

# **Applied Mathematical Sciences**

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(continued following index)

George W. Bluman   Sukeyuki Kumei

# Symmetries and Differential Equations

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# Preface

In recent years there have been considerable developments in symmetry methods (group methods) for differential equations as evidenced by the number of research papers devoted to the subject. This is no doubt due to the inherent applicability of the methods to nonlinear differential equations. Symmetry methods for differential equations, originally developed by Sophus Lie, are highly algorithmic. They systematically unify and extend existing ad hoc techniques to construct explicit solutions for differential equations, most importantly for nonlinear differential equations. Often ingenious techniques for solving particular differential equations arise transparently from the group point of view, and thus it is somewhat surprising that symmetry methods are not more widely used.

A major portion of this book discusses work that has appeared since the publication of the book *Similarity Methods for Differential Equations*, Springer-Verlag, 1974, by G.W. Bluman and J.D. Cole. The present book includes a comprehensive treatment of Lie groups of transformations and thorough discussions of basic symmetry methods for solving ordinary and partial differential equations. No knowledge of group theory is assumed. Emphasis is placed on explicit computational algorithms to discover symmetries admitted by differential equations and to construct solutions resulting from symmetries.

This book should be particularly suitable for physicists, applied mathematicians, and engineers. Almost all of the examples are taken from physical and engineering problems including those concerned with heat conduction, wave propagation, and fluid flows. A preliminary version was used as lecture notes for a two-semester course taught by the first author at the University of British Columbia in 1987–88 to graduate and senior undergraduate students in applied mathematics and physics.

Chapters 1 through 4 encompass basic material. More specialized topics are covered in Chapters 5 through 7.

Chapter 1 introduces the basic ideas of group transformations and their connections with differential equations through a thorough treatment of dimensional analysis and generalizations of the well-known Buckingham Pi-theorem. This chapter should give the reader an intuitive grasp of the subject matter of the book in an elementary setting.

Chapter 2 develops the basic concepts of Lie groups of transformations and Lie algebras necessary in subsequent chapters. A Lie group of transfor-

mations is characterized in terms of its infinitesimal generators which form a Lie algebra.

Chapter 3 is concerned with ordinary differential equations. It is shown how group transformations are used to construct solutions and how to find group transformations leaving ordinary differential equations invariant. We present a reduction algorithm that reduces an  $n$ th order differential equation, admitting a solvable  $r$ -parameter Lie group of transformations, to an  $(n - r)$ th order differential equation plus  $r$  quadratures. We derive an algorithm to construct special solutions (invariant solutions) that are invariant under admitted Lie groups of transformations. For a first order differential equation such invariant solutions include separatrices and singular envelope solutions.

Chapter 4 is concerned with partial differential equations. It is shown how one finds group transformations leaving them invariant, how corresponding invariant solutions are constructed, and how group methods are applied to boundary value problems.

Chapter 5 discusses the connection between conservation laws and the invariance of Euler–Lagrange equations, arising from variational problems, under Lie groups of transformations. Various formulations of Noether’s theorem are presented to construct such conservation laws. This leads to generalizing the concept of Lie groups of point transformations of earlier chapters to Lie–Bäcklund transformations that account for higher order conservation laws associated with partial differential equations that have solutions exhibiting soliton behavior. We present algorithms to construct recursion operators generating infinite sequences of Lie–Bäcklund symmetries.

In Chapter 6 it is shown how group transformations can be used to determine whether or not a given differential equation can be mapped invertibly to a target differential equation. Algorithms are given to construct such mappings when they exist. In particular, we give necessary and sufficient conditions for mapping a given nonlinear system of partial differential equations to a linear system of partial differential equations and for mapping a given linear partial differential equation with variable coefficients to a linear partial differential equation with constant coefficients.

In Chapter 7 the concept of Lie groups of transformations is generalized further to include nonlocal symmetries of differential equations. We present a systematic method for finding a special class of nonlocal symmetries that are realized as local symmetries of related auxiliary systems (potential symmetries). The introduction of potential symmetries significantly extends the applicability of group methods to both ordinary and partial differential equations. Together with the mapping algorithms developed in Chapter 6, the use of potential symmetries allows one to find systematically non-invertible mappings that transform nonlinear partial differential equations to linear partial differential equations.

Chapters 2 through 7 can be read independently of Chapter 1. The ma-

terial in Chapter 2 is essential for all subsequent chapters but a reader only interested in scalar ordinary differential equations may omit Sections 2.3.3 to 2.3.5. Chapter 4 can be read independently of Chapter 3. A reader interested in conservation laws (Chapter 5) needs to know how to find Lie groups of transformations admitted by differential equations (Sections 3.2.3, 3.3.4, 4.2.3, 4.3.3). Chapter 6 can be read independently of Chapters 3 and 5.

