac{\partial}{\partial x}, \end{aligned} \tag{4.30}$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the heavenly equation

$$u_{xy} + u_y u_{tx} - u_{ty} u_x = 0, \tag{4.31}$$

which can be obtained as a result of the simultaneous changing of independent variables  $\mathbb{R} \ni x \rightarrow t \in \mathbb{R}$ ,  $\mathbb{R} \ni y \rightarrow x \in \mathbb{R}$  and  $\mathbb{R} \ni t \rightarrow y \in \mathbb{R}$  in the first Shabat reduction heavenly equation. The corresponding Lax-Sato representation is given by the compatibility condition for the first order vector field equations

$$\begin{aligned} \frac{\partial \psi}{\partial y} - \frac{\lambda}{\lambda + 1} \frac{u_y}{u_x} \frac{\partial \psi}{\partial x} &= 0, \\ \frac{\partial \psi}{\partial t} + \frac{\lambda}{u_x} \frac{\partial \psi}{\partial x} &= 0, \end{aligned} \tag{4.32}$$

where  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^1; \mathbb{R})$ .

**First Plebański heavenly equation and its generalizations:**

The seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^2)^*$  in the form

$$\tilde{l} = \lambda^{-1} (u_{yx_1} dx_1 + u_{yx_2} dx_2) = \lambda^{-1} du_y, \tag{4.33}$$

where  $u \in C^2(\mathbb{T}^2 \times \mathbb{R}^2; \mathbb{R})$ ,  $(x_1, x_2) \in \mathbb{T}^2$ ,  $\lambda \in \mathbb{C} \setminus \{0\}$  and "d" designates a full differential, generates two independent Casimir functionals  $\gamma^{(1)}$  and  $\gamma^{(2)} \in I(\tilde{\mathcal{G}}^*)$ , whose gradients

have the following asymptotic expansions:

$$\begin{aligned} \nabla \gamma^{(1)}(l) &\sim (-u_{yx_2}, u_{yx_1})^T + O(\lambda), \\ \nabla \gamma^{(2)}(l) &\sim (-u_{tx_2}, u_{tx_1})^T + O(\lambda), \end{aligned} \tag{4.34}$$

as  $|\lambda| \rightarrow 0$ . The commutativity condition (4.19) vector fields (4.20), where

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= (\lambda^{-1} \nabla \gamma^{(1)}(\tilde{l}))|_{-} = -\frac{u_{yx_2}}{\lambda} \frac{\partial}{\partial x_1} + \frac{u_{yx_1}}{\lambda} \frac{\partial}{\partial x_2}, \\ \nabla h(t)(\tilde{l}) &:= (\lambda^{-1} \nabla \gamma^{(2)}(\tilde{l}))|_{-} = -\frac{u_{tx_2}}{\lambda} \frac{\partial}{\partial x_1} + \frac{u_{tx_1}}{\lambda} \frac{\partial}{\partial x_2}, \end{aligned} \tag{4.35}$$

leads to the first Plebański heavenly equation [13]:

$$u_{yx_1} u_{tx_2} - u_{yx_2} u_{tx_1} = 1. \tag{4.36}$$

Its Lax-Sato representation entails the compatibility condition for the first order partial differential equations

$$\begin{aligned} \frac{\partial \psi}{\partial y} - \frac{u_{yx_2}}{\lambda} \frac{\partial \psi}{\partial x_1} + \frac{u_{yx_1}}{\lambda} \frac{\partial \psi}{\partial x_2} &= 0, \\ \frac{\partial \psi}{\partial t} - \frac{u_{tx_2}}{\lambda} \frac{\partial \psi}{\partial x_1} + \frac{u_{tx_1}}{\lambda} \frac{\partial \psi}{\partial x_2} &= 0, \end{aligned}$$

where  $\psi \in C^\infty(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^2; \mathbb{C})$ .

Taking into account that the determining condition for Casimir invariants is symmetric and equivalent to the system of nonhomogeneous linear first order partial differential equations for the covector function  $l = (l_1, l_2)^T$ , the corresponding seed element can be also chosen in another forms. Moreover, the form (4.33) is invariant subject to the spatial dimension of the underlying torus  $\mathbb{T}^n$ , what makes it possible to describe the related generalized conformal metric equations for arbitrary dimension.

In particular, one easily observes that the asymptotic expansions (4.34) are also true for such invariant seed elements as

$$\tilde{l} = \lambda^{-1} (du_y + du_t).$$

The described above Lie-algebraic scheme can be easily generalized for any dimension  $n = 2k$ , where  $k \in \mathbb{N}$ , and  $n > 2$ .

In this case one has  $2k$  independent Casimir functionals  $\gamma^{(j)} \in I(\tilde{\mathcal{G}}^*)$ , where  $\tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}^{2k})^*$ ,  $j = \overline{1, 2k}$ , with the following asymptotic expansions for their gradients:

$$\begin{aligned} \nabla \gamma^{(1)}(l) &\sim (-u_{yx_2}, u_{yx_1}, \underbrace{0, \dots, 0}_{2k-2})^T + O(\lambda), \\ \nabla \gamma^{(2)}(l) &\sim (-u_{tx_2}, u_{tx_1}, \underbrace{0, \dots, 0}_{2k-2})^T + O(\lambda), \\ \nabla \gamma^{(3)}(l) &\sim (0, 0, -u_{yx_4}, u_{yx_3}, \underbrace{0, \dots, 0}_{2k-4})^T + O(\lambda), \\ \nabla \gamma^{(4)}(l) &\sim (0, 0, -u_{tx_4}, u_{tx_3}, \underbrace{0, \dots, 0}_{2k-4})^T + O(\lambda), \quad \dots, \end{aligned}$$

$$\nabla_{\gamma}(2k-1)(l) \sim \left( \underbrace{0, \dots, 0}_{2k-2}, -u_{yx_{2k}}, u_{yx_{2k-1}} \right)^{\top} + O(\lambda),$$

$$\nabla_{\gamma}(2k)(l) \sim \left( \underbrace{0, \dots, 0}_{2k-2}, -u_{tx_{2k}}, u_{tx_{2k-1}} \right)^{\top} + O(\lambda).$$

If we put

$$\nabla h(y)(\tilde{l}) := (\lambda^{-1}(\nabla_{\gamma}(1)(\tilde{l}) + \dots + \nabla_{\gamma}(2k-1)(\tilde{l})))|_{-} =$$

$$= - \sum_{m=1}^k \left( \frac{u_{yx_{2m}}}{\lambda} \frac{\partial}{\partial x_{2m-1}} - \frac{u_{yx_{2m-1}}}{\lambda} \frac{\partial}{\partial x_{2m}} \right),$$

$$\nabla h(t)(\tilde{l}) := (\lambda^{-1}(\nabla_{\gamma}(2)(\tilde{l}) + \dots + \nabla_{\gamma}(2k)(\tilde{l})))|_{-} =$$

$$= - \sum_{m=1}^k \left( \frac{u_{tx_{2m}}}{\lambda} \frac{\partial}{\partial x_{2m-1}} - \frac{u_{tx_{2m-1}}}{\lambda} \frac{\partial}{\partial x_{2m}} \right),$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the following multi-dimensional analogs of the first Plebański heavenly equation:

$$\sum_{m=1}^k (u_{yx_{2m-1}} u_{tx_{2m}} - u_{yx_{2m}} u_{tx_{2m-1}}) = 1.$$

**Modified Plebański heavenly equation and its**

**generalizations:** For the seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widehat{\text{diff}}(\mathbb{T}^2)^*$  in the form

$$\tilde{l} = (\lambda^{-1} u_{x_1 y} + u_{x_1 x_1} - u_{x_1 x_2} + \lambda) dx_1 +$$

$$+ (\lambda^{-1} u_{x_2 y} + u_{x_1 x_2} - u_{x_2 x_2} + \lambda) dx_2 =$$

$$= d(\lambda^{-1} u_y + u_{x_1} - u_{x_2} + \lambda x_1 + \lambda x_2). \tag{4.37}$$

where  $d\lambda = 0$ ,  $u \in C^2(\mathbb{T}^2 \times \mathbb{R}^2; \mathbb{R})$ ,  $(x_1, x_2) \in \mathbb{T}^2$ ,  $\lambda \in \mathbb{C} \setminus \{0\}$ , there exist two independent Casimir functionals  $\gamma^{(1)}$  and  $\gamma^{(2)} \in$

