

Equivalence Transformations and Their Symbolic Computation

Alexei Cheviakov

(Alt. English spelling: Alexey Shevyakov)

Department of Mathematics and Statistics,
University of Saskatchewan, Saskatoon, Canada

April 2018



- 1 Notation and Variables
- 2 Equivalence Transformations
- 3 Computation of Generalized Equivalence Transformations

- 1 Notation and Variables
- 2 Equivalence Transformations
- 3 Computation of Generalized Equivalence Transformations

Variables:

- Independent: $\mathbf{x} = (x^1, x^2, \dots, x^n)$ or (t, x^1, x^2, \dots) or (t, x, y, \dots) .
- Dependent: $\mathbf{u} = (u^1(\mathbf{x}), u^2(\mathbf{x}), \dots, u^m(\mathbf{x}))$ or $(u(\mathbf{x}), v(\mathbf{x}), \dots)$.

Variables:

- Independent: $\mathbf{x} = (x^1, x^2, \dots, x^n)$ or (t, x^1, x^2, \dots) or (t, x, y, \dots) .
- Dependent: $\mathbf{u} = (u^1(\mathbf{x}), u^2(\mathbf{x}), \dots, u^m(\mathbf{x}))$ or $(u(\mathbf{x}), v(\mathbf{x}), \dots)$.

Partial derivatives:

- Notation:

$$\frac{\partial u^k}{\partial x^i} = u_{x^i}^k = u_i^k = \partial_i u^k.$$

- E.g.,

$$\frac{\partial}{\partial t} u(x, y, t) = u_t = \partial_t u.$$

- All first-order partial derivatives of \mathbf{u} : $\partial \mathbf{u}$.

- E.g.,

$$\mathbf{u} = (u^1(x, t), u^2(x, t)), \quad \partial \mathbf{u} = \{u_x^1, u_t^1, u_x^2, u_t^2\}.$$

Higher-order partial derivatives

- Notation: for example,

$$\frac{\partial^2}{\partial x^2} u(x, y, z) = u_{xx} = \partial_x^2 u.$$

- All p^{th} -order partial derivatives:

$$\begin{aligned} \partial^p u &= \left\{ u_{i_1 \dots i_p}^\mu \mid \mu = 1, \dots, m; \ i_1, \dots, i_p = 1, \dots, n \right\} \\ &= \left\{ \frac{\partial^p u^\mu(x)}{\partial x^{i_1} \dots \partial x^{i_p}} \mid \mu = 1, \dots, m; \ i_1, \dots, i_p = 1, \dots, n \right\} \end{aligned}$$

Higher-order partial derivatives

- Notation: for example,

$$\frac{\partial^2}{\partial x^2} u(x, y, z) = u_{xx} = \partial_x^2 u.$$

- All p^{th} -order partial derivatives:

$$\begin{aligned} \partial^p u &= \left\{ u_{i_1 \dots i_p}^\mu \mid \mu = 1, \dots, m; \ i_1, \dots, i_p = 1, \dots, n \right\} \\ &= \left\{ \frac{\partial^p u^\mu(x)}{\partial x^{i_1} \dots \partial x^{i_p}} \mid \mu = 1, \dots, m; \ i_1, \dots, i_p = 1, \dots, n \right\} \end{aligned}$$

Jet spaces

- We wish to work with differential equations as with algebraic equations.
- **Jet space of order p :** linear space $J^p(\mathbf{x}|\mathbf{u})$ with coordinates \mathbf{x} , \mathbf{u} , $\partial\mathbf{u}$, ..., $\partial^p\mathbf{u}$.