Every topic is illustrated by examples. Almost all sections have many exercises. It is essential to do these exercises in order to obtain a working knowledge of the material. Each chapter ends with a Discussion section that puts its contents in perspective by summarizing major results, by referring to related works, and by introducing related material in subsequent chapters.

Within each section and subsection of a given chapter, definitions, theorems, lemmas, and corollaries are numbered separately as well as consecutively. For example, Definition 2.2.3-1 refers to the first definition and Theorem 2.2.3-1 to the first theorem in Section 2.2.3; Definition 1.4-1 refers to the first definition in Section 1.4. Exercises appear at the conclusion of a section; Exercise 1.3-4 refers to the fourth problem of Exercises 1.3.

We thank Greg Reid for helpful suggestions that improved Chapter 7, Alex Ma for his assistance, and Doug Jamison, Mei-Ling Fong, Sheila Hancock, Joanne Congo, Marilyn Lacate, Joan de Niverville, and Rita Sieber for their patience and care in typing various drafts of the manuscripts.

Vancouver, Canada

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# Contents

Preface	v	
Introduction	1	
1	Dimensional Analysis, Modelling, and Invariance	4
1.1	Introduction	4
1.2	Dimensional Analysis—Buckingham Pi-Theorem	4
1.2.1	Assumptions Behind Dimensional Analysis	5
1.2.2	Conclusions from Dimensional Analysis	6
1.2.3	Proof of the Buckingham Pi-Theorem	7
1.2.4	Examples	9
1.3	Application of Dimensional Analysis to Partial Differential Equations	14
1.3.1	Examples	15
1.4	Generalization of Dimensional Analysis—Invariance of Partial Differential Equations Under Scalings of Variables	22
1.5	Discussion	29
2	Lie Groups of Transformations and Infinitesimal Transformations	31
2.1	Lie Groups of Transformations	31
2.1.1	Groups	31
2.1.2	Examples of Groups	32
2.1.3	Groups of Transformations	33
2.1.4	One-Parameter Lie Group of Transformations	34
2.1.5	Examples of One-Parameter Lie Groups of Transformations	35
2.2	Infinitesimal Transformations	36
2.2.1	First Fundamental Theorem of Lie	37
2.2.2	Examples Illustrating Lie's First Fundamental Theorem	39



2.2.3	Infinitesimal Generators	40
2.2.4	Invariant Functions	43
2.2.5	Canonical Coordinates	44
2.2.6	Examples of Sets of Canonical Coordinates	47
2.2.7	Invariant Surfaces, Invariant Curves, Invariant Points	48
2.3	Extended Transformations (Prolongations)	53
2.3.1	Extended Group Transformations—One Dependent and One Independent Variable	55
2.3.2	Extended Infinitesimal Transformations—One Dependent and One Independent Variable	61
2.3.3	Extended Transformations—One Dependent and $n$ Independent Variables	63
2.3.4	Extended Infinitesimal Transformations—One Dependent and $n$ Independent Variables	66
2.3.5	Extended Transformations and Extended Infinitesimal Transformations— $m$ Dependent and $n$ Independent Variables	70
2.4	Multi-Parameter Lie Groups of Transformations; Lie Algebras	75
2.4.1	$r$ -Parameter Lie Groups of Transformations	75
2.4.2	Lie Algebras	80
2.4.3	Examples of Lie Algebras	82
2.4.4	Solvable Lie Algebras	85
2.5	Discussion	88
3	Ordinary Differential Equations	90
3.1	Introduction—Invariance of an Ordinary Differential Equation	90
3.1.1	Invariance of an ODE	90
3.1.2	Elementary Examples	92
3.1.3	Mapping of Solutions to Other Solutions from Group Invariance of an ODE	94
3.2	First Order ODE's	97
3.2.1	Canonical Coordinates	98
3.2.2	Integrating Factors	100
3.2.3	Determining Equation for Infinitesimal Transformations of a First Order ODE	102
3.2.4	Determination of First Order ODE's Invariant Under a Given Group	104
3.3	Second and Higher Order ODE's	109
3.3.1	Reduction of Order by Canonical Coordinates	110