$I(\tilde{\mathcal{G}}^*)$  with the following gradient asymptotic expansions:

$$\nabla_{\gamma^{(1)}}(l) \sim (u_{yx_2}, -u_{yx_1})^{\top} + O(\lambda),$$

as  $|\lambda| \rightarrow 0$ , and

$$\nabla_{\gamma^{(2)}}(l) \sim (0, -1)^{\top} + (-u_{x_2 x_2}, u_{x_1 x_2})^{\top} \lambda^{-1} + O(\lambda^{-2}),$$

as  $|\lambda| \rightarrow \infty$ . In the case, when

$$\nabla h(y)(\tilde{l}) := (\lambda^{-1} \nabla_{\gamma^{(1)}}(\tilde{l}))|_{-} = \frac{u_{yx_2}}{\lambda} \frac{\partial}{\partial x_1} - \frac{u_{yx_1}}{\lambda} \frac{\partial}{\partial x_2},$$

$$\nabla h(t)(\tilde{l}) := (\lambda \nabla_{\gamma^{(2)}}(\tilde{l}))|_{+} = -u_{x_2 x_2} \frac{\partial}{\partial x_1} + (u_{x_1 x_2} - \lambda) \frac{\partial}{\partial x_2},$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the modified Plebański heavenly equation [13]:

$$u_{yt} - u_{yx_1} u_{x_2 x_2} + u_{yx_2} u_{x_1 x_2} = 0, \tag{4.38}$$

with the Lax-Sato representation given by the first order partial differential equations

$$\frac{\partial \psi}{\partial y} - \frac{u_{yx_2}}{\lambda} \frac{\partial \psi}{\partial x_1} + \frac{u_{yx_1}}{\lambda} \frac{\partial \psi}{\partial x_2} = 0,$$

$$\frac{\partial \psi}{\partial t} - u_{x_2 x_2} \frac{\partial \psi}{\partial x_1} + (u_{x_1 x_2} - \lambda) \frac{\partial \psi}{\partial x_2} = 0$$

for functions  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^2; \mathbb{C})$ .

The differential-geometric form of the seed element (4.37) is also dimension invariant subject to additional spatial variables of the torus  $\mathbb{T}^n$ ,  $n > 2$ , what poses a natural question of finding the corresponding multi-dimensional generalizations of the modified Plebański heavenly equation (4.38).

If a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widehat{\text{diff}}(\mathbb{T}^{2k})^*$  is chosen in the form (4.37), where  $u \in C^2(\mathbb{T}^{2k} \times \mathbb{R}^2; \mathbb{R})$ , we have the following asymptotic expansions for gradients of  $2k \in \mathbb{N}$  independent Casimir functionals  $\gamma^{(j)} \in I(\tilde{\mathcal{G}}^*)$ , where  $\tilde{\mathcal{G}}^* = \widehat{\text{diff}}(\mathbb{T}^{2k})^*$ ,  $j = \overline{1, 2k}$ :

$$\nabla_{\gamma^{(1)}}(l) \sim (-u_{yx_2}, u_{yx_1}, \underbrace{0, \dots, 0}_{2k-2})^{\top} + O(\lambda),$$

$$\nabla_{\gamma^{(3)}}(l) \sim (0, 0, -u_{yx_4}, u_{yx_3}, \underbrace{0, \dots, 0}_{2k-4})^{\top} + O(\lambda), \quad \dots,$$

$$\nabla_{\gamma^{(2k-1)}}(l) \sim (\underbrace{0, \dots, 0}_{2k-2}, -u_{yx_{2k}}, u_{yx_{2k-1}})^{\top} + O(\lambda),$$

as  $|\lambda| \rightarrow 0$ , and

$$\nabla_{\gamma^{(2)}}(l) \sim (0, -1, \underbrace{0, \dots, 0}_{2k-2})^{\top} + (-u_{x_2 x_2}, u_{x_1 x_2}, \underbrace{0, \dots, 0}_{2k-2})^{\top} \lambda^{-1} + O(\lambda^{-2}),$$

$$\nabla_{\gamma^{(4)}}(l) \sim (0, 0, -u_{x_4 x_2}, u_{x_3 x_2}, \underbrace{0, \dots, 0}_{2k-4})^{\top} \lambda^{-1} + O(\lambda^{-2}), \quad \dots,$$

$$\nabla_{\gamma^{(2k)}}(l) \sim (\underbrace{0, \dots, 0}_{2k-2}, -u_{x_{2k} x_2}, u_{x_{2k-1} x_2})^{\top} \lambda^{-1} + O(\lambda^{-2}),$$

as  $|\lambda| \rightarrow \infty$ . In the case, when

$$\nabla h(y)(\tilde{l}) := -(\lambda^{-1}(\nabla_{\gamma^{(1)}}(\tilde{l}) + \dots + \nabla_{\gamma^{(2k-1)}}(\tilde{l})))|_{-} =$$

$$= \sum_{m=1}^k \left( \frac{u_{yx_{2m}}}{\lambda} \frac{\partial}{\partial x_{2m-1}} - \frac{u_{yx_{2m-1}}}{\lambda} \frac{\partial}{\partial x_{2m}} \right),$$

$$\nabla h(t)(\tilde{l}) := (\lambda \nabla_{\gamma^{(2)}}(\tilde{l}) + \dots + \nabla_{\gamma^{(2k)}}(\tilde{l}))|_{+} =$$

$$= -u_{x_2 x_2} \frac{\partial}{\partial x_1} + (u_{x_1 x_2} - \lambda) \frac{\partial}{\partial x_2} - \sum_{m=2}^k \left( u_{x_{2m} x_2} \frac{\partial}{\partial x_{2m-1}} - u_{x_{2m-1} x_2} \frac{\partial}{\partial x_{2m}} \right),$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the following multi-dimensional analogs of the modified Plebański heavenly equation:

$$u_{yt} - \sum_{m=1}^k (u_{yx_{2m}} u_{x_2 x_{2m-1}} - u_{yx_{2m-1}} u_{x_2 x_{2m}}) = 0.$$

**Husain heavenly equation and its generalizations:** A seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widehat{\text{diff}}(\mathbb{T}^2)^*$  in the form

$$\tilde{l} = \frac{d(u_y + iu_t)}{\lambda - i} + \frac{d(u_y - iu_t)}{\lambda + i} = \frac{2(\lambda du_y - du_t)}{\lambda^2 + 1}, \tag{4.39}$$

where  $i^2 = -1$ ,  $d\lambda = 0$ ,  $u \in C^2(\mathbb{T}^2 \times \mathbb{R}^2; \mathbb{R})$ ,  $(x_1, x_2) \in \mathbb{T}^2$ ,  $\lambda \in \mathbb{C} \setminus \{-i, i\}$ , generates two independent Casimir functionals  $\gamma^{(1)}$  and  $\gamma^{(2)} \in I(\tilde{\mathcal{G}}^*)$ , with the following gradient asymptotic expansions:

$$\nabla \gamma^{(1)}(l) \sim \frac{1}{2}(-u_{yx_2} - iu_{tx_2}, u_{yx_1} + iu_{tx_1})^\top + O(\mu), \quad \mu := \lambda - i,$$

as  $|\mu| \rightarrow 0$ , and

$$\nabla \gamma^{(2)}(l) \sim \frac{1}{2}(-u_{yx_2} + iu_{tx_2}, u_{yx_1} - iu_{tx_1})^\top + O(\xi), \quad \xi := \lambda + i,$$

as  $|\xi| \rightarrow 0$ . In the case, when

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= (\mu^{-1} \nabla \gamma^{(1)}(\tilde{l}) + \xi^{-1} \nabla \gamma^{(2)}(\tilde{l}))|_{\mathbb{L}} = \\ &= \frac{1}{2\mu} \left( (-u_{yx_2} - iu_{tx_2}) \frac{\partial}{\partial x_1} + (u_{yx_1} + iu_{tx_1}) \frac{\partial}{\partial x_2} \right) + \\ &+ \frac{1}{2\xi} \left( (-u_{yx_2} + iu_{tx_2}) \frac{\partial}{\partial x_1} + (u_{yx_1} - iu_{tx_1}) \frac{\partial}{\partial x_2} \right) = \\ &= \frac{u_{tx_2} - \lambda u_{yx_2}}{\lambda^2 + 1} \frac{\partial}{\partial x_1} + \frac{\lambda u_{yx_1} - u_{tx_1}}{\lambda^2 + 1} \frac{\partial}{\partial x_2}, \\ \nabla h(t)(\tilde{l}) &:= (-\mu^{-1} i \nabla \gamma^{(1)}(\tilde{l}) + \xi^{-1} i \nabla \gamma^{(2)}(\tilde{l}))|_{\mathbb{L}} = \\ &= \frac{1}{2\mu} \left( (-iu_{tx_2} + iu_{yx_2}) \frac{\partial}{\partial x_1} + (iu_{tx_1} - iu_{yx_1}) \frac{\partial}{\partial x_2} \right) + \\ &+ \frac{1}{2\xi} \left( (-iu_{tx_2} + iu_{yx_2}) \frac{\partial}{\partial x_1} + (iu_{tx_1} + iu_{yx_1}) \frac{\partial}{\partial x_2} \right) = \\ &= -\frac{u_{yx_2} + \lambda u_{tx_2}}{\lambda^2 + 1} \frac{\partial}{\partial x_1} + \frac{u_{yx_1} + \lambda u_{tx_1}}{\lambda^2 + 1} \frac{\partial}{\partial x_2}, \end{aligned}$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the Husain heavenly equation [13]:

