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6 **Wick–Tzitzeica solitons and their Monge–Ampère equation**

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20 We apply the Wick rotation to the Monge–Ampère equation of Tzitzeica graphs and we  
 21 introduce the Wick–Tzitzeica solitons as complex functions solving the new equation.  
 22 Some known Tzitzeica surfaces yields examples of these new solitons and we analyze  
 23 them. To a second Wick–Tzitzeica soliton, we associate a homogeneous ODE system of  
 24 gradient type which is Nambu–Poisson.

25 *Keywords:* Tzitzeica equation; Tzitzeica surface; Wick rotation; Wick–Tzitzeica soliton;  
 26 Monge–Ampère equation.

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28 **1. Introduction: A Review on Tzitzeica Geometries**

29 Let  $M \subset \mathbb{R}^3$  be a orientable and regular surface in the Euclidean 3-dimensional  
 30 space with the Cartesian coordinates  $(x, y, z)$ ; we denote by  $K(p)$  the Gaussian  
 31 curvature in the point  $p \in M$ . From a historical point of view, the first centro-  
 32 affine invariant of  $M$  was introduced by Georges Tzitzeica in [13] as the function  
 33  $Tzitzeica(M) : M \rightarrow \mathbb{R}$ :

$$Tzitzeica(M)(p) := \frac{K(p)}{d^4(p)}, \quad (1.1)$$

34 where  $d(p) := d(O, T_p M)$  is the Euclidean distance from the origin  $O \in \mathbb{R}^3$  to tan-  
 35 gent space  $T_p M$ ; several historical details are presented in [1]. Hence, he introduced  
 36 a remarkable class of surfaces (and later hypersurfaces in the same manner) by

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1 asking the constancy of this function (the constant being called below as *Tzitzeica*  
2 *value*) and these are called *Tzitzeica surfaces* from a long time.

3 This class of surfaces is intimately related to two classes of remarkable partial  
4 differential equations (PDEs):

5 (1) *Monge–Ampère equations* since for an explicit expression of  $M$ , namely  $z =$   
6  $z(x, y)$ , the right-hand side of (1.1) is a Monge–Ampère expression:

$$\text{Tzitzeica}(M)(x, y, z) = \frac{z_{xx}z_{yy} - z_{xy}^2}{(xz_x + yz_y - z)^4} (= \text{constant}), \quad (1.2)$$

7 It follows that if  $z = z(x, y)$  is a Tzitzeica graph then a linear deformation  
8 (equivalently centro-affine transformation)  $\tilde{z}(x, y) := z(x, y) + \alpha x + \beta y$  with  
9  $\alpha, \beta \in \mathbb{R}$  is also a Tzitzeica graph with the same Tzitzeica value. We remark  
10 here that not all Tzitzeica surfaces are expressed globally as a graph.

11 (2) The so-called *Tzitzeica equation* for  $M$  given in asymptotic coordinates  $(u, v)$   
12 (for the hyperbolic case  $K < 0$ , i.e.  $\text{Tzitzeica}(M) < 0$ ) since then the compati-  
13 bility relation of the Gauss–Weingarten equations is an equation in a function  
14  $h = h(u, v)$ :

$$(\ln h)_{uv} = h - h^{-2}. \quad (1.3)$$

15 Although the Tzitzeica equation (1.3) was derived by Tzitzeica himself and  
16 extensively studied, especially from a solitonic point of view [4], there are few exam-  
17 ples of Tzitzeica surfaces, see [12, Chap. 13]; remark that we fixed (1.3) as Tzitzeica  
18 equation since throughout the mathematics literature there are a few equations that  
19 are referred to as the Tzitzeica equation depending on how the surface is defined.  
20 Our study below restricts to two surfaces also found by Tzitzeica:

$$M_1 : xyz = 1, \quad M_2 : z(x^2 + y^2) = 1, \quad (1.4)$$

21 which are generalized in arbitrary dimension in [5]. Their Tzitzeica value is

$$\begin{aligned} \text{Tzitzeica}(M_1) &= \frac{1}{27} > 0, \\ \text{Tzitzeica}(M_2) &= -\frac{4}{27} < 0. \end{aligned} \quad (1.5)$$

22 Let us remark also that Tzitzeica himself gives at [13, p. 1258] the generalization  
23 of  $M_1$  with arbitrary coefficients:

$$M_1^{\text{general}} : (a_1x + b_1y + c_1z)(a_2x + b_2y + c_2z)(a_3x + b_3y + c_3z) = 1, \quad (1.6)$$

24 which is an algebraic surface of order 3.

