

How to use Lie point symmetries of partial differential equations I: generating solutions by symmetry transformations

17.1 The structure of the set of symmetry generators

As the examples of the preceding chapter show, the symmetry generators of partial differential equations clearly divide into two classes: they may depend either on arbitrary constants or on arbitrary functions. The two will in general occur simultaneously, as the examples of the heat conduction equation

$$\begin{aligned} \mathbf{X} = & (a_1 + a_2x + a_3t + a_4tx) \frac{\partial}{\partial x} + (2a_2t + a_4t^2 + a_5) \frac{\partial}{\partial t} \\ & + [-\tfrac{1}{2}a_3xu - a_4(\tfrac{1}{2}ut + \tfrac{1}{4}ux^2) + a_6u + g(x, t)] \frac{\partial}{\partial u}, \end{aligned} \quad (17.1)$$

$$g_{,xx} - g_{,t} = 0$$

and Einstein's equations

$$\mathbf{X} = \xi^i(x^n) \frac{\partial}{\partial x^i} - (\xi^k_{,i} g_{kn} + \xi^k_{,n} g_{ik} + a_1 g_{in}) \frac{\partial}{\partial g_{in}} \quad (17.2)$$

show [although the function $g(x, t)$ in (17.1) is subject to the heat conduction equation, its initial values $g(x, 0)$ are arbitrary].

That part of a symmetry generator that depends on arbitrary constants will give rise to a Lie algebra (as was the case for Lie point symmetries of ordinary differential equations): if there are r independent parameters a_N ,

Symmetries Of Partial Differential Equations

Willi-hans Steeb



Symmetries Of Partial Differential Equations:

Symmetries of Partial Differential Equations A.M. Vinogradov, 2012-12-06 2 The authors of these issues involve not only mathematicians but also specialists in mathematical physics and computer sciences So here the reader will find different points of view and approaches to the considered field A M VINOGRADOV 3 Acta Applicandae Mathematicae 15 3 21 1989 1989 Kluwer Academic Publishers Symmetries and Conservation Laws of Partial Differential Equations Basic Notions and Results A M VINOGRADOV Department of Mathematics Moscow State University 117234 Moscow U S S R Received 22 August 1988 Abstract The main notions and results which are necessary for finding higher symmetries and conservation laws for general systems of partial differential equations are given These constitute the starting point for the subsequent papers of this volume Some problems are also discussed AMS subject classifications 1980 35A30 58005 58035 58H05 Key words Higher symmetries conservation laws partial differential equations infinitely prolonged equations generating functions o Introduction In this paper we present the basic notions and results from the general theory of local symmetries and conservation laws of partial differential equations More exactly we will focus our attention on the main conceptual points as well as on the problem of how to find all higher symmetries and conservation laws for a given system of partial differential equations Also some general views and perspectives will be discussed

Symmetry and Integration Methods for Differential Equations George Bluman, Stephen Anco, 2008-01-10 This text discusses Lie groups of transformations and basic symmetry methods for solving ordinary and partial differential equations It places emphasis on explicit computational algorithms to discover symmetries admitted by differential equations and to construct solutions resulting from symmetries This new edition covers contact transformations Lie Bäcklund transformations and adjoints and integrating factors for ODEs of arbitrary order Differential Equations Hans Stephani, 1989 In many branches of physics mathematics and engineering solving a problem means solving a set of ordinary or partial differential equations Nearly all methods of constructing closed form solutions rely on symmetries The emphasis in this text is on how to find and use the symmetries this is supported by many examples and more than 100 exercises This book will form an introduction accessible to beginning graduate students in physics applied mathematics and engineering Advanced graduate students and researchers in these disciplines will find the book a valuable reference

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 transformations 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

Symmetry Analysis of Differential Equations with Mathematica® Gerd Baumann, 2000-04-20 The first book to explicitly use Mathematica so as to allow researchers and students to more easily compute and solve almost any kind of differential equation using Lie's theory Previously time consuming and cumbersome calculations are now much more easily and quickly performed using the Mathematica computer algebra software The material in this book and on the accompanying CD ROM will be of interest to a broad group of scientists mathematicians and engineers involved in dealing with symmetry analysis of differential equations Each section of the book starts with a theoretical discussion of the material then shows the application in connection with Mathematica The cross platform CD ROM contains Mathematica version 3.0 notebooks which allow users to directly interact with the code presented within the book In addition the author's proprietary MathLie software is included so users can readily learn to use this powerful tool in regard to performing algebraic computations

Lie Symmetry Analysis of Fractional Differential Equations Mir Sajjad Hashemi, Dumitru Baleanu, 2020-07-09 The trajectory of fractional calculus has undergone several periods of intensive development both in pure and applied sciences During the last few decades fractional calculus has also been associated with the power law effects and its various applications It is a natural to ask if fractional calculus as a nonlocal calculus can produce new results within the well established field of Lie symmetries and their applications In Lie Symmetry Analysis of Fractional Differential Equations the authors try to answer this vital question by analyzing different aspects of fractional Lie symmetries and related conservation laws Finding the exact solutions of a given fractional partial differential equation is not an easy task but is one that the authors seek to grapple with here The book also includes generalization of Lie symmetries for fractional integro differential equations Features Provides a solid basis for understanding fractional calculus before going on to explore in detail Lie Symmetries and their applications Useful for PhD and postdoc graduates as well as for all mathematicians and applied researchers who use the powerful concept of Lie symmetries Filled with various examples to aid understanding of the topics