$$u_{yy} + u_{tt} + u_{yx_1} u_{tx_2} - u_{yx_2} u_{tx_1} = 0, \tag{4.40}$$

with the Lax-Sato representation given by the first order partial differential equations

$$\begin{aligned} \frac{\partial \psi}{\partial y} + \frac{u_{tx_2} - \lambda u_{yx_2}}{\lambda^2 + 1} \frac{\partial \psi}{\partial x_1} + \frac{\lambda u_{yx_1} - u_{tx_1}}{\lambda^2 + 1} \frac{\partial \psi}{\partial x_2} &= 0, \\ \frac{\partial \psi}{\partial t} - \frac{u_{yx_2} + \lambda u_{tx_2}}{\lambda^2 + 1} \frac{\partial \psi}{\partial x_1} + \frac{u_{yx_1} + \lambda u_{tx_1}}{\lambda^2 + 1} \frac{\partial \psi}{\partial x_2} &= 0, \end{aligned}$$

where  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^2; \mathbb{C})$ .

The differential-geometric form of the seed element (4.39) is also dimension invariant subject to additional spatial variables of the torus  $\mathbb{T}^n$ ,  $n > 2$ , what poses a natural question of finding the corresponding multi-dimensional generalizations of the Husain heavenly equation (4.40).

If a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}^{2k})^*$  is chosen in the form (4.39), where  $u \in C^2(\mathbb{T}^{2k} \times \mathbb{R}^2; \mathbb{R})$ , we have the following asymptotic expansions for gradients of  $2k \in \mathbb{N}$  independent

Casimir functionals  $\gamma^{(j)} \in I(\tilde{\mathcal{G}}^*)$ , where  $\tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}^{2k})^*$ ,  $j = \overline{1, 2k}$ :

$$\begin{aligned} \nabla \gamma^{(1)}(l) &\sim \frac{1}{2}(-u_{yx_2} - iu_{tx_2}, u_{yx_1} + iu_{tx_1}, \underbrace{0, \dots, 0}_{2k-2})^\top + O(\mu), \\ \nabla \gamma^{(3)}(l) &\sim \frac{1}{2}(0, 0, -u_{yx_4} - iu_{tx_4}, u_{yx_3} + iu_{tx_3}, \underbrace{0, \dots, 0}_{2k-4})^\top + O(\mu), \\ &\dots, \\ \nabla \gamma^{(2k-1)}(l) &\sim \frac{1}{2}(\underbrace{0, \dots, 0}_{2k-2}, -u_{yx_{2k}} - iu_{tx_{2k}}, u_{yx_{2k-1}} + iu_{tx_{2k-1}})^\top + O(\mu), \end{aligned}$$

as  $|\mu| \rightarrow 0$ , and

$$\begin{aligned} \nabla \gamma^{(2)}(l) &\sim \frac{1}{2}(-u_{yx_2} + iu_{tx_2}, u_{yx_1} - iu_{tx_1}, \underbrace{0, \dots, 0}_{2k-2})^\top + O(\xi), \\ \nabla \gamma^{(4)}(l) &\sim \frac{1}{2}(0, 0, -u_{yx_4} + iu_{tx_4}, u_{yx_3} - iu_{tx_3}, \underbrace{0, \dots, 0}_{2k-4})^\top + O(\xi), \\ &\dots, \\ \nabla \gamma^{(2k)}(l) &\sim \frac{1}{2}(\underbrace{0, \dots, 0}_{2k-2}, -u_{yx_{2k}} + iu_{tx_{2k}}, u_{yx_{2k-1}} - iu_{tx_{2k-1}})^\top + O(\xi), \end{aligned}$$

as  $|\xi| \rightarrow 0$ . In the case, when

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= \sum_{m=1}^k (\mu^{-1} \nabla \gamma^{(2m-1)}(\tilde{l}) + \xi^{-1} \nabla \gamma^{(2m)}(\tilde{l}))|_{\mathbb{L}} = \\ &= \sum_{m=1}^k \left( \frac{u_{tx_{2m}} - \lambda u_{yx_{2m}}}{\lambda^2 + 1} \frac{\partial}{\partial x_{2m-1}} + \frac{\lambda u_{yx_{2m-1}} - u_{tx_{2m-1}}}{\lambda^2 + 1} \frac{\partial}{\partial x_{2m}} \right), \\ \nabla h(t)(\tilde{l}) &:= \sum_{m=1}^k i(-\mu^{-1} \nabla \gamma^{(2m-1)}(\tilde{l}) + \xi^{-1} \nabla \gamma^{(2m)}(\tilde{l}))|_{\mathbb{L}} = \\ &= \sum_{m=1}^k \left( -\frac{u_{yx_{2m}} + \lambda u_{tx_{2m}}}{\lambda^2 + 1} \frac{\partial}{\partial x_{2m-1}} + \frac{u_{yx_{2m-1}} + \lambda u_{tx_{2m-1}}}{\lambda^2 + 1} \frac{\partial}{\partial x_{2m}} \right), \end{aligned}$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the following multi-dimensional analogs of the Husain heavenly equation:

$$u_{yy} + u_{tt} + \sum_{m=1}^k (u_{yx_{2m-1}} u_{tx_{2m}} - u_{yx_{2m}} u_{tx_{2m-1}}) = 0.$$

**The general Monge heavenly equation and its generalizations:** A seed element  $\tilde{l} \in \tilde{\mathcal{G}}^* = \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^4)^*$ , taken in the form

$$\tilde{l} = du_y + \lambda^{-1}(dx_1 + dx_2), \tag{4.41}$$

where  $u \in C^2(\mathbb{T}^4 \times \mathbb{R}^2; \mathbb{R})$ ,  $(x_1, x_2, x_3, x_4) \in \mathbb{T}^4$ ,  $\lambda \in \mathbb{C} \setminus \{0\}$ , generates four independent Casimir functionals  $\gamma^{(1)}$ ,  $\gamma^{(2)}$ ,  $\gamma^{(3)}$  and  $\gamma^{(4)} \in I(\tilde{\mathcal{G}}^*)$ , whose gradients have the following asymptotic expansions:

$$\begin{aligned} \nabla \gamma^{(1)}(l) &\sim (0, 1, 0, 0)^\top + \\ &+ (-u_{yx_2} - (\partial_{x_2} - \partial_{x_1})^{-1} u_{yx_2 x_1}, (\partial_{x_2} - \partial_{x_1})^{-1} u_{yx_2 x_1}, 0, 0)^\top \lambda + O(\lambda^2), \end{aligned}$$



$$\begin{aligned} \nabla_{\gamma}^{(2)}(l) &\sim (1, 0, 0, 0)^T + \\ &+ (\partial_{x_1} - \partial_{x_2})^{-1} u_{yx_1x_2}, -u_{yx_1} - (\partial_{x_1} - \partial_{x_2})^{-1} u_{yx_1x_2}, 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(3)}(l) &\sim (0, 0, -u_{yx_4}, u_{yx_3})^T + O(\lambda^2), \\ \nabla_{\gamma}^{(4)}(l) &\sim (0, 0, -u_{tx_4}, u_{tx_3})^T + (u_{yx_3} u_{tx_4} - u_{yx_4} u_{tx_3}, 0, \\ &u_{yx_4} u_{tx_1} - u_{yx_1} u_{tx_4}, u_{yx_1} u_{tx_3} - u_{yx_3} u_{tx_1})^T \lambda + O(\lambda^2), \end{aligned} \tag{4.42}$$