25 Another very interesting Tzitzeica surface was introduced in [2]:

$$\begin{aligned} M_3 : z &= -\frac{3 + xy}{x + y}, \\ \text{Tzitzeica}(M_3) &= -\frac{1}{108} < 0, \end{aligned} \quad (1.7)$$

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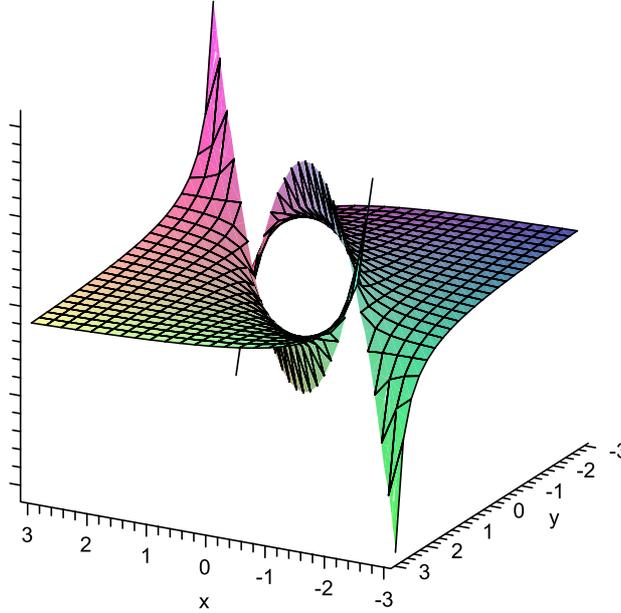


Fig. 1.  $M_3$ .

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1 which can be called as *Euler–Tzitzeica surface* due to its relationship with the Euler  
 2 line in triangle geometry. In [4], we present the pictures of  $M_1$  and  $M_2$ ; now we  
 3 include the plot of  $M_3$ :

4 The Maple software yields its Gaussian curvature:

$$K(x, y) = \frac{-3(x+y)^4}{(x^4 + 2x^3y + 3x^2y^2 - 3x^2 + 2xy^3 - 3y^2 + y^4 + 9)^2}. \quad (1.8)$$

5 Also, a transformation of coordinates:

$$T : x = -\bar{x} + \bar{y} + \bar{z}, \quad y = \bar{x} - \bar{y} + \bar{z}, \quad z = \bar{x} + \bar{y} - \bar{z} \quad (1.9)$$

6 yields a new equation for  $M_3$ :

$$M_3 : \bar{x}^2 + \bar{y}^2 + \bar{z}^2 - (\bar{x} - \bar{y})^2 - (\bar{y} - \bar{z})^2 - (\bar{z} - \bar{x})^2 = -3. \quad (1.10)$$

7 The inverse of the transformation  $T$  is

$$T^{-1} : \bar{x} = \frac{1}{2}(y+z), \quad \bar{y} = \frac{1}{2}(z+x), \quad \bar{z} = \frac{1}{2}(x+y). \quad (1.11)$$

8 For example, two points of  $M_3$  with integer coordinates are  $P_3(1, 1, -2)$  and  
 9  $P'_3(-1, -1, 2)$  which are the intersection of  $M_3$  with the plane  $\pi : x + y + z = 0$ ; the  
 10 curvature in these points is  $K(P_3) = K(P'_3) = -\frac{1}{3}$ . Their image through  $T^{-1}$  are  
 11 the points  $\bar{P}_3(-\frac{1}{2}, -\frac{1}{2}, 1)$ ,  $\bar{P}'_3(\frac{1}{2}, \frac{1}{2}, -1)$  which are the intersections of  $\bar{M}_3$  with  $\pi$ . A  
 12 point on  $M_1$  with integer coordinates is  $P_1(1, 1, 1)$  while similar points on  $M_2$  are  
 13  $P_2(1, 0, 1)$ ,  $P'_2(0, 1, 1)$ .