Aspects of Symmetries of Partial Differential Equations R. M. Edelstein, 2003 **Symmetries and Applications of Differential Equations** Albert C. J. Luo, Rafail K. Gazizov, 2021-12-14 This book is about Lie group analysis of differential equations for physical and engineering problems The topics include Approximate symmetry in nonlinear physical problems Complex methods for Lie symmetry analysis Lie group classification Symmetry analysis and conservation laws Conservative difference schemes Hamiltonian structure and conservation laws of three dimensional linear elasticity Involutive systems of partial differential equations This collection of works is written in memory of Professor Nail H Ibragimov 1939 2018 It could be used as a reference book in

differential equations in mathematics mechanical and electrical engineering **Introduction to Symmetry Analysis** Brian J. Cantwell, 2002-09-26 **Symmetry Analysis of Differential Equations** Daniel J. Arrigo, 2015-01-07 A self contained introduction to the methods and techniques of symmetry analysis used to solve ODEs and PDEs Symmetry Analysis of Differential Equations An Introduction presents an accessible approach to the uses of symmetry methods in solving both ordinary differential equations ODEs and partial differential equations PDEs Providing comprehensive coverage the book fills a gap in the literature by discussing elementary symmetry concepts and invariance including methods for reducing the complexity of ODEs and PDEs in an effort to solve the associated problems Thoroughly class tested the author presents classical methods in a systematic logical and well balanced manner As the book progresses the chapters graduate from elementary symmetries and the invariance of algebraic equations to ODEs and PDEs followed by coverage of the nonclassical method and compatibility Symmetry Analysis of Differential Equations An Introduction also features Detailed step by step examples to guide readers through the methods of symmetry analysis End of chapter exercises varying from elementary to advanced with select solutions to aid in the calculation of the presented algorithmic methods Symmetry Analysis of Differential Equations An Introduction is an ideal textbook for upper undergraduate and graduate level courses in symmetry methods and applied mathematics The book is also a useful reference for professionals in science physics and engineering as well as anyone wishing to learn about the use of symmetry methods in solving differential equations **Continuous Symmetries, Lie Algebras, Differential Equations And Computer Algebra** Willi-hans Steeb, 1996-09-30 This book is a comprehensive introduction to the application of continuous symmetries and their Lie algebras to ordinary and partial differential equations It is suitable for students and research workers whose main interest lies in finding solutions to differential equations It therefore caters for readers primarily interested in applied mathematics and physics rather than pure mathematics The book provides an application orientated text that is reasonably self contained A large number of worked examples have been included to help readers working independently of a teacher The advance of algebraic computation has made it possible to write programs for the tedious calculations in this research field and thus the book also makes a survey of computer algebra packages *Symmetries of Partial Differential Equations* Aleksandr Mikhailovich Vinogradov, 1989 **Continuous Symmetries, Lie Algebras, Differential Equations, and Computer Algebra** W.-H. Steeb, 1996 This book is a comprehensive introduction to the application of continuous symmetries and their Lie algebras to ordinary and partial differential equations It is suitable for students and research workers whose main interest lies in finding solutions to differential equations It therefore caters for readers primarily interested in applied mathematics and physics rather than pure mathematics The book provides an application orientated text that is reasonably self contained A large number of worked examples have been included to help readers working independently of a teacher The advance of algebraic computation has made it possible to write programs for the tedious calculations in this research field and thus the book also

makes a survey of computer algebra packages **Symmetries and Overdetermined Systems of Partial Differential Equations** Michael Eastwood, Willard Miller, 2009-04-23 This three week summer program considered the symmetries preserving various natural geometric structures There are two parts to the proceedings The articles in the first part are expository but all contain significant new material The articles in the second part are concerned with original research All articles were thoroughly refereed and the range of interrelated work ensures that this will be an extremely useful collection

An Introduction to Nonlocal and Generalized Lie Symmetries of Partial Differential Equations Ethan Levien, Wheaton College (Norton, Mass.), 2014 A symmetry of a differential equation is a transformation that takes a solution of the differential equation to another solution These transformations are useful in both pure and applied study of partial differential equations Of particular interest are symmetries which form Lie groups under the operation of function composition Lie theory guarantees that the structure of the symmetry group is determined by a set of vector fields called infinitesimal generators An interesting generalization is to allow the coefficients of these vector fields to depend on the partial derivatives of the dependent variable in the PDE This thesis presents an intuitive introduction to the theory of generalized symmetries Included are accessible arguments leading to well known results as well as details not well documented elsewhere The thesis concludes with a summary of some recent research regarding the theory of nonlocal symmetries or symmetries generated by infinitesimal generators whose coefficients are allowed to depend on anti derivatives of the dependent variable *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

Symmetries, Differential Equations and Applications Victor G. Kac, Peter J. Olver, Pavel Winternitz, Teoman Özer, 2018-11-04 Based on the third International Conference on Symmetries Differential Equations and Applications SDEA III this proceedings volume highlights recent important advances and trends in the applications of Lie groups including a broad area of topics in interdisciplinary studies ranging from mathematical physics to financial mathematics The selected and peer reviewed contributions gathered here cover Lie theory and symmetry methods in differential equations Lie algebras and Lie pseudogroups super symmetry and super integrability representation theory of Lie algebras classification problems conservation laws and geometrical methods The SDEA III held in honour of the Centenary of Noether's Theorem proven by the prominent German mathematician Emmy Noether at Istanbul Technical University in August 2017 provided a productive forum for academic researchers both junior and senior and students to discuss and share the latest developments in the theory and applications of Lie symmetry groups This work has an interdisciplinary appeal and will be a valuable read for researchers in mathematics

mechanics physics engineering medicine and finance CRC Handbook of Lie Group Analysis of Differential Equations, Volume I Nail H. Ibragimov, 2023-08-25 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 the modern group analysis and addresses issues to both beginners and experienced researchers in the application of Lie group methods Translations of Mathematical Monographs , 1962 Symmetries of Partial Differential Equations Aleksandr Mikhaïlovich Vinogradov, 1989

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