as  $|\lambda| \rightarrow 0$ . In the case, when

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= (\lambda^{-1}(\nabla_{\gamma}^{(1)}(\tilde{l}) + \nabla_{\gamma}^{(3)}(\tilde{l})))|_{=} \\ &= 0 \frac{\partial}{\partial x_1} + \frac{1}{\lambda} \frac{\partial}{\partial x_2} - \frac{u_{yx_4}}{\lambda} \frac{\partial}{\partial x_3} + \frac{u_{yx_3}}{\lambda} \frac{\partial}{\partial x_4}, \\ \nabla h(t)(\tilde{l}) &:= (\lambda^{-1}(-\nabla_{\gamma}^{(2)}(\tilde{l}) + \nabla_{\gamma}^{(4)}(\tilde{l})))|_{=} \\ &= -\frac{1}{\lambda} \frac{\partial}{\partial x_1} + 0 \frac{\partial}{\partial x_2} - \frac{u_{tx_4}}{\lambda} \frac{\partial}{\partial x_3} + \frac{u_{tx_3}}{\lambda} \frac{\partial}{\partial x_4}, \end{aligned} \tag{4.43}$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the general Monge heavenly equation [14]:

$$u_{yx_1} + u_{tx_2} + u_{yx_3} u_{tx_4} - u_{yx_4} u_{tx_3} = 0, \tag{4.44}$$

with the Lax-Sato representation given by the first order partial differential equations

$$\begin{aligned} \frac{\partial \psi}{\partial y} + \frac{1}{\lambda} \frac{\partial \psi}{\partial x_2} - \frac{u_{yx_4}}{\lambda} \frac{\partial \psi}{\partial x_3} + \frac{u_{yx_3}}{\lambda} \frac{\partial \psi}{\partial x_4} &= 0, \\ \frac{\partial \psi}{\partial t} - \frac{1}{\lambda} \frac{\partial \psi}{\partial x_1} - \frac{u_{tx_4}}{\lambda} \frac{\partial \psi}{\partial x_3} + \frac{u_{tx_3}}{\lambda} \frac{\partial \psi}{\partial x_4} &= 0, \end{aligned}$$

where  $\psi \in \mathbb{C}^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^4; \mathbb{R})$  and  $\lambda \in \mathbb{C} \setminus \{0\}$ .

Taking into account that the condition for Casimir invariants is equivalent to a system of homogeneous linear first order partial differential equations for a covector function  $l = (l_1, l_2, l_3, l_4)^T$ , the corresponding seed element can be chosen in different forms. For example, if the expression

$$\tilde{l} = du_t + \lambda^{-1}(dx_1 + dx_2)$$

is considered as a seed element, one obtains that it generates four independent Casimir functionals  $\gamma^{(1)}, \gamma^{(2)}, \gamma^{(3)}$  and  $\gamma^{(4)} \in I(\tilde{\mathcal{G}}^*)$ , whose gradients have the following asymptotic expansions:

$$\begin{aligned} \nabla_{\gamma}^{(1)}(l) &\sim (0, 1, 0, 0)^T + \\ &+ (-u_{tx_2} - (\partial_{x_2} - \partial_{x_1})^{-1} u_{tx_2x_1}, (\partial_{x_2} - \partial_{x_1})^{-1} u_{tx_2x_1}, 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(2)}(l) &\sim (1, 0, 0, 0)^T + \\ &+ ((\partial_{x_1} - \partial_{x_2})^{-1} u_{tx_1x_2}, -u_{tx_1} - (\partial_{x_1} - \partial_{x_2})^{-1} u_{tx_1x_2}, 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(3)}(l) &\sim (0, 0, -u_{tx_4}, u_{tx_3})^T + (0, u_{tx_3} u_{yx_4} - u_{tx_4} u_{yx_3}, \end{aligned}$$

$$\begin{aligned} &u_{tx_4} u_{yx_2} - u_{tx_2} u_{yx_4}, u_{tx_2} u_{yx_3} - u_{tx_3} u_{yx_2})^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(4)}(l) &\sim (0, 0, -u_{yx_4}, u_{yx_3})^T + O(\lambda^2), \end{aligned}$$

as  $|\lambda| \rightarrow 0$ . If a seed element has the form

$$\tilde{l} = du_y + du_t + \lambda^{-1}(dx_1 + dx_2), \tag{4.45}$$

the asymptotic expansions for gradients of four independent Casimir functionals  $\gamma^{(1)}, \gamma^{(2)}, \gamma^{(3)}$  and  $\gamma^{(4)} \in I(\tilde{\mathcal{G}}^*)$  are written as

$$\begin{aligned} \nabla_{\gamma}^{(1)}(l) &\sim (0, 1, 0, 0)^T + (-u_{yx_2} + u_{tx_2}) - \\ &-(\partial_{x_2} - \partial_{x_1})^{-1} (u_{yx_2x_1} + u_{tx_2x_1}), \\ &(\partial_{x_2} - \partial_{x_1})^{-1} (u_{yx_2x_1} + u_{tx_2x_1}), 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(2)}(l) &\sim (1, 0, 0, 0)^T + ((\partial_{x_1} - \partial_{x_2})^{-1} (u_{yx_1x_2} + u_{tx_1x_2}), \\ &-(u_{yx_1} + u_{tx_1}) - (\partial_{x_1} - \partial_{x_2})^{-1} (u_{yx_1x_2} + u_{tx_1x_2}), 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(3)}(l) &\sim (0, 0, -u_{yx_4}, u_{yx_3})^T + (0, u_{tx_3} u_{yx_4} - u_{tx_4} u_{yx_3}, \\ &u_{tx_4} u_{yx_2} - u_{tx_2} u_{yx_4}, u_{tx_2} u_{yx_3} - u_{tx_3} u_{yx_2})^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(4)}(l) &\sim (0, 0, -u_{tx_4}, u_{tx_3})^T + (u_{yx_3} u_{tx_4} - u_{yx_4} u_{tx_3}, 0, \\ &u_{yx_4} u_{tx_1} - u_{yx_1} u_{tx_4}, u_{yx_1} u_{tx_3} - u_{yx_3} u_{tx_1})^T \lambda + O(\lambda^2), \end{aligned}$$

as  $|\lambda| \rightarrow 0$ .

The above described scheme is generalized for all  $n = 2k$ , where  $k \in \mathbb{N}$ , and  $n > 2$ . In this case one has  $2k$  independent Casimir functionals  $\gamma^{(j)} \in I(\tilde{\mathcal{G}}^*)$ , where  $\tilde{\mathcal{G}}^* = \overline{\text{diff}}(\mathbb{T}_{\mathbb{C}}^{2k})^*$ ,  $j = \overline{1, 2k}$ , whose gradient asymptotic expansions are equal to the following expressions:

$$\begin{aligned} \nabla_{\gamma}^{(1)}(l) &\sim (0, 1, \underbrace{0, \dots, 0}_{2k-2})^T + (-u_{yx_2} + u_{tx_2}) - \\ &-(\partial_{x_2} - \partial_{x_1})^{-1} (u_{yx_2x_1} + u_{tx_2x_1}), (\partial_{x_2} - \partial_{x_1})^{-1} (u_{yx_2x_1} + u_{tx_2x_1}), \\ &\underbrace{0, \dots, 0}_{2k-2})^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(2)}(l) &\sim (1, 0, \underbrace{0, \dots, 0}_{2k-2})^T + ((\partial_{x_1} - \partial_{x_2})^{-1} (u_{yx_1x_2} + u_{tx_1x_2}), \\ &-(u_{yx_1} + u_{tx_1}) - (\partial_{x_1} - \partial_{x_2})^{-1} (u_{yx_1x_2} + u_{tx_1x_2}), 0, 0)^T \lambda + O(\lambda^2), \\ \nabla_{\gamma}^{(3)}(l) &\sim (0, 0, -u_{yx_4}, u_{yx_3}, \underbrace{0, \dots, 0}_{2k-4})^T + (0, u_{tx_3} u_{yx_4} - u_{tx_4} u_{yx_3}, \\ &u_{tx_4} u_{yx_2} - u_{tx_2} u_{yx_4}, u_{tx_2} u_{yx_3} - u_{tx_3} u_{yx_2}, \underbrace{0, \dots, 0}_{2k-4})^T \lambda + O(\lambda^2), \end{aligned}$$