Differential functions

- A **differential function** defined on a subset of $J^p(\mathbf{x}|\mathbf{u})$ is an expression that may involve independent and dependent variables, and derivatives of dependent variables to some order $\leq p$.

$$F[\mathbf{u}] = F(\mathbf{x}, \mathbf{u}, \partial\mathbf{u}, \dots, \partial^p\mathbf{u}).$$

Differential functions

- A **differential function** defined on a subset of $J^p(\mathbf{x}|\mathbf{u})$ is an expression that may involve independent and dependent variables, and derivatives of dependent variables to some order $\leq p$.

$$F[\mathbf{u}] = F(\mathbf{x}, \mathbf{u}, \partial\mathbf{u}, \dots, \partial^p\mathbf{u}).$$

Differential equations

- A **system of differential equations** (PDE, ODE) of order k :

$$R^\sigma[\mathbf{u}] = R^\sigma(\mathbf{x}, \mathbf{u}, \partial\mathbf{u}, \dots, \partial^k\mathbf{u}) = 0, \quad \sigma = 1, \dots, N.$$

Differential functions

- A **differential function** defined on a subset of $J^p(\mathbf{x}|\mathbf{u})$ is an expression that may involve independent and dependent variables, and derivatives of dependent variables to some order $\leq p$.

$$F[\mathbf{u}] = F(\mathbf{x}, \mathbf{u}, \partial\mathbf{u}, \dots, \partial^p\mathbf{u}).$$

Differential equations

- A **system of differential equations** (PDE, ODE) of order k :

$$R^\sigma[\mathbf{u}] = R^\sigma(\mathbf{x}, \mathbf{u}, \partial\mathbf{u}, \dots, \partial^k\mathbf{u}) = 0, \quad \sigma = 1, \dots, N.$$

Example:

- The 1D **diffusion equation** for $u(x, t)$ can be written as

$$0 = u_t - u_{xx} = H(u, u_t, u_{xx}) = H[u],$$

that is, an algebraic equation in $J^2(x, t|u)$.

The **total derivative** of a differential function:

- A basic chain rule for $u = u(x, y)$:

$$\frac{\partial}{\partial x} g(x, y, u, u_x, u_y) = \frac{\partial g}{\partial x} + \frac{\partial g}{\partial u} u_x + \frac{\partial g}{\partial u_x} u_{xx} + \frac{\partial g}{\partial u_y} u_{xy}$$

- The **total derivative** does the same for differential functions on the jet space:

$$D_x g[u] = \frac{\partial g}{\partial x} + \frac{\partial g}{\partial u} u_x + \frac{\partial g}{\partial u_x} u_{xx} + \frac{\partial g}{\partial u_y} u_{xy},$$

where $x, y, u, u_x, u_y, u_{xx}, u_{xy}$ are **coordinates** in $J^2(x, y|u)$.

General case

- Independent variables: $\mathbf{x} = (x^1, x^2, \dots, x^n)$; dependent: $\mathbf{u}(\mathbf{x}) = (u^1, \dots, u^m)$.
- The **total derivative** operator with respect to x^i :

$$D_i = \frac{\partial}{\partial x^i} + u_i^\mu \frac{\partial}{\partial u^\mu} + u_{i_1}^\mu \frac{\partial}{\partial u_{i_1}^\mu} + u_{i_1 i_2}^\mu \frac{\partial}{\partial u_{i_1 i_2}^\mu} + \dots,$$

- 1 Notation and Variables
- 2 Equivalence Transformations**
- 3 Computation of Generalized Equivalence Transformations

Given:

- A family \mathcal{F}_K of DEs/systems $\mathbf{R}\{x; u; K\}$

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N.$$

- arbitrary elements (constitutive functions and/or parameters):

$$K = (K^1, \dots, K^L).$$

Equivalence transformations:

An *equivalence transformation* of a DE family \mathcal{F}_K is a change of variables and arbitrary elements $(x, u, K) \rightarrow (x^*, u^*, K^*)$ which maps every DE system $\mathbf{R}\{x; u; K\} \in \mathcal{F}_K$ into a DE system $\mathbf{R}\{x^*; u^*; K^*\} \in \mathcal{F}_K$.

