Applied Mathematical Sciences 81 G.W. Bluman S. Kumei

Symmetries and Differential Equations



Christian G. Meyer

Symmetries and Differential Equations George W. Bluman, Sukeyuki Kumei, 2013-03-14 A major portion of this book discusses work which has appeared since the publication of the book Similarity Methods for Differential Equations Springer Verlag 1974 by the first author and J D Cole The present book also includes a thorough and comprehensive treatment of Lie groups of tranformations and their various uses 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 to 4 encompass basic material More specialized topics are covered in Chapters 5 to 7 CRC Handbook of Lie Group Analysis of Differential Equations, Volume III Nail H. Ibragimov, 2024-11-01 Today Lie group theoretical approach to differential equations has been extended to new situations and has become applicable to the majority of equations that frequently occur in applied sciences Newly developed theoretical and computational methods are awaiting application Students and applied scientists are expected to understand these methods Volume 3 and the accompanying software allow readers to extend their knowledge of computational algebra Written by the world's leading experts in the field this up to date sourcebook covers topics such as Lie B cklund conditional and non classical symmetries approximate symmetry groups for equations with a small parameter group analysis of differential equations with distributions integro differential equations recursions and symbolic software packages The text provides an ideal introduction to modern group analysis and addresses issues to both beginners and experienced researchers in the application of Lie group methods Symmetries and Integrability of Difference Equations Decio Levi, Raphaël Rebelo, Pavel Winternitz, 2017-06-30 This book shows how Lie group and integrability techniques originally developed for differential equations have been adapted to the case of difference equations Difference equations are playing an increasingly important role in the natural sciences Indeed many phenomena are inherently discrete and thus naturally described by difference equations More fundamentally in subatomic physics space time may actually be discrete Differential equations would then just be approximations of more basic discrete ones Moreover when using differential equations to analyze continuous processes it is often necessary to resort to numerical methods This always involves a discretization of the differential equations involved thus replacing them by difference ones Each of the nine peer reviewed chapters in this volume serves as a self contained treatment of a topic containing introductory material as well as the latest research results and exercises Each chapter is presented by one or more early career researchers in the specific field of their expertise and in

turn written for early career researchers As a survey of the current state of the art this book will serve as a valuable reference and is particularly well suited as an introduction to the field of symmetries and integrability of difference equations Therefore the book will be welcomed by advanced undergraduate and graduate students as well as by more advanced Solution of Ordinary Differential Equations by Continuous Groups George Emanuel, 2000-11-29 Written by an engineer and sharply focused on practical matters this text explores the application of Lie groups to solving ordinary differential equations ODEs Although the mathematical proofs and derivations in are de emphasized in favor of problem solving the author retains the conceptual basis of continuous groups and relates the theory to problems in engineering and the sciences The author has developed a number of new techniques that are published here for the first time including the important and useful enlargement procedure The author also introduces a new way of organizing tables reminiscent of that used for integral tables These new methods and the unique organizational scheme allow a significant increase in the number of ODEs amenable to group theory solution Solution of Ordinary Differential Equations by Continuous Groups offers a self contained treatment that presumes only a rudimentary exposure to ordinary differential equations Replete with fully worked examples it is the ideal self study vehicle for upper division and graduate students and professionals in applied mathematics engineering and the sciences Continuous Symmetries and Integrability of Discrete Equations Decio Levi, Pavel Winternitz, Ravil I. Yamilov, 2023-01-23 This book on integrable systems and symmetries presents new results on applications of symmetries and integrability techniques to the case of equations defined on the lattice This relatively new field has many applications for example in describing the evolution of crystals and molecular systems defined on lattices and in finding numerical approximations for differential equations preserving their symmetries. The book contains three chapters and five appendices The first chapter is an introduction to the general ideas about symmetries lattices differential difference and partial difference equations and Lie point symmetries defined on them Chapter 2 deals with integrable and linearizable systems in two dimensions. The authors start from the prototype of integrable and linearizable partial differential equations the Korteweg de Vries and the Burgers equations Then they consider the best known integrable differential difference and partial difference equations Chapter 3 considers generalized symmetries and conserved densities as integrability criteria The appendices provide details which may help the readers understanding of the subjects presented in Chapters 2 and 3 This book is written for PhD students and early researchers both in theoretical physics and in applied mathematics who are interested in the study of symmetries and integrability of difference equations Waves and Stability in Continuous Media -Proceedings of the 15th Conference on Wascom 2009 Antonio Maria Greco, Salvatore Rionero, Tommaso Ruggeri, 2010 This book contains recent contributions in the field of waves propagation and stability in continuous media The volume is the sixth in a series published by World Scientific since 1999 Geometry and Invariance in Stochastic Dynamics Stefania Ugolini, Marco Fuhrman, Elisa Mastrogiacomo, Paola Morando, Barbara Rüdiger, 2022-02-09 This book grew out of the Random