$$\begin{aligned} \nabla_\gamma(4)(l) &\sim (0, 0, -u_{tx_4}, u_{tx_3}, \underbrace{0, \dots, 0}_{2k-4})^\top + (u_{yx_3} u_{tx_4} - u_{yx_4} u_{tx_3}, 0, \\ &u_{yx_4} u_{tx_1} - u_{yx_1} u_{tx_4}, u_{yx_1} u_{tx_3} - u_{yx_3} u_{tx_1}, \underbrace{0, \dots, 0}_{2k-4})^\top \lambda + O(\lambda^2), \\ \nabla_\gamma(2k-1)(l) &\sim (\underbrace{0, \dots, 0}_{2k-4}, 0, 0, -u_{yx_{2k}}, u_{yx_{2k-1}})^\top + \\ &+ (\underbrace{0, \dots, 0}_{2k-4}, 0, u_{tx_{2k-1}} u_{yx_{2k}} - u_{tx_{2k}} u_{yx_{2k-1}}, \\ &u_{tx_{2k}} u_{yx_2} - u_{tx_2} u_{yx_{2k}}, u_{tx_2} u_{yx_{2k-1}} - u_{tx_{2k-1}} u_{yx_2})^\top \lambda + O(\lambda^2), \\ \nabla_\gamma(2k)(l) &\sim (\underbrace{0, \dots, 0}_{2k-4}, 0, 0, -u_{tx_{2k}}, u_{tx_{2k-1}})^\top + \\ &+ (\underbrace{0, \dots, 0}_{2k-4}, u_{yx_{2k-1}} u_{tx_{2k}} - u_{yx_{2k}} u_{tx_{2k-1}}, 0, \\ &u_{yx_{2k}} u_{tx_1} - u_{yx_1} u_{tx_{2k}}, u_{yx_1} u_{tx_{2k-1}} - u_{yx_{2k-1}} u_{tx_1})^\top \lambda + O(\lambda^2), \end{aligned}$$

when a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^*$  is chosen as in (4.45). If

$$\begin{aligned} \nabla h(y)(\tilde{l}) &:= (\lambda^{-1}(\nabla_\gamma(1)(\tilde{l}) + \nabla_\gamma(3)(\tilde{l}) + \dots + \nabla_\gamma(2k-1)(\tilde{l})))|_{\mathbb{C}} = \\ &= 0 \frac{\partial}{\partial x_1} + \frac{1}{\lambda} \frac{\partial}{\partial x_2} - \frac{u_{yx_4}}{\lambda} \frac{\partial}{\partial x_3} + \frac{u_{yx_3}}{\lambda} \frac{\partial}{\partial x_4} + \dots - \\ &- \frac{u_{yx_{2k}}}{\lambda} \frac{\partial}{\partial x_{2k-1}} + \frac{u_{yx_{2k-1}}}{\lambda} \frac{\partial}{\partial x_{2k}} = \\ &= 0 \frac{\partial}{\partial x_1} + \frac{1}{\lambda} \frac{\partial}{\partial x_2} - \sum_{j=2}^k \left( \frac{u_{yx_{2j}}}{\lambda} \frac{\partial}{\partial x_{2j-1}} - \frac{u_{yx_{2j-1}}}{\lambda} \frac{\partial}{\partial x_{2j}} \right), \\ \nabla h(t)(\tilde{l}) &:= (\lambda^{-1}(-\nabla_\gamma(2)(\tilde{l}) + \nabla_\gamma(4)(\tilde{l}) + \dots + \nabla_\gamma(2k)(\tilde{l})))|_{\mathbb{C}} = \\ &= -\frac{1}{\lambda} \frac{\partial}{\partial x_1} + 0 \frac{\partial}{\partial x_2} - \frac{u_{tx_4}}{\lambda} \frac{\partial}{\partial x_3} + \frac{u_{tx_3}}{\lambda} \frac{\partial}{\partial x_4} + \dots - \\ &- \frac{u_{tx_{2k}}}{\lambda} \frac{\partial}{\partial x_{2k-1}} + \frac{u_{tx_{2k-1}}}{\lambda} \frac{\partial}{\partial x_{2k}} = \\ &= -\frac{1}{\lambda} \frac{\partial}{\partial x_1} + 0 \frac{\partial}{\partial x_2} - \sum_{j=2}^k \left( \frac{u_{tx_{2j}}}{\lambda} \frac{\partial}{\partial x_{2j-1}} - \frac{u_{tx_{2j-1}}}{\lambda} \frac{\partial}{\partial x_{2j}} \right), \end{aligned}$$

the commutativity condition (4.19) of the vector fields (4.20) leads to the following multi-dimensional analogs of the general Monge heavenly equation:

$$u_{yx_1} + u_{tx_2} + \sum_{j=2}^k (u_{yx_{2j-1}} u_{tx_{2j}} - u_{yx_{2j}} u_{tx_{2j-1}}) = 0.$$

### Superanalogs of the Witham heavenly equation

Assume now that an element  $\tilde{l} \in \tilde{\mathcal{G}}^*$ , where  $\tilde{\mathcal{G}} := \overline{\text{diff}}(\mathbb{T}_{\mathbb{C}}^{1|N}) = \overline{\text{diff}}_+(\mathbb{T}_{\mathbb{C}}^{1|N}) \oplus \overline{\text{diff}}_-(\mathbb{T}_{\mathbb{C}}^{1|N})$  is the loop Lie algebra of the superconformal diffeomorphisms group  $\overline{\text{diff}}(\mathbb{T}_{\mathbb{C}}^{1|N})$  of vector fields on the  $1|N$ -dimensional super-torus

$\mathbb{T}_{\mathbb{C}}^{1|N} := \mathbb{T}_{\mathbb{C}}^1 \times \Lambda_1^N$  (see [30]), imbedded into a finite-dimensional Grassmann algebra  $\Lambda := \Lambda_0 \oplus \Lambda_1$  over  $\mathbb{C}$ ,  $\Lambda_0 \supset \mathbb{R}$ , admits the following asymptotic expansions for gradients of the Casimir invariants  $h^{(1)}, h^{(2)} \in I(\tilde{\mathcal{G}}^*)$ :

$$\nabla h^{(1)}(l) \sim w_y + O(\lambda) \tag{5.1}$$

as  $|\lambda| \rightarrow 0$ , and

$$\nabla h^{(2)}(l) \sim 1 - w_x \lambda^{-1} + O(\lambda^{-2}) \tag{5.2}$$

as  $|\lambda| \rightarrow \infty$ . Then the commutativity condition for the Hamiltonian flows

$$\begin{aligned} \tilde{d}\tilde{l} / dy &= ad^*_{\nabla h(y)(\tilde{l})} \tilde{l}, \quad \nabla h(y)(l) = -(\lambda^{-1} \nabla h^{(1)}(l))_- = -w_y \lambda^{-1}, \\ \tilde{d}\tilde{l} / dt &= -ad^*_{\nabla h(t)(\tilde{l})} \tilde{l}, \quad \nabla h(t)(l) = -(\lambda \nabla h^{(2)}(l))_+ = -\lambda + w_x, \end{aligned} \tag{5.3}$$

naturally leads to the heavenly type equation

$$w_{yt} = w_x w_{yx} - w_y w_{xx} - \frac{1}{2} \sum_{i=1}^N (D_{\mathcal{G}_i} w_x)(D_{\mathcal{G}_i} w_y), \tag{5.4}$$

where  $w \in C^2(\mathbb{R}^2 \times \mathbb{T}^{1|N}; \Lambda_0)$  and  $D_{\mathcal{G}_i} := \partial / \partial \mathcal{G}_i + \mathcal{G}_i \partial / \partial x_i, i = \overline{1, N}$ , are superderivatives with respect to the anticommuting variables  $\mathcal{G}_i \in \Lambda_1, i = \overline{1, N}$ .

This equation can be considered as a super-generalization of the Whitham heavenly one [17,18,31] for arbitrary  $N \in \mathbb{N}$ . The compatibility condition for the first order partial differential equations

$$\begin{aligned} \psi_y + \frac{1}{\lambda} \left( w_y \psi_x + \frac{1}{2} \sum_{i=1}^N (D_{\mathcal{G}_i} w_y)(D_{\mathcal{G}_i} \psi) \right) &= 0, \\ \psi_t + (-\lambda + w_x) \psi_x + \frac{1}{2} \sum_{i=1}^N (D_{\mathcal{G}_i} w_x)(D_{\mathcal{G}_i} \psi) &= 0, \end{aligned}$$

where  $\psi \in C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^{1|N}; \Lambda_0)$  and  $\lambda \in \mathbb{C} \setminus \{0\}$ , give rise to the corresponding Lax-Sato representation of the heavenly type equation (5.4).