3.3.2	Reduction of Order by Differential Invariants	112
3.3.3	Examples of Reduction of Order	115
3.3.4	Determining Equations for Infinitesimal Transformations of an $n$ th Order ODE	120
3.3.5	Determination of $n$ th Order ODE's Invariant Under a Given Group	124
3.4	Invariance of ODE's Under Multi-Parameter Groups	128
3.4.1	Invariance of a Second Order ODE Under a Two-Parameter Group	129
3.4.2	Invariance of an $n$ th Order ODE Under a Two-Parameter Group	132
3.4.3	Invariance of an $n$ th Order ODE Under an $r$ -Parameter Lie Group with a Solvable Lie Algebra	135
3.5	Applications to Boundary Value Problems	147
3.6	Invariant Solutions	149
3.6.1	Invariant Solutions for First Order ODE's—Separatrices and Envelopes	154
3.7	Discussion	160
4	Partial Differential Equations	163
4.1	Introduction—Invariance of a Partial Differential Equation	163
4.1.1	Invariance of a PDE	163
4.1.2	Elementary Examples	165
4.2	Invariance for Scalar PDE's	169
4.2.1	Invariant Solutions	169
4.2.2	Mapping of Solutions to Other Solutions from Group Invariance of a PDE	171
4.2.3	Determining Equations for Infinitesimal Transformations of a $k$ th Order PDE	172
4.2.4	Examples	176
4.3	Invariance for Systems of PDE's	195
4.3.1	Invariance of a System of PDE's	196
4.3.2	Invariant Solutions	196
4.3.3	Determining Equations for Infinitesimal Transformations of a System of PDE's	199
4.3.4	Examples	201
4.4	Applications to Boundary Value Problems	215
4.4.1	Formulation of Invariance of a BVP for a Scalar PDE	216
4.4.2	Incomplete Invariance for a Linear Scalar PDE	232

	4.4.3 Incomplete Invariance for a Linear System of PDE's	241
4.5	Discussion	249
5	Noether's Theorem and Lie-Bäcklund Symmetries	252
5.1	Introduction	252
5.2	Noether's Theorem	253
	5.2.1 Euler-Lagrange Equations	254
	5.2.2 Variational Symmetries and Conservation Laws; Boyer's Formulation	257
	5.2.3 Equivalent Classes of Lie-Bäcklund Transfor- mations; Lie-Bäcklund Symmetries	260
	5.2.4 Contact Transformations; Contact Symmetries	267
	5.2.5 Finding Variational Symmetries	272
	5.2.6 Noether's Formulation	274
	5.2.7 Examples of Higher Order Conservation Laws	279
5.3	Recursion Operators for Lie-Bäcklund Symmetries	283
	5.3.1 Recursion Operators for Linear Differential Equations	283
	5.3.2 Recursion Operators for Nonlinear Differential Equations	286
	5.3.3 Integro-Differential Recursion Operators	290
	5.3.4 Lie-Bäcklund Classification Problem	294
5.4	Discussion	300
6	Construction of Mappings Relating Differential Equations	302
6.1	Introduction	302
6.2	Notations; Mappings of Infinitesimal Generators	303
	6.2.1 Theorems on Invertible Mappings	307
6.3	Mapping of a Given DE to a Specific Target DE	308
	6.3.1 Construction of Non-Invertible Mappings	308
	6.3.2 Construction of Invertible Point Mappings	313
6.4	Invertible Mappings of Nonlinear PDE's to Linear PDE's	319
	6.4.1 Invertible Mappings of Nonlinear Systems of PDE's to Linear Systems of PDE's	320
	6.4.2 Invertible Mappings of Nonlinear Scalar PDE's to Linear Scalar PDE's	325

Contents		xiii
6.5	Invertible Mappings of Linear PDE's to Linear PDE's with Constant Coefficients	336
6.5.1	Examples of Mapping Variable Coefficient PDE's to Constant Coefficient PDE's	341
6.5.2	Mapping Constant Coefficient PDE's to Constant Coefficient PDE's	347
6.6	Discussion	350
7	Potential Symmetries	352
7.1	Introduction	352
7.2	Potential Symmetries for Partial Differential Equations	353
7.2.1	Examples of Potential Symmetries	356
7.2.2	Comparison of Point Symmetries of $R\{x, u\}$ and $S\{x, u, v\}$	362
7.2.3	Types of Potential Symmetries of Linear PDE's	366
7.2.4	Applications to Boundary Value Problems	368
7.2.5	Non-Invertible Mappings of Nonlinear PDE's to Linear PDE's	369
7.2.6	Conserved Forms	372
7.2.7	Inherited Symmetries	374
7.3	Potential Symmetries for Ordinary Differential Equations	379
7.3.1	An Example	380
7.4	Discussion	382
References		384
Author Index		393
Subject Index		397