Example:

- A family of diffusion equations

$$u_t = c^2(u)u_{xx}.$$

- Arbitrary element: $c = c(u)$.
- Scaling and translation-type equivalence transformations

$$x^* = A_3x + A_1, \quad t^* = A_4t + A_2, \quad u^*(x^*, t^*) = A_5u(x, t), \quad c^*(u^*) = \frac{A_3^2}{A_4}c(u).$$

- Then

$$u_{t^*}^* = (c^*(u^*))^2 u_{x^*x^*}^*.$$

- There are various kinds of equivalence transformations. Generally cannot be systematically computed.

A one-parameter Lie group of point equivalence transformations:

- equivalence transformations of the form

$$(x^*)^i = f^i(x, u; \varepsilon) = x^i + \varepsilon \xi^i(x, u) + O(\varepsilon^2), \quad i = 1, \dots, n,$$

$$(u^*)^\mu = g^\mu(x, u; \varepsilon) = u^\mu + \varepsilon \eta^\mu(x, u) + O(\varepsilon^2), \quad \mu = 1, \dots, m,$$

$$(K^*)^\ell = G^\ell(Q^\ell; \varepsilon) = K^\ell + \varepsilon \kappa^\ell(Q^\ell) + O(\varepsilon^2), \quad \ell = 1, \dots, L,$$

which form a Lie group.

Example:

- A family of diffusion equations $u_t = c^2(u)u_{xx}$.
- Arbitrary element: $c = c(u)$.
- Scaling and translation-type equivalence transformations

$$x^* = A_3x + A_1, \quad t^* = A_4t + A_2, \quad u^*(x^*, t^*) = A_5u(x, t), \quad c^*(u^*) = \frac{A_3^2}{A_4}c(u).$$

- Then $u_{t^*}^* = (c^*(u^*))^2 u_{x^* x^*}^*$.
- A 5-dimensional Lie group form with parameters ε_i , $i = 1, \dots, 5$:

$$x^* = e^{\varepsilon_3}x + \varepsilon_1, \quad t^* = e^{\varepsilon_4}t + \varepsilon_2, \quad u^*(x^*, t^*) = e^{\varepsilon_5}u(x, t), \quad c^*(u^*) = e^{\varepsilon_3 - \varepsilon_4/2}c(u),$$

- The corresponding infinitesimal generators:

$$X_1 = \frac{\partial}{\partial x}, \quad X_2 = \frac{\partial}{\partial t}, \quad X_3 = x \frac{\partial}{\partial x} + c \frac{\partial}{\partial c}, \quad X_4 = t \frac{\partial}{\partial t} - \frac{1}{2}c \frac{\partial}{\partial c}, \quad X_5 = u \frac{\partial}{\partial u}.$$

- The KdV family:

$$u_t + au_x + buu_x + qu_{xxx} = 0,$$

- three constant parameters $a, b, q \in \mathbb{R}$, $b, q \neq 0$.
- A basic set of equivalence transformations of the PDE family (??) is given by infinitesimal generators

$$Y_1 = \frac{\partial}{\partial x}, \quad Y_2 = \frac{\partial}{\partial t}, \quad Y_3 = \frac{\partial}{\partial u} - b \frac{\partial}{\partial a}, \quad Y_4 = t \frac{\partial}{\partial x} + \frac{\partial}{\partial a},$$

$$Y_5 = x \frac{\partial}{\partial x} + t \frac{\partial}{\partial t} + 2q \frac{\partial}{\partial q}, \quad Y_6 = x \frac{\partial}{\partial x} + 3t \frac{\partial}{\partial t} - 2u \frac{\partial}{\partial u} - 2a \frac{\partial}{\partial a},$$

$$Y_7 = x \frac{\partial}{\partial x} + 3t \frac{\partial}{\partial t} - 2a \frac{\partial}{\partial a} - 2b \frac{\partial}{\partial b}.$$