Moreover, based on easy calculations, one can obtain from the Casimir invariant equation the corresponding seed element  $\tilde{l} := l dx \in \tilde{\mathcal{G}}^*$ , which can be written in the following form for an arbitrary  $N \in \mathbb{N}$ :

$$l = Ca^{-\frac{4-N}{2}}, \quad a := \nabla h(l),$$

where a scalar function  $C = C(x; \mathcal{G})$  satisfies a linear homogeneous ordinary differential equation

$$C_x = \langle DC, Q \rangle,$$

$$Q = (Q_1, \dots, Q_N), \quad Q_i = \frac{(-1)^N}{2} (D_{\mathcal{G}_i} \ln a), \text{ in the superspace } \mathbb{R}^{2N-1} |_{2^{N-1}} \simeq \Lambda_0^{2N-1} \times \Lambda_1^{2N-1}.$$

Moreover,  $C \in C^\infty(\mathbb{T}^{1|N}; \Lambda_1)$ , if

$N$  is an odd natural number, and suitably  $C \in C^\infty(\mathbb{T}^{1|N}; \Lambda_0)$ , if  $N$  is an even integer. In the case of  $N = 1$  one has

$$l = C_1(\partial_x^{-1} D_{\theta_1} a \frac{1}{2}) a \frac{3}{2},$$

where  $C_1 \in \mathbb{R}$  is some real constant.

If  $N = 1$  and  $C_1 = 1$ , the corresponding seed-element  $\tilde{l} \in \tilde{\mathcal{G}}^*$ , related to the asymptotic expansions (5.1) and (5.2), can be reduced to

$$\tilde{l} = [\lambda^{-1}(\partial_x^{-1} D_{\theta_1} w_y^2) w_y^2 + \xi_X / 2 + \theta_1(2u_X + \lambda)] dx,$$

where  $w := u + \theta_1 \xi$ ,  $u \in C^\infty(\mathbb{R}^2 \times \mathbb{S}^1; \Lambda_0)$  and  $\xi \in C^\infty(\mathbb{R}^2 \times \mathbb{S}^1; \Lambda_1)$ .

### The Lax-Sato vector field integrability structure of the Monge type dynamical systems

Let us consider on a functional manifold  $M \subset C^\infty(\mathbb{R} / 2\pi\mathbb{Z}; \mathbb{R}^2)$  the following commuting to each other nonlinear dispersionless Monge type dynamical systems:

$$\begin{aligned} u_y &= -(u^2 + 2v)_x, \\ v_y &= (v^2 - 2uv)_x \end{aligned} \tag{6.1}$$

with respect to the evolution parameter  $y \in \mathbb{R}$ , and

$$\begin{aligned} u_t &= (\frac{3}{2}v^2 - 6uv - u^3)_x, \\ v_t &= (-v^3 - 3u^2v + 3uv^2 - 3v^2)_x \end{aligned} \tag{6.2}$$

with respect to the evolution parameter  $t \in \mathbb{R}$ ,  $(u, v) \in M$ . Choose now, by definition, a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^*$  in the next form:

$$\begin{aligned} \tilde{l} &= (u_X \lambda^2 + (v + u^2)_X \lambda) dx + (\lambda^2 + 2u\lambda + v + u^2) d\lambda = \\ &= d\left(\frac{1}{3}\lambda^3 + u\lambda^2 + (v + u^2)\lambda\right) \end{aligned} \tag{6.3}$$

and calculate the vector fields on the complexified torus  $\mathbb{T}_{\mathbb{C}}^1$

$$\nabla h^{(1)} := \nabla h^{(1)}|_+ = (\lambda + u) \frac{\partial}{\partial x} - u_X \lambda \frac{\partial}{\partial \lambda}, \tag{6.4}$$

$$\nabla h^{(2)} := \nabla h^{(2)}|_+ = (\lambda^2 + 2u\lambda + v + u^2) \frac{\partial}{\partial x} - (u_X \lambda^2 + v_X \lambda + 2uu_X \lambda) \frac{\partial}{\partial \lambda},$$

corresponding to the Casimir functionals  $h^{(j)} \in I(\tilde{\mathcal{G}}^*)$ ,  $j = \overline{1, 2}$ , and satisfying the determining relationships  $ad^*_{\nabla h^{(j)}(\tilde{l})} \tilde{l} = 0$ ,  $j = \overline{1, 2}$ , for all  $(x, \lambda) \in \mathbb{T}_{\mathbb{C}}^1$ , for which there hold the following asymptotical expansions

$$\begin{aligned} \nabla h^{(1)} &= \begin{pmatrix} 1 \\ -u_X \end{pmatrix} \lambda^1 + \begin{pmatrix} u \\ 0 \end{pmatrix} \lambda^0 + O(\lambda^{-1}), \\ \nabla h^{(2)} &= \begin{pmatrix} 1 \\ -u_X \end{pmatrix} \lambda^2 + \begin{pmatrix} 2u \\ -v_X - 2uu_X \end{pmatrix} \lambda^1 + \begin{pmatrix} v + u^2 \\ 0 \end{pmatrix} \lambda^0 + O(\lambda^{-1}) \end{aligned} \tag{6.5}$$

as  $|\lambda| \rightarrow \infty$ . As a result of the last relationships one easily obtains that

$$\left[ \frac{\partial}{\partial y} + \nabla h^{(y)}, \frac{\partial}{\partial t} + \nabla h^{(t)} \right] = 0, \tag{6.6}$$

that is the vector fields (6.4) on  $\mathbb{T}_{\mathbb{C}}^1$  are commuting to each other, thus presenting their Lax-Sato type integrability representation. As a consequence we have stated that the Monge type dispersionless dynamical system is a completely integrable flow on the functional manifold  $M$ .

### The Lax-Sato type integrability of the classical Korteweg-de Vries dynamical system $u_t + 6uu_y + u_{yyy} = 0$

We start from the following well known proposition.

**Proposition 7.1:** *The system of two vector fields*

$$\frac{\partial \mathbf{x}}{\partial t} = \begin{pmatrix} 2iu\lambda - 4i\lambda^3 - u_y & 4\lambda^2 u + 2iu_y \lambda - u_{yy} - 2u^2 \\ 2u - 4\lambda^2 & 4i\lambda^3 + u_y - 2iu\lambda \end{pmatrix} \mathbf{x} \tag{7.1}$$

and

$$\frac{\partial \mathbf{x}}{\partial y} = \begin{pmatrix} -i\lambda & u \\ -1 & i\lambda \end{pmatrix} \mathbf{x}, \tag{7.2}$$

on the complexified torus  $\mathbb{T}_{\mathbb{C}}^2 := \mathbb{T}^2 \otimes \mathbb{C}$  with respect to the real evolution parameters  $t, y \in \mathbb{R}$  and local parameter  $\mathbf{x} \in \mathbb{T}_{\mathbb{C}}^2$ , depending on a complex parameter  $\lambda \in \mathbb{C}$ , generates the following equivalent system of linear vector fields on the functional space  $C^2(\mathbb{R}^2 \times \mathbb{T}_{\mathbb{C}}^2; \mathbb{C} \not\equiv)$ :

$$\begin{aligned} X^{(t)} &= \frac{\partial}{\partial t} + \left[ (2iu\lambda - 4i\lambda^3 - u_y)x_1 + (4\lambda^2 u + 2iu_y \lambda - u_{yy} - 2u^2)x_2 \right] \frac{\partial}{\partial x_1} \\ &+ \left[ (2u - 4\lambda^2)x_1 + (4i\lambda^3 + u_y - 2iu\lambda)x_2 \right] \frac{\partial}{\partial x_2}, \\ X^{(y)} &= \frac{\partial}{\partial y} + (-i\lambda x_1 + ux_2) \frac{\partial}{\partial x_1} + (i\lambda x_2 - x_1) \frac{\partial}{\partial x_2}, \end{aligned} \tag{7.3}$$

and commuting to each other, that is

$$\left[ X^{(t)}, X^{(y)} \right] = 0 \tag{7.4}$$

for all  $t, y \in \mathbb{R}$ .

