

Symmetry Properties and Exact Solutions of the Fokker-Planck Equation

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Abstract

Symmetry properties of some Fokker-Planck equations are studied. In the one-dimensional case, when symmetry groups turn out to be six-parameter ones, this allows to find changes of variables to reduce such Fokker-Planck equations to the one-dimensional heat equation. The symmetry and the family of exact solutions of the Kramers equation are obtained.

The one-dimensional Fokker-Planck (FP) equation has the form

$$\frac{\partial u}{\partial t} = -\frac{\partial}{\partial x} [A(x, t)u] + \frac{1}{2} \frac{\partial^2}{\partial x^2} [B(x, t)u], \quad (1)$$

where $u = u(x, t)$ is the probability density; A and B are differentiable functions. This is the basic equation in the theory of continuous Markovian processes. The following FP equations are of special interest [1, 2]:

(a) diffusion in a gravitational field

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} (gu) + \frac{1}{2} D \frac{\partial^2 u}{\partial x^2}, \quad (2)$$

(b) the Ornstein-Uhlenbeck process

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} (kxu) + \frac{1}{2} D \frac{\partial^2 u}{\partial x^2}, \quad (3)$$

(c) the Rayleigh-type process

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left[\left(\gamma x - \frac{\mu}{x} \right) u \right] + \frac{1}{2} \mu \frac{\partial^2 u}{\partial x^2}, \quad (4)$$

(d) models in population genetics [2]

$$\frac{\partial u}{\partial t} = \frac{\alpha}{2} \frac{\partial^2}{\partial x^2} [(x-c)^2 u] + \beta \frac{\partial}{\partial x} [(x-c)u], \quad (5)$$

$$\frac{\partial u}{\partial t} = \frac{\partial^2}{\partial x^2} [(1-x^2)^2 u], \quad (6)$$

$$\frac{\partial u}{\partial t} = \frac{\alpha}{2} \frac{\partial^2}{\partial x^2} [x^2 (1-x^2)^2 u], \quad (7)$$

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Symmetry Analysis And Exact Solutions Of Equations Of Nonlinear Mathematical Physics

**George W. Bluman, Alexei F.
Cheviakov, Stephen Anco**



Symmetry Analysis And Exact Solutions Of Equations Of Nonlinear Mathematical Physics:

Symmetry Analysis and Exact Solutions of Equations of Nonlinear Mathematical Physics W. I. Fushchich, W. M. Shtelen, N. I. Serov, 2014-01-15 *Symmetry Analysis and Exact Solutions of Equations of Nonlinear Mathematical Physics* Vil'gel'm Il'ich Fushchich, Vladimir Mikhaïlovich Shtelen', Nikolaï Ivanovich Serov, 1993-02-28 This volume presents an account of the current state of algebraic theoretic methods as applied to linear and nonlinear multidimensional equations of mathematical and theoretical physics Equations are considered that are invariant under Euclid Galilei Schrödinger Poincaré conformal and some other Lie groups with special emphasis being given to the construction of wide classes of exact solutions of concrete nonlinear partial differential equations such as d'Alembert Liouville Monge Ampère Hamilton Jacobi eikonal Schrödinger Navier Stokes gas dynamics Dirac Maxwell Dirac Yang Mills etc Ansatz for spinor as well as scalar and vector fields are described and formulae for generating solutions via conformal transformations are found explicitly for scalar spinor vector and tensor fields with arbitrary conformal degree The classical three body problem is considered for the group theoretic point of view The symmetry of integro differential equations is also studied and the method of finding final nonlocal transformations is described Furthermore the concept of conditional symmetry is introduced and is used to obtain new non Lie Ansatz for nonlinear heat and acoustic equations The volume comprises an Introduction which presents a brief account of the main ideas followed by five chapters appendices and a comprehensive bibliography This book will be of interest to researchers and graduate students in physics and mathematics interested in algebraic theoretic methods in mathematical and theoretical physics [CRC Handbook of Lie Group Analysis of Differential Equations](#) Nail H. Ibragimov, 1995-10-24 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-Bäcklund 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 *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

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with other mathematical methods becomes an effective option to solve nonlinear problems **Applications of Symmetry Methods to Partial Differential Equations** George W. Bluman, Alexei F. Cheviakov, Stephen Anco, 2009-10-30 This is an accessible book on the advanced symmetry methods for differential equations including such subjects as conservation laws Lie Bäcklund symmetries contact transformations adjoint symmetries Noether's Theorem mappings with some modification potential symmetries nonlocal symmetries nonlocal mappings and non-classical method Of use to graduate students and researchers in mathematics and physics *Nonlinear Systems and Their Remarkable Mathematical Structures* Norbert Euler, Maria Clara Nucci, 2019-12-06 Nonlinear Systems and Their Remarkable Mathematical Structures Volume 2 is written in a careful pedagogical manner by experts from the field of nonlinear differential equations and nonlinear dynamical systems both continuous and discrete This book aims to clearly illustrate the mathematical theories of nonlinear systems and its progress to both non-experts and active researchers in this area Just like the first volume this book is suitable for graduate students in mathematics applied mathematics and engineering sciences as well as for researchers in the subject of differential equations and dynamical systems Features Collects contributions on recent advances in the subject of nonlinear systems Aims to make the advanced mathematical methods accessible to the non-experts Suitable for a broad readership including researchers and graduate students in mathematics and applied mathematics

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