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1 In order to enlarge the study of Tzitzeica two-dimensional geometries, we com-  
 2 plexify the Monge–Ampère equation (1.2) through a Wick rotation. More precisely,  
 3 we have as model the duality between Born–Infeld solitons and minimal surfaces  
 4 stated in [9] and realized through a Wick rotation. On this way, we introduce a  
 5 new class of solitons, called *Wick–Tzitzeica*, which are generally speaking special  
 6 functions  $\varphi : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ . Other solitonic tools in the study of Tzitzeica surfaces  
 7 are presented in our previous work [4] in relationship with [14–16].

8 In the following section, we study the Wick–Tzitzeica solitons associated to the  
 9  $M_{1,2,3}$  and several remarks concerning these complex functions are provided. A last  
 10 section is devoted to some homogeneous ODE systems of gradient type and that  
 11 corresponding to the Wick–Tzitzeica soliton  $\varphi_2$  is described in the Nambu–Poisson  
 12 formalism of multiple Hamiltonians.

## 13 2. Wick Rotation for Tzitzeica–Monge–Ampère Equation

14 We return now to a Tzitzeica graph  $M : z = g(x, y)$  and its Tzitzeica–Monge–  
 15 Ampère equation:

$$g_{xx}g_{yy} - g_{xy}^2 = \text{Tzitzeica}(g)(xg_x + yg_y - g)^4 \quad (2.1)$$

16 for which a Wick rotation  $g(x, y) = \varphi(x, iy)$  is applied. After a straightforward  
 17 computation, we arrive at the following definition.

18 **Definition 2.1.** Let  $\lambda$  be a given real number. The  $\lambda$ -*Wick–Tzitzeica equation* is

$$\varphi_{xy}^2 - \varphi_{xx}\varphi_{yy} = \lambda(x\varphi_x + y\varphi_y - \varphi)^4 \quad (2.2)$$

19 and a solution  $(x, y) \in D \subseteq \mathbb{R}^2 \rightarrow \varphi(x, y) \in \mathbb{C}$  is called *Wick–Tzitzeica soliton*.

20 **Example 2.2.** (i) The examples of introduction yield the following Wick–Tzitzeica  
 21 solitons:

$$\begin{aligned} \varphi_1(x, y) &= \frac{i}{xy} = ig_1(x, y), & \varphi_2(x, y) &= \frac{1}{x^2 - y^2}, \\ \varphi_3(x, y) &= -\frac{xy + 3i}{ix + y}. \end{aligned} \quad (2.3)$$

22 The corresponding  $\lambda_i$  is  $\text{Tzitzeica}(M_i)$ . We note that the  $O(2)$ -invariance of the  
 23 Tzitzeica graph  $M_2$  yields the Lorentz  $O(1, 1)$ -invariance of  $\varphi_2$ ; the centro-affine  
 24 invariants in Minkowski geometry are discussed in [3]. Remark that  $\varphi_1$  and  $\varphi_3$   
 25 are complex-valued while  $\varphi_2$  is real-valued; also we point out that the change  
 26 of variables  $x = \frac{1}{2}(\tilde{x} + \tilde{y})$ ,  $y = \frac{1}{2}(\tilde{x} - \tilde{y})$  yields that  $\varphi_2(x, y) = g_1(\tilde{x}, \tilde{y})$  which  
 27 means that the graph of  $\varphi_2$  is exactly  $M_1$ . We express also these functions in  
 28 the complex variable  $z = x + iy$ :

$$\varphi_1(z, \bar{z}) = \frac{4}{\bar{z}^2 - z^2}, \quad \varphi_2(z, \bar{z}) = \frac{2}{z^2 + \bar{z}^2}, \quad \varphi_3(z, \bar{z}) = \frac{z^2 - \bar{z}^2 - 12}{4\bar{z}}. \quad (2.4)$$