The vector field generators

$$\nabla h^{(t)}(\tilde{l}) := \langle \nabla h^{(t)}(l), \partial / \partial x \rangle, \nabla h^{(y)}(\tilde{l}) := \langle \nabla h^{(y)}(l), \partial / \partial x \rangle, \tag{7.5}$$

where, by definition,

$$\begin{aligned} \nabla h^{(t)}(l) &= \lambda^0 \begin{pmatrix} -u_y x_1 - (u_{yy} + 2u^2)x_2 \\ 2ux_1 + u_y x_2 \end{pmatrix} + \lambda^1 \begin{pmatrix} 2iux_1 + 2iu_y x_2 \\ -2iux_2 \end{pmatrix} \\ &+ \lambda^2 \begin{pmatrix} 4ux_2 \\ -4x_1 \end{pmatrix} + \lambda^3 \begin{pmatrix} -4ix_1 \\ 4ix_2 \end{pmatrix}, \\ \nabla h^{(y)}(l) &= \lambda^0 \begin{pmatrix} ux_2 \\ -x_1 \end{pmatrix} + \lambda^1 \begin{pmatrix} -ix_1 \\ ix_2 \end{pmatrix}, \end{aligned} \tag{7.6}$$

are holomorphic sections of  $\Gamma(T(\mathbb{R}_{\mathbb{C}}^2))$ . The latter can be naturally interpreted as elements of the holomorphic (in  $\lambda \in \mathbb{D}_+$  on the unit disc  $\mathbb{D}_+ \subset \mathbb{C}$ ) subalgebra  $\tilde{\mathcal{G}}_+$  of the holomorphic loop Lie algebra  $\tilde{\mathcal{G}} := \overline{\text{diff}}(\mathbb{R}_{\mathbb{C}}^2) = \tilde{\mathcal{G}}_+ \oplus \tilde{\mathcal{G}}_-$  of

the holomorphic loop diffeomorphisms group  $\widehat{Diff}(\mathbb{R}^2_{\mathbb{C}})$  on  $\mathbb{C}$ , related with some its smooth Casimir invariants  $h^{(t)}, h^{(y)} \in I(\tilde{\mathcal{G}}^*)$ ,  $\tilde{\mathcal{G}}^* \subset \Lambda^1(\mathbb{R}^2_{\mathbb{C}}) \simeq \Lambda^1(\mathbb{R}^2) \otimes \mathbb{C}$  on the finite-dimensional invariant adjoint space  $\tilde{\mathcal{G}}^*$ , calculated at some point  $\tilde{l} \in \tilde{\mathcal{G}}^*$ , where

$$\tilde{l} := \langle l, dx \rangle = \sum_{j=1,2} l^j dx_j, \tag{7.7}$$

whose coefficients  $l^j \in \Gamma(T^*(\mathbb{R}^2_{\mathbb{C}}))$ ,  $j = \overline{1,2}$ , can be taken in the following polynomial form:

$$l^j := \sum_{m=0}^N \sum_{s=1,2} \alpha_{(m)}^{js} x_s \lambda^m, \tag{7.8}$$

for some set of matrix valued functions  $\{\alpha_{(m)} \in C^2(\mathbb{R}^2; End \mathbb{C}^2) : m = \overline{0, N}\}$ . Casimir functionals  $h \in I(\tilde{\mathcal{G}})$  satisfy at the point  $\tilde{l} \in \tilde{\mathcal{G}}^*$  the following invariance equation

$$ad_{\tilde{\varphi}}^* \tilde{l} = 0, \tag{7.9}$$

where  $\tilde{\varphi} := \nabla h(\tilde{l}) = \langle \nabla h(l), \partial / \partial x \rangle \in \tilde{\mathcal{G}}$  are vector fields, coinciding with ones generated by vector expressions (7.6). The determining equation (7.9) has a general vector field solution

$$\tilde{\varphi} := \sum_{j=1}^n \varphi_j \frac{\partial}{\partial x_j}, \tag{7.10}$$

whose coefficients, as  $|\lambda| \rightarrow \infty$ , allow for every  $j = \overline{1,2}$  the asymptotic expansions

$$\varphi_j := \sum_{m=0}^{\infty} \sum_{k=1}^n \varphi_{(m)}^{jk} x_k \lambda^{-m} \tag{7.11}$$

and satisfy for every  $k = \overline{1,2}$  the following differential relationships

$$\sum_{k=1,2} \frac{\partial}{\partial x_i} (\varphi_i^k) + \sum_{i=1,2} l^i \frac{\partial}{\partial x_k} \varphi_i = 0. \tag{7.12}$$

If now to define the matrices

$$\varphi_{(m)} := \{\varphi_{(m)}^{jk} : j, k = \overline{1,2}\}, \alpha_{(m)} := \{\alpha_{(m)}^{js} : j, s = \overline{1,2}\} \tag{7.13}$$

for every  $m = \overline{0, N}$ , as a result of simple calculations, one obtains a system of the matrix algebraic equations

$$\sum_{m=0}^N \alpha_{(m)} \text{tr} \varphi_{(m+p)} + \sum_{m=0}^N \alpha_{(m)} \varphi_{(m+p)} + \sum_{m=0}^N \varphi_{(m+p)}^T \alpha_{(m)} = 0 \tag{7.14}$$

for  $p \in \mathbb{Z}_+$ , where by definition, the trace  $\text{tr} \varphi_{(m)} := \sum_{j=1,2} \varphi_{(m)}^{jj}$ , and whose solution, a set of matrices  $\{\alpha_{(m)} \in End \mathbb{C}^2 : m = \overline{0, N}\}$ , generates the searched for seed element (7.7).

For solving a system of the matrix algebraic equations (4.22) we put the degree  $N = 2$  and solve successively the following three matrix algebraic equations:

$$\sum_{m=0}^2 \alpha_{(m)} \text{tr} \varphi_{(m)} + \sum_{m=0}^2 \alpha_{(m)} \varphi_{(m)} + \sum_{m=0}^2 \varphi_{(m)}^T \alpha_{(m)} = 0 \tag{7.15}$$

at  $p = 0$ ,

$$\sum_{m=0}^2 \alpha_{(m)} \text{tr} \varphi_{(m+1)} + \sum_{m=0}^2 \alpha_{(m)} \varphi_{(m+1)} + \sum_{m=0}^2 \varphi_{(m+1)}^T \alpha_{(m)} = 0 \tag{7.16}$$

at  $p = 1$ , and

$$\sum_{m=0}^2 \alpha_{(m)} \text{tr} \varphi_{(m+2)} + \sum_{m=0}^2 \alpha_{(m)} \varphi_{(m+2)} + \sum_{m=0}^2 \varphi_{(m+2)}^T \alpha_{(m)} = 0 \tag{7.17}$$

at  $p = 2$ . For example, a  $p = 2$  they naturally reduce to the following matrix equation

$$\alpha_{(0)} \text{tr} \varphi_{(2)} + \alpha_{(0)} \varphi_{(2)} + \varphi_{(2)}^T \alpha_{(0)} = 0, \tag{7.18}$$

whose general solution gives rise to an exact expression for the seed element (7.8), and thus to the representation of the Korteweg-de Vries dynamical system as a Hamiltonian flow

$$\partial \tilde{l} / \partial t = -ad_{\nabla h(\tilde{l})}^* \tilde{l}, \tag{7.19}$$

exactly equivalent to that on the functional manifold  $M$ . More detailed properties of the matrix equation (7.18) and analysis of its solutions is planned to be presented elsewhere.

### The group orbit structure of the Chaplygin hydrodynamical system

Consider the following Chaplygin [32-35], hydrodynamic system

$$u_t = -uu_x - kv_x v^{-3}, \tag{8.1}$$

$$v_t = -(uv)_x,$$

where  $k \in \mathbb{R}$  is a constant parameter,  $(u, v) \in M \subset C^\infty(\mathbb{R} / 2\pi\mathbb{Z}; \mathbb{R}^2)$  are  $2\pi$ -periodic dynamical variables on the functional manifold  $M$  with respect to the evolution parameter  $t \in \mathbb{R}$ . To describe the geometric structure of the system (8.1),

let us define the loop Lie algebra  $\tilde{\mathcal{G}} := \widehat{diff}(\mathbb{T}^1_{\mathbb{C}})$  on the one-dimensional complexified torus  $\mathbb{T}^1_{\mathbb{C}}$  and take a seed element  $\tilde{l} \in \tilde{\mathcal{G}}^*$  in the following form:

$$\tilde{l} = \left[ \left( \frac{1}{8} \alpha_x + uu_x \right) \lambda + \frac{1}{2} u_x \lambda^3 \right] dx + \left[ \frac{3}{8} (\alpha + 4u^2) + \frac{5}{2} u \lambda^2 + \lambda^4 \right] d\lambda, \tag{8.2}$$

where we have put  $\alpha := kv^{-2} + u^2$ , and calculate asymptotic expansions of gradients for some Casimir functionals  $h^{(y)}, h^{(t)}$  and  $h^{(s)} \in I(\tilde{\mathcal{G}}^*)$ :

$$\nabla h^{(t)}(l) := \nabla h^{(2)}(l), \nabla h^{(y)}(l) := \nabla h^{(4)}(l), \nabla h^{(s)}(l) := \nabla h^{(6)}(l), \tag{8.3}$$