Example – the KdV family

- The KdV family:

$$u_t + au_x + buu_x + qu_{xxx} = 0,$$

- three constant parameters $a, b, q \in \mathbb{R}$, $b, q \neq 0$.
- The corresponding point transformations:

$$x^* = \frac{A_5}{A_6 A_7} (x - A_4 t) + A_1, \quad t^* = \frac{A_5}{A_6^3 A_7^3} t + A_2,$$

$$u^*(x^*, t^*) = A_6^2 (u(x, t) + A_3),$$

$$a^* = A_6^2 A_7^2 (a - A_3 b - A_4), \quad b^* = A_7^2 b, \quad q^* = A_5^2 q.$$

- Discrete, $u \rightarrow -u$, $b \rightarrow -b$: $A_5 = A_6 = i$, $A_7 = 1$.
- Another one, $b \rightarrow -b$, $q \rightarrow -q$: $A_5 = A_7 = i$, $A_6 = 1$.
- WLOG $b, q > 0$.

Example – the KdV family

- The KdV family:

$$u_t + au_x + buu_x + qu_{xxx} = 0,$$

- three constant parameters $a, b, q \in \mathbb{R}$, $b, q \neq 0$.

- Choices

$$A_1 = A_2 = A_3 = 0, \quad A_4 = a, \quad A_5 = A_6 = A_7 = 1,$$

$$x^* = x - at, \quad t^* = t, \quad u^*(x^*, t^*) = u(x, t)$$

and

$$A_1 = A_2 = A_4 = 0, \quad A_3 = a/b, \quad A_5 = A_6 = A_7 = 1,$$

$$x^* = x, \quad t^* = t, \quad u^*(x^*, t^*) = u(x, t) + A_3$$

yield

$$a^* \propto a - A_3 b - A_4 = 0$$

and a reduced PDE class

$$u_t + buu_x + qu_{xxx} = 0.$$

- The KdV family:

$$u_t + au_x + buu_x + qu_{xxx} = 0,$$

- three constant parameters $a, b, q \in \mathbb{R}$, $b, q \neq 0$.
- A further transformation with

$$A_1 = A_2 = A_3 = A_4 = 0, \quad A_5 = q^{-1/2}, \quad A_6 = 1, \quad A_7 = b^{-1/2}$$

maps

$$u_t + buu_x + qu_{xxx} = 0.$$

into the *standard KdV form* (no variable coefficients)

$$u_t + uu_x + u_{xxx} = 0.$$

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

A Lie group of point equivalence transformations:

$$(x^*)^i = f^i(x, u; \varepsilon) = x^i + \varepsilon \xi^i(x, u) + O(\varepsilon^2), \quad i = 1, \dots, n,$$

$$(u^*)^\mu = g^\mu(x, u; \varepsilon) = u^\mu + \varepsilon \eta^\mu(x, u) + O(\varepsilon^2), \quad \mu = 1, \dots, m,$$

$$(K^*)^\ell = G^\ell(Q^\ell; \varepsilon) = K^\ell + \varepsilon \kappa^\ell(Q^\ell) + O(\varepsilon^2), \quad \ell = 1, \dots, L.$$

- A **point symmetry** of a DE system $\mathbf{R}\{x; u\} \in \mathcal{F}_K$ is an **equivalence transformation** of the family \mathcal{F}_K if it is point symmetry for all systems in \mathcal{F}_K .

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

A Lie group of point equivalence transformations:

$$(x^*)^i = f^i(x, u; \varepsilon) = x^i + \varepsilon \xi^i(x, u) + O(\varepsilon^2), \quad i = 1, \dots, n,$$

$$(u^*)^\mu = g^\mu(x, u; \varepsilon) = u^\mu + \varepsilon \eta^\mu(x, u) + O(\varepsilon^2), \quad \mu = 1, \dots, m,$$

$$(K^*)^\ell = G^\ell(Q^\ell; \varepsilon) = K^\ell + \varepsilon \kappa^\ell(Q^\ell) + O(\varepsilon^2), \quad \ell = 1, \dots, L.$$

- A **point symmetry** of a DE system $\mathbf{R}\{x; u\} \in \mathcal{F}_K$ is an **equivalence transformation** of the family \mathcal{F}_K if it is point symmetry for all systems in \mathcal{F}_K .
- An **equivalence transformation** of the DE family \mathcal{F}_K is **point symmetry of its every member** if and only if it does not involve components corresponding to the arbitrary elements of the family.