1 Let us point out that also from the complex analysis point of view the pair  
 2  $(\frac{1}{\varphi_2(x,y)}, \frac{2i}{\varphi_1(x,y)})$  is respectively the real and the complex part of the holomor-  
 3 phic function  $F(z) = z^2$ , hence there are (Euclidean) harmonic maps, i.e. belongs  
 4 to the kernel of the Euclidean Laplacian  $\Delta := \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4\partial\bar{\partial}$ . Remark that  
 5  $(\frac{1}{g_1} = xy, \frac{1}{g_2} = x^2 + y^2)$  are hyperbolic harmonic maps, i.e. belongs to the kernel  
 6 of the hyperbolic Laplacian  $\Delta_h := \frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2}$ . The third Tzitzeica graph satisfies:  
 7  $\Delta_h(\frac{1}{g_3}) = \frac{(y-x)[3-(x^2+xy+y^2)]}{(xy+3)^3}$ .  
 8 (ii) If we allow in (1.6) the coefficients  $a, b$  and  $c$  to be complex, we get that  $M_2$   
 9 belongs also to  $M_1^{\text{general}}(\text{complex})$ . The graph of  $\varphi_2$  belongs to  $M_1^{\text{general}}(\text{real})$ .

10 **Example 2.3.** (i) The common solutions of (2.1) and (2.2) are the linear functions:  
 11  $\varphi_{\alpha,\beta}(x, y) = \alpha x + \beta y$  with coefficients  $\alpha, \beta \in \mathbb{R}$  and  $\lambda = \text{Tzitzeica} = 0$ .  
 12 (ii) In [12, p. 320], is given the hyperbolic paraboloid is given  $P_h : z = \sqrt{1 + axy}$   
 13 as Tzitzeica surface with  $\text{Tzitzeica}(P_h) = -\frac{a^2}{4} < 0$ ; in fact, all quadrics with  
 14 center are Tzitzeica surfaces. We derive the associated Wick–Tzitzeica soliton:

$$\varphi_a(x, y) = (1 - aixy)^{\frac{1}{2}} = \left(1 + \frac{a}{\varphi_1(x, y)}\right)^{\frac{1}{2}}, \quad \varphi_a(z, \bar{z}) = \frac{1}{2}[4 - a(z^2 - \bar{z}^2)]^{\frac{1}{2}}. \quad (2.5)$$

15 It follows a polynomial relationship between two Wick–Tzitzeica solitons:  
 16  $\varphi_1(\varphi_a^2 - 1) = a$ . For the usual Tzitzeica graphs  $g_{1,2,3}$  from the introduction, we  
 17 have the polynomial relation:  $g_1g_3^2(g_1 + 2g_2) = g_2(3g_1 + 1)^2$ .

18 **Remark 2.4.** (i) The Wick rotation is usually performed by rotating the time  
 19 coordinate in the Lorentz–Minkowski space-time to imaginary values. Here, we  
 20 apply it in a  $(1 + 1)$ -geometry based on coordinates  $(x, y)$  and choosing the  
 21 second coordinate, namely  $y$ , to rotate. We note that the Tzitzeica–Monge–  
 22 Ampère equation is invariant to the involution  $x \leftrightarrow y$ , hence the same results  
 23 are obtained if the first coordinate  $x$  is rotated.

24 (ii) The case of  $\varphi_1 = ig_1$  yields the question if this situation is an exception. A  
 25 simple computation yields that a Wick–Tzitzeica soliton is purely complex, i.e.  
 26  $\varphi^c = ig(x, y)$ , if and only if  $g$  is a Tzitzeica graph since  $g$  satisfies (2.1); the as-  
 27 sociated  $\lambda^c$  is  $-\text{Tzitzeica}(g)$ . This fact yields new examples of Wick–Tzitzeica  
 28 solitons:

$$\varphi_2^c = \frac{i}{x^2 + y^2} = \frac{i}{z\bar{z}}, \quad \varphi_3^c = -i\frac{3 + xy}{x + y} = \frac{2(\bar{z}^2 - z^2 - 12i)}{(1 - i)z + (1 + i)\bar{z}}, \quad (2.6)$$

$$\varphi_a^c = i\sqrt{1 + axy} = \frac{1}{2}\sqrt{-4 + ai(z^2 - \bar{z}^2)}. \quad (2.7)$$

29 Hence, we have another polynomial relation between two Wick–Tzitzeica soli-  
 30 tons:  $\varphi_1[(\varphi_a^c)^2 + 1] = -ai$ .