where

$$\begin{aligned} \nabla h^{(2)}(l) &= \begin{pmatrix} -2 \\ 0 \end{pmatrix} \lambda^2 + \begin{pmatrix} 0 \\ u_x \end{pmatrix} \lambda^1 + \begin{pmatrix} u \\ 0 \end{pmatrix} \lambda^0 + O(\lambda^{-1}) \\ \nabla h^{(4)}(l) &= \begin{pmatrix} -8 \\ 0 \end{pmatrix} \lambda^4 + \begin{pmatrix} 0 \\ 4u_x \end{pmatrix} \lambda^3 + \begin{pmatrix} -4u \\ 0 \end{pmatrix} \lambda^2 + \\ &+ \begin{pmatrix} 0 \\ \alpha_x \end{pmatrix} \lambda^1 + \begin{pmatrix} \alpha \\ 0 \end{pmatrix} \lambda^0 + O(\lambda^{-1}) \end{aligned} \tag{8.4}$$

and

$$\begin{aligned} \nabla h^{(6)}(l) &= \begin{pmatrix} -2 \\ 0 \end{pmatrix} \lambda^6 + \begin{pmatrix} 0 \\ u_x \end{pmatrix} \lambda^5 + \begin{pmatrix} -3u \\ 0 \end{pmatrix} \lambda^4 + \\ &+ \begin{pmatrix} 0 \\ \alpha_x / 4 + uu_x \end{pmatrix} \lambda^3 + \begin{pmatrix} -\alpha / 4 - 1 / 2u^2 \\ 0 \end{pmatrix} \lambda^2 + \\ &+ \begin{pmatrix} 0 \\ -(u\alpha)_x / 8 \end{pmatrix} \lambda^1 + \begin{pmatrix} u\alpha / 8 \\ 0 \end{pmatrix} \lambda^0 + O(\lambda^{-1}). \end{aligned} \tag{8.5}$$

as  $\lambda \rightarrow \infty$ . The corresponding Lax-Sato vector field generators are, by definition, equal to the expressions

$$\begin{aligned} \nabla h_+^{(t)}(l) &:= (\nabla h^{(2)}(l))|_+ = \begin{pmatrix} -2 \\ 0 \end{pmatrix} \lambda^2 + \begin{pmatrix} 0 \\ u_x \end{pmatrix} \lambda^1 + \begin{pmatrix} u \\ 0 \end{pmatrix} \lambda^0, \\ \nabla h_+^{(y)}(l) &:= (\nabla h^{(4)}(l))|_+ = \begin{pmatrix} -8 \\ 0 \end{pmatrix} \lambda^4 + \\ &+ \begin{pmatrix} 0 \\ 4u_x \end{pmatrix} \lambda^3 + \begin{pmatrix} -4u \\ 0 \end{pmatrix} \lambda^2 + \begin{pmatrix} 0 \\ \alpha_x \end{pmatrix} \lambda^1 + \begin{pmatrix} \alpha \\ 0 \end{pmatrix} \lambda^0, \end{aligned} \tag{8.6}$$

and

$$\begin{aligned} \nabla h_+^{(s)}(l) &:= (\nabla h^{(6)}(l))|_+ = \begin{pmatrix} -2 \\ 0 \end{pmatrix} \lambda^6 + \begin{pmatrix} 0 \\ u_x \end{pmatrix} \lambda^5 + \\ &+ \begin{pmatrix} -3u \\ 0 \end{pmatrix} \lambda^4 + \begin{pmatrix} 0 \\ \alpha_x / 4 + uu_x \end{pmatrix} \lambda^3 + \\ &+ \begin{pmatrix} -\alpha / 4 - 1 / 2u^2 \\ 0 \end{pmatrix} \lambda^2 + \begin{pmatrix} 0 \\ -(u\alpha)_x / 8 \end{pmatrix} \lambda^1 + \begin{pmatrix} u\alpha / 8 \\ 0 \end{pmatrix} \lambda^0, \end{aligned} \tag{8.7}$$

as  $\lambda \rightarrow \infty$ . Based now on the gradient expressions (8.6) and (8.7), one can calculate successively the following evolution flows:

$$\left. \begin{aligned} \partial \tilde{l} / \partial t &= -ad^* \nabla h_+^{(t)}(\tilde{l}) \sim \left\{ \begin{aligned} u_t &= -(u^2 - kv^{-2})_x, \\ v_t &= -(uv)_x, \end{aligned} \right\} \end{aligned} \tag{8.8}$$

with respect to the evolution parameter  $t \in \mathbb{R}$ , being equivalent to the hydrodynamical system (8.1),

$$\left. \begin{aligned} \partial \tilde{l} / \partial y &= -ad^* \nabla h_+^{(y)}(\tilde{l}) \sim \left\{ \begin{aligned} u_y &= -[uv(u^2 + kv^{-2})]_x \\ v_y &= -[(u^2 + kv^{-2})v]_x \end{aligned} \right\} \end{aligned} \tag{8.9}$$

with respect to the evolution parameter  $y \in \mathbb{R}$ , and

$$\left. \begin{aligned} \partial \tilde{l} / \partial s &= -ad^* \nabla h_+^{(s)}(\tilde{l}) \sim \left\{ \begin{aligned} u_s &= -(-3\alpha^2 + 4u^4) / 12 \\ v_s &= -[(u^2 + kv^{-2})uv]_x / 3 \end{aligned} \right\} \end{aligned} \tag{8.10}$$

with respect to the evolution parameter  $s \in \mathbb{R}$ . Insomuch, by construction, all these flows are commuting to each other, that can be rewritten as the following set

$$[\partial / \partial t + \nabla h_+^{(t)}(l), \partial / \partial y + \nabla h_+^{(y)}(l)] = 0,$$

$$[\partial / \partial t + \nabla h_+^{(t)}(l), \partial / \partial y + \nabla h_+^{(s)}(l)] = 0,$$

$$[\partial / \partial t + \nabla h_+^{(s)}(l), \partial / \partial y + \nabla h_+^{(y)}(l)] = 0, \tag{8.11}$$

of commuting to each other Lax-Sato type vector fields on the complexified torus  $\mathbb{T}_{\mathbb{C}}^1$  for all parameters  $t, y$  and  $s \in \mathbb{R}$ , giving rise to three new compatible systems of integrable heavenly type dispersionless differential equations. The obtained above result can be formulated as the following theorem.

**Theorem 8.1:** *The Chaplygin hydrodynamic system (8.8) is equivalent to the completely integrable Hamiltonian system (8.10) on the adjoint space  $\tilde{\mathcal{G}}^*$  to the loop Lie algebra  $\tilde{\mathcal{G}} \simeq \widetilde{\text{diff}}(\mathbb{T}_{\mathbb{C}}^1)$  of vector fields on the complexified torus  $\mathbb{T}_{\mathbb{C}}^1$ . The related Casimir functionals on  $\tilde{\mathcal{G}}^*$  generate an infinite hierarchy of commuting to each other additional both Hamiltonian systems, like (8.9) and (8.10), and Lax-Sato type vector fields on  $\mathbb{T}_{\mathbb{C}}^1$ , resulting in some new heavenly type dispersionless equations.*

As it was demonstrated in [22]. Chaplygin hydrodynamic system (8.8) is closely related with a class of completely integrable Monge type equations, whose geometric structure was also recently analyzed in [14], using a different approach, based on the Grassmann manifold embedding properties of general differential systems defined on jet-submanifolds. The latter poses an interesting problem of finding relationships between different geometric approaches to describing completely integrable dispersionless differential systems.

## Conclusion

Whithin the review we described the Lie-algebraic approach to studying vector fields on the complexified  $n$ -dimensional torus and the related Lie-algebraic structures, which made it possible to construct a wide class of multi-dimensional dispersionless integrable systems, describing conformal structure generating equations of modern mathematical physics. There was also described a modification of the approach subject to the spatial dimensional invariance and meromorphicity of the related differential-geometric structures, giving rise to new generalized multi-dimensional conformal metric equations. There have been analyzed in detail the related differential-geometric structures of the Einstein-Weyl conformal metric equation, the modified Einstein-Weyl metric equation, the Dunajski heavenly equation system, the first and second conformal structure generating equations, the inverse first Shabat reduction heavenly equation, the first and modified Plebański heavenly equations and its multi-dimensional generalizations, the Husain heavenly equation and its multi-dimensional generalizations, the general Monge equation and its multi-dimensional generalizations and superconformal analogs of the Whitham heavenly equation. We also investigated geometric structures of a class of spatially one-dimensional completely integrable Korteweg-de Vries and Chaplygin type hydrodynamic systems, which proved to be deeply connected with differential systems on the complexified

torus and the related diffeomorphisms group orbits on them. An interesting inference from the construction, presented in the work, is the existence of dual seed elements and the related compatible hierarchies of the integrable Chaplygin type hydrodynamic evolution systems, whose generating Casimir functionals are related to each other via a simple affine shifting symmetry.

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