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

Non-Lie-type equivalence transformations:

$$\begin{aligned}(x^*)^i &= f^i[x, u, K], & i = 1, \dots, n, \\(u^*)^\mu &= g^\mu[x, u, K], & \mu = 1, \dots, m, \\(K^*)^\ell &= G^\ell[x, u, K], & \ell = 1, \dots, L,\end{aligned}$$

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

“Generalized equivalence transformations”:

Lie groups given by extended generators

$$X = \xi^i(x, u, K) \frac{\partial}{\partial x^i} + \eta^\mu(x, u, K) \frac{\partial}{\partial u^\mu} + \theta^\nu(x, u, K) \frac{\partial}{\partial K^\nu}.$$

- Examples computed, e.g., in Popovych *et al* (2004) for a class of nonlinear (1+1)-dimensional Schrödinger equations with power nonlinearity

$$i\psi_t + \psi_{xx} + |\psi|^\gamma \psi + V(x, t)\psi = 0.$$

- **Generalized equivalence transformations** can often be computed as **Lie point symmetries** when **arbitrary elements** are treated as **dependent variables**.

A given DE family \mathcal{F}_K :

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N$$

with arbitrary elements $K = (K^1, \dots, K^L)$.

- Further generalizations exist, including **discrete** and **nonlocal** equivalence transformations.
- For an overview of results and types of extended equivalence transformations the following sources and references therein.



[Lisle, I. \(1992\).](#)

Equivalence Transformations for Classes of Differential Equations. Ph.D. thesis, University of British Columbia.



[Cheviakov, A. \(2017\).](#)

Symbolic computation of equivalence transformations and parameter reduction for nonlinear physical models. *Computer Physics Communications*, 220, 56–73.

- 1 Notation and Variables
- 2 Equivalence Transformations
- 3 Computation of Generalized Equivalence Transformations

- Is it possible to compute **all equivalence transformations** of a given DE family?

- As usual, there is no single recipe... Every example must be understood in detail.
- Yet it is possible to systematically seek [Lie groups of generalized equivalence transformations](#).
- Often can use [Maple/GeM](#) pair.

Given:

- A family \mathcal{F}_K of DEs/systems $\mathbf{R}\{x; u; K\}$

$$R^\sigma(x, u, \partial u, \dots, \partial^k u, K) = 0, \quad \sigma = 1, \dots, N.$$

- arbitrary elements (constitutive functions and/or parameters):

$$K = (K^1, \dots, K^L).$$

- 1 Replace the **constitutive functions and/or parameters** $K = (K^1, \dots, K^L)$ by **new dependent variables** $(K^1(x), \dots, K^L(x))$. Thus consider a new DE system $\tilde{\mathbf{R}}\{x; u, K\}$ with $m + L$ dependent variables and no arbitrary elements.

- 2 Seek point symmetries of $\tilde{\mathbf{R}}\{x; u, K\}$, with infinitesimal generators

$$X = \xi^i(x, u, K) \frac{\partial}{\partial x^i} + \eta^\mu(x, u, K) \frac{\partial}{\partial u^\mu} + \theta^\lambda(x, u, K) \frac{\partial}{\partial K^\lambda}.$$

- 3 Obtain the **split system of determining equations** for $\tilde{\mathbf{R}}\{x; u, K\}$

$$X^{(k)} \tilde{R}^\alpha \Big|_{\tilde{R}^\sigma=0, \sigma=1, \dots, N} = 0.$$

- If the arbitrary elements K of the original DE family contained arbitrary functions, **introduce restrictions** of the form

$$\frac{\partial \xi^i(x, u, K)}{\partial K^\gamma} = 0, \quad \frac{\partial \eta^\mu(x, u, K)}{\partial K^\delta} = 0, \quad \frac{\partial \theta^\lambda(x, u, K)}{\partial x^j} = 0,$$