Transformations and Invariance in Stochastic Dynamics conference held in Verona from the 25th to the 28th of March 2019 in honour of Sergio Albeverio It presents the new area of studies concerning invariance and symmetry properties of finite and infinite dimensional stochastic differential equations This area constitutes a natural much needed extension of the theory of classical ordinary and partial differential equations where the reduction theory based on symmetry and invariance of such classical equations has historically proved to be very important both for theoretical and numerical studies and has given rise to important applications. The purpose of the present book is to present the state of the art of the studies on stochastic systems from this point of view present some of the underlying fundamental ideas and methods involved and to outline the main lines for future developments The main focus is on bridging the gap between deterministic and stochastic approaches with the goal of contributing to the elaboration of a unified theory that will have a great impact both from the theoretical point of view and the point of view of applications The reader is a mathematician or a theoretical physicist The main discipline is stochastic analysis with profound ideas coming from Mathematical Physics and Lie's Group Geometry While the audience consists essentially of academicians the reader can also be a practitioner with Ph D who is interested in efficient stochastic modelling The Porous Medium Equation Juan Luis Vazquez, 2007 The Heat Equation is one of the three classical linear partial differential equations of second order that form the basis of any elementary introduction to the area of PDEs and only recently has it come to be fairly well understood In this monograph aimed at research students and academics in mathematics and engineering as well as engineering specialists Professor Vazquez provides a systematic and comprehensive presentation of the mathematical theory of the nonlinear heatequation usually called the Porous Medium Equation PME This equation appears in a number of physical applications such as to describe processes involving fluid flow heat transfer or diffusion Other applications have been proposed in mathematical biology lubrication boundary layer theory andother fields Each chapter contains a detailed introduction and is supplied with a section of notes providing comments historical notes or recommended reading and exercises for the reader
Distribution Solutions of Nonlinear Systems of Conservation Laws Michael Sever, 2007 The local structure of solutions of initial value problems for nonlinear systems of conservation laws is considered Given large initial data there exist systems with reasonable structural properties for which standard entropy weak solutions cannot be continued after finite time but for which weaker solutions valued as measures at a given time exist At any given time the singularities thus arising admit representation as weak limits of suitable approximate solutions in the space of measures with respect to the space variable Two distinct classes of singularities have emerged in this context known as delta shocks and singular shocks Notwithstanding the similar form of the singularities the analysis of delta shocks is very different from that of singular shocks as are the systems for which they occur Roughly speaking the difference is that for delta shocks the density approximations majorize the flux approximations whereas for singular shocks the flux approximations blow up faster As against that admissible singular shocks have viscous structure **Applications of**

Lie Groups to Difference Equations Vladimir Dorodnitsyn,2010-12-01 Intended for researchers numerical analysts and graduate students in various fields of applied mathematics physics mechanics and engineering sciences Applications of Lie Groups to Difference Equations is the first book to provide a systematic construction of invariant difference schemes for nonlinear differential equations A guide to methods

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