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- 1 (iii) More generally, let us start with a Monge–Ampère equation for real valued  
2  $g : D \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$ :

$$\det D^2 g = f(g, \nabla g) \quad (2.8)$$

- 3 and we associate *the Wick–Monge–Ampère equation* for  $\varphi = ig : D \rightarrow \mathbb{C}$ :

$$\det D^2 \varphi = i^n f\left(\frac{\varphi}{i}, \frac{\nabla \varphi}{i}\right). \quad (2.9)$$

- 4 Supposing that  $f$  is  $r$ -homogeneous:

$$f(\lambda u, \lambda v) = \lambda^r f(u, v) \quad (2.10)$$

- 5 we get that (2.9) becomes the equation:

$$\det D^2 \varphi = i^{n-r} f(\varphi, \nabla \varphi). \quad (2.11)$$

- 6 Let us remark that the  $f$  of Tzitzeica–Monge–Ampère equation (2.1) is homo-  
7 geneous with  $r = 4$ . The case of  $n - r$  being multiple of 4 can be considered as  
8 *self-Wick*; these solitons can be considered as pairs  $(g, \varphi = ig) : D \rightarrow (\mathbb{R}, i\mathbb{R})$   
9 satisfying the same Monge–Ampère equation (2.8).

If, instead of complex deformation  $g \in \mathbb{R} \rightarrow \varphi := ig \in i\mathbb{R}$ , we consider the classical Wick rotation  $g(x^1, \dots, x^{n-1}, x^n) = \varphi(x^1, \dots, x^{n-1}, ix^n)$  then (2.8) becomes

$$-\det D^2 \varphi = f(\varphi, \nabla \varphi) \quad (2.8Wick)$$

- 10 which is an equation in  $(x^1, \dots, x^{n-1}, ix^n)$ .

- 11 (iv) For the complex expression of a function  $\varphi(z, \bar{z})$  above, we compute also the  
12 determinant:

$$\Delta(\varphi) := \begin{vmatrix} \frac{\partial^2 \varphi}{\partial z^2} & \frac{\partial^2 \varphi}{\partial z \partial \bar{z}} \\ \frac{\partial^2 \varphi}{\partial z \partial \bar{z}} & \frac{\partial^2 \varphi}{\partial \bar{z}^2} \end{vmatrix}.$$

- 13 We obtain

$$\Delta(\varphi_1) = \frac{3}{4} \varphi_1^4, \quad \Delta(\varphi_2) = -3 \varphi_2^4, \quad (2.12)$$

$$\Delta(\varphi_a) = -16a^2 \varphi_a^{-4}, \quad \Delta(\varphi_3) = -48 \left( \frac{\partial^2 \varphi_3}{\partial z^2} \right)^4.$$

- 14 We remark the mild character of  $\varphi_{1,2,a}$ . Also,  $\Delta(\varphi_2^c) = -5(\varphi_2^c)^4$ ,  $\Delta(\varphi_a^c) =$   
15  $\frac{a^2}{16} (\varphi_a^c)^{-4}$ .

- 16 (v) In [11, p. 195], the geometrical theory of Monge–Amperè general equation is  
17 presented:

$$Az_{xx} + 2Bz_{xy} + Cz_{yy} + D + E(z_{xx}z_{yy} - z_{xy}^2) = 0 \quad (2.13)$$

- 18 as well as their classification in *elliptic/hyperbolic* class according to the posi-  
19 tivity/negativity of

$$\Delta := AC - B^2 - DE.$$

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1 Our (2.2) has  $A = B = C = 0$ ,  $D = \lambda(xz_x + yz_y - z)^4$  and  $E = -1$ . Then

$$\Delta(\lambda) = \lambda(xz_x + yz_y - z)^4 \quad (2.14)$$

2 and hence the Wick–Tzitzeica equation associated to  $M_1$  is elliptic while the  
3 Wick–Tzitzeica equations associated to  $M_2$  and  $M_3$  are hyperbolic. The ellip-  
4 ticity of  $M_1$  means the convexity of  $g_1 : \mathbb{R}_{+,+}^2 := \{(x, y) \in \mathbb{R}^2; x > 0, y > 0\} \rightarrow$   
5  $\mathbb{R}$ ,  $g_1(x, y) = \frac{1}{xy}$ . Recall, after [8, pp. 531 and 532], that a convex  $C^2$ -function  
6  $u : \Omega \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$  yields a *Monge–Ampère measure*  $\mu_u$ :

$$\mu_u(E) := \int_E \det D^2 u(x) dx \quad (2.15)$$

7 for any Borel set  $E \subset \Omega$ . Since

$$\det D^2 g_1(x, y) = \frac{3}{x^4 y^4}, \quad (2.16)$$

8 we get for its Monge–Ampère measure on products  $E = (a, b) \times (c, d) \subset \mathbb{R}_{+,+}^2$ :

$$\mu_{g_1}((a, b) \times (c, d)) = \frac{1}{3} \left( \frac{1}{a^3} - \frac{1}{b^3} \right) \left( \frac{1}{c^3} - \frac{1}{d^3} \right). \quad (2.17)$$