as appropriate, to exclude the dependence of transformation components of the arbitrary elements on variables they do not depend on. For example, for the DE family

$$u_t = c^2(u)u_{xx},$$

the infinitesimal generator of the generalized equivalence transformations has the form

$$X = \xi(x, t, u, c) \frac{\partial}{\partial x} + \tau(x, t, u, c) \frac{\partial}{\partial t} + \eta(x, t, u, c) \frac{\partial}{\partial u} + \theta(x, t, u, c) \frac{\partial}{\partial c},$$

and the transformation for $c(u)$ must not explicitly depend on the variables x, t . Therefore the restrictions on the component θ are given by

$$\frac{\partial \theta(x, t, u, c)}{\partial x} = \frac{\partial \theta(x, t, u, c)}{\partial t} = 0.$$

- 5 In order to simplify computations, additional restrictions may be introduced at this stage, for example,

$$\frac{\partial \xi^i(x, u, K)}{\partial K^\gamma} = 0, \quad i = 1, \dots, n, \quad \gamma = 1, \dots, L,$$

if the transformations for the independent variables are assumed to be independent of the arbitrary elements.

- 6 **Append all restrictions**, as linear PDEs, to the split system of determining equations.
- 7 **Simplify and solve** the augmented split system of determining equations, to **find the infinitesimal generators of the equivalence transformations**.

- ⑧ **Integrate to obtain the global group.** For each infinitesimal generator, the corresponding one-parameter Lie group of equivalence transformations is found through the solution of the initial-value problem

$$\frac{d}{d\varepsilon}(x^*)^i = \xi^i(x^*, u^*, K^*), \quad i = 1, \dots, n,$$

$$\frac{d}{d\varepsilon}(u^*)^\mu = \eta^\mu(x^*, u^*, K^*), \quad \mu = 1, \dots, m,$$

$$\frac{d}{d\varepsilon}(K^*)^\lambda = \theta^\lambda(x^*, u^*, K^*), \quad \lambda = 1, \dots, L,$$

$$(x^*)^i|_{\varepsilon=0} = x^i, \quad (u^*)^\mu|_{\varepsilon=0} = u^\mu, \quad (K^*)^\lambda|_{\varepsilon=0} = K^\lambda,$$

where ε is the group parameter.

- Generate restrictions in Maple/GeM:

```
restriction_eqs:=gem_generate_EquivTr_dependence([
    [[<variables1>],[<dep1>]],
    [[<variables2>],[<dep2>]],
    ...,
]);
```

- The KdV family:

$$u_t + au_x + buu_x + qu_{xxx} = 0.$$

- A basic set of equivalence transformations of the PDE family (??) is given by infinitesimal generators

$$Y_1 = \frac{\partial}{\partial x}, \quad Y_2 = \frac{\partial}{\partial t}, \quad Y_3 = \frac{\partial}{\partial u} - b \frac{\partial}{\partial a}, \quad Y_4 = t \frac{\partial}{\partial x} + \frac{\partial}{\partial a},$$

$$Y_5 = x \frac{\partial}{\partial x} + t \frac{\partial}{\partial t} + 2q \frac{\partial}{\partial q}, \quad Y_6 = x \frac{\partial}{\partial x} + 3t \frac{\partial}{\partial t} - 2u \frac{\partial}{\partial u} - 2a \frac{\partial}{\partial a},$$

$$Y_7 = x \frac{\partial}{\partial x} + 3t \frac{\partial}{\partial t} - 2a \frac{\partial}{\partial a} - 2b \frac{\partial}{\partial b}.$$

- Nonlinear wave equations $u_{tt} = (c^2(u)u_x)_x$:
- One can show that the infinitesimal generators of the group of point equivalence transformations of the above family are given by

$$Z_1 = \frac{\partial}{\partial t}, \quad Z_2 = \frac{\partial}{\partial x}, \quad Z_3 = \frac{\partial}{\partial u}, \quad Z_4 = t \frac{\partial}{\partial u},$$
$$Z_5 = u \frac{\partial}{\partial u}, \quad Z_6 = t \frac{\partial}{\partial t} + x \frac{\partial}{\partial x}, \quad Z_7 = t \frac{\partial}{\partial t} - c \frac{\partial}{\partial c},$$

and the global group has the form

$$x^* = a_6 x + a_2, \quad t^* = a_6 a_7 t + a_1, \quad u^* = a_5 u + a_4 t + a_3, \quad c^*(u^*) = a_7^{-1} c(u).$$

where a_1, \dots, a_7 are arbitrary constants with $a_5 a_6 a_7 \neq 0$.

- Nonlinear wave equations $u_{tt} = (c^2(u)u_x)_x$.

- A conservation law

$$\frac{\partial}{\partial t}(tu_t - u) - \frac{\partial}{\partial x}(tc^2(u)u_x) = 0,$$

- A **potential system**:

$$w_x = tu_t - u, \quad w_t = tc^2(u)u_x; \quad u = u(x, t), \quad w = w(x, t).$$

- Equivalence transformations:

$$W_1 = \frac{\partial}{\partial w}, \quad W_2 = \frac{\partial}{\partial x}, \quad W_3 = Z_3 - x \frac{\partial}{\partial w}, \quad W_4 = t \frac{\partial}{\partial u},$$

$$W_5 = u \frac{\partial}{\partial u} - t \frac{\partial}{\partial t} - x \frac{\partial}{\partial x},$$

$$W_6 = t \frac{\partial}{\partial t} + x \frac{\partial}{\partial x} + w \frac{\partial}{\partial w}, \quad W_7 = t \frac{\partial}{\partial t} - c \frac{\partial}{\partial c},$$

$$W_8 = tu \frac{\partial}{\partial t} + w \frac{\partial}{\partial x} + u^2 \frac{\partial}{\partial u} - 2uc \frac{\partial}{\partial x}.$$

- A **potential system**:

$$w_x = tu_t - u, \quad w_t = tc^2(u)u_x; \quad u = u(x, t), \quad w = w(x, t).$$

- Equivalence transformations – global group – part 1:

$$\begin{aligned}x^* &= A_5^{-1}A_6x + A_2, & t^* &= A_5^{-1}A_6A_7t, & u^* &= A_5u + A_4t + A_3, \\w^* &= A_6w - A_3A_5^{-1}A_6x + A_1, & c^*(u^*) &= A_7^{-1}c(u)\end{aligned}$$

- Equivalence transformations – global group – part 2:

$$\begin{aligned}x^* &= x - Bw, & t^* &= \frac{t}{1 + Bu}, & u^* &= \frac{u}{1 + Bu}, \\w^* &= w, & c^*(u^*) &= (1 + Bu)^2 c(u)\end{aligned}$$

- These are **nonlocal** “projective-type” transformations of the nonlinear wave equation family.

Generalized equivalence transformations: Fiber-reinforced hyperelastic waves model

- A family of nonlinear wave equations

$$G_{tt} = \left(\alpha + \beta \cos^2 \gamma \left(3 \cos^2 \gamma (G_x)^2 + 6 \sin \gamma \cos \gamma G_x + 2 \sin^2 \gamma \right) \right) G_{xx},$$

where $G(x, t)$ is the finite displacement amplitude of anti-plane shear motions, in the material z -direction, of a nonlinear incompressible hyperelastic medium, reinforced by fibers making a constant angle γ with the material direction x . The model involves three arbitrary elements, the material parameters $\alpha > 0$, $\beta > 0$, and the fiber angle $\gamma \in [0, \pi/2]$.