### 9 **3. The Homogeneous ODE Systems Associated to $g_2$ and $\varphi_2$**

10 Let  $u_1(x, y, z) = xyz$  be the natural 3D function associated to  $M_1$ , namely  $M_1$  is  
11 the level set of  $u_1$  and value 1. A very interesting appearance of  $u_1$  is as inverse  
12 Jacobi multiplier for the 3D quadratic Lotka–Volterra systems, conform [10, pp. 5  
13 and 6]. Also, in [15, p. 113], the gradient flow of  $u_1$  is discussed:

$$\begin{cases} \dot{x} = yz \\ \dot{y} = zx \\ \dot{z} = xy. \end{cases} \quad (3.1)$$

14 The same system appears in [6, p. 128, 7, p. 30] under the name of *Nahm system of*  
15 *static  $SU(2)$ -monopoles*. In a similar manner, we have for  $u_2(x, y, z) = z(x^2 + y^2)$   
16 of  $M_2$  the ODE system:

$$\begin{cases} \dot{x} = 2xz \\ \dot{y} = 2yz \\ \dot{z} = x^2 + y^2 \end{cases} \quad (3.2)$$

17 while for Wick potential  $u_2^{\varphi}(x, y, z) = z(x^2 - y^2)$ , we get

$$\begin{cases} \dot{x} = 2xz \\ \dot{y} = -2yz \\ \dot{z} = x^2 - y^2. \end{cases} \quad (3.3)$$

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1 Is easy to derive a pair of first integrals for these last two systems:

$$\begin{aligned} F_1^{g_2} &= \frac{y}{x}, & F_2^{g_2} &= x^2 + y^2 - 2z^2 = \frac{1}{\varphi_2(x, z)} + \frac{1}{\varphi_2(y, z)}; \\ F_1^{\varphi_2} &= xy = \frac{i}{\varphi_1}, & F_2^{\varphi_2} &= F_2^{g_2}. \end{aligned} \quad (3.4)$$

2 We remark that  $F_1^{\varphi_2}$  and  $F_2^{\varphi_2}$  are quadratic functions and using the formalism of  
3 [6], it follows that the system (3.3) admits a Nambu–Poisson description with  $F_1^{\varphi_2}$   
4 and  $F_2^{\varphi_2}$  as Hamiltonians. The function  $\frac{1}{g_2}(x, y) = x^2 + y^2$  is pointed out in [10, p. 9]  
5 as being the inverse Jacobi multiplier for the linear differential system:

$$\begin{cases} \dot{x} = \mu x - y \\ \dot{y} = x + \mu y \end{cases}, \quad \mu \neq 0 \leftrightarrow \frac{d}{dt} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} \mu & -1 \\ 1 & \mu \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

6 which is not of Poisson type.

7 For completeness, we consider also  $u_3(x, y, z) = xy + yz + zx$  and  $M_3$  appears  
8 as the level set of  $u_3$  corresponding to the value  $-3$ . The gradient system of  $u_3$  is  
9 again homogeneous:

$$\begin{cases} \dot{x} = y + z = \varphi_{1,1}(y, z) = 2\bar{x} \\ \dot{y} = z + x = \varphi_{1,1}(x, z) = 2\bar{y} \\ \dot{z} = x + y = \varphi_{1,1}(x, y) = 2\bar{z} \end{cases} \quad (3.5)$$

10 and admits a time-dependent first integral:

$$\mathcal{F} = e^{-2t}(x + y + z). \quad (3.6)$$

11 A compact form of the system (3.5) is

$$\frac{d}{dt} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2T^{-1} \begin{pmatrix} x \\ y \\ z \end{pmatrix}. \quad (3.7)$$

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