- The equivalence transformations look quite complicated. Denote:

$$k = \tan \gamma, \quad \sin \gamma = SG(k) = \frac{K}{\sqrt{K^2 + 1}}, \quad \cos \gamma = CG(k) = \frac{1}{\sqrt{K^2 + 1}}.$$

Generalized equivalence transformations: Fiber-reinforced hyperelastic waves model

- A family of nonlinear wave equations

$$G_{tt} = \left(\alpha + \beta \cos^2 \gamma \left(3 \cos^2 \gamma (G_x)^2 + 6 \sin \gamma \cos \gamma G_x + 2 \sin^2 \gamma \right) \right) G_{xx}.$$

- The equivalence transformation generators:

$$\begin{aligned} X_1 &= \frac{\partial}{\partial G}, & X_2 &= \frac{\partial}{\partial x}, & X_3 &= \frac{\partial}{\partial t}, & X_4 &= t \frac{\partial}{\partial G}, \\ X_5 &= t \frac{\partial}{\partial t} + x \frac{\partial}{\partial x} + G \frac{\partial}{\partial G}, & X_6 &= -\frac{1}{2} t \frac{\partial}{\partial t} + a \frac{\partial}{\partial a} + b \frac{\partial}{\partial b}, \\ X_7 &= -x \frac{\partial}{\partial x} - 2a \frac{\partial}{\partial a} - \frac{4b}{k^2 + 1} \frac{\partial}{\partial b} + k \frac{\partial}{\partial k}, \\ X_8 &= -x \frac{\partial}{\partial G} + \frac{2bk}{(k^2 + 1)^2} \frac{\partial}{\partial a} + \frac{4bk}{k^2 + 1} \frac{\partial}{\partial b} + \frac{\partial}{\partial k}. \end{aligned}$$

Generalized equivalence transformations: Fiber-reinforced hyperelastic waves model

- A family of nonlinear wave equations

$$G_{tt} = \left(\alpha + \beta \cos^2 \gamma \left(3 \cos^2 \gamma (G_x)^2 + 6 \sin \gamma \cos \gamma G_x + 2 \sin^2 \gamma \right) \right) G_{xx}.$$

- Equivalence transformation corresponding to X_8 :

$$G^* = G - Sx, \quad \tan \gamma^* = \tan \gamma + S,$$

$$\alpha^* = \alpha + 2\beta \cos^4 \gamma \left(\frac{S^2}{2} + S \tan \gamma \right),$$

$$\beta^* = \beta \cos^4 \gamma \left(\tan^2 \gamma + 2S \tan \gamma + S^2 + 1 \right)^2.$$

- The equations therefore can be mapped into the $\gamma = 0$ case:

$$G_{t^*t^*}^* = \left(\alpha^* + 3\beta^* (G_{x^*}^*)^2 \right) G_{x^*x^*}^*.$$

- Equilibrium fluid flow; stationary plasma equilibria in 3D:

$$\operatorname{div} \mathbf{B} = 0, \quad (\operatorname{curl} \mathbf{B}) \times \mathbf{B} = \operatorname{grad} P,$$

$$\mathbf{B} = B^1 \mathbf{e}_x + B^2 \mathbf{e}_y + B^3 \mathbf{e}_z.$$

- Axially symmetric case: four PDEs \rightarrow one PDE:

$$\psi_{rr} - \frac{1}{r} \psi_r + \psi_{zz} + I(\psi)I'(\psi) = -r^2 P'(\psi).$$

- The magnetic field and pressure are given by

$$\mathbf{B} = \frac{\psi_z}{r} \mathbf{e}_r + \frac{I(\psi)}{r} \mathbf{e}_\phi - \frac{\psi_r}{r} \mathbf{e}_z, \quad P = P(\psi).$$

- $I(\psi)$ and $P(\psi)$ are arbitrary constitutive functions.
- To compute in **Maple**: call $I(\psi)I'(\psi) = Q(\psi)$, $P'(\psi) = \tilde{P}(\psi)$.

- Bragg-Hawthorne-Grad-Rubin-Shafranov equation

$$\psi_{rr} - \frac{1}{r}\psi_r + \psi_{zz} + I(\psi)I'(\psi) = -r^2 P'(\psi).$$

- Equivalence transformations are given by

$$\tilde{r} = c_2 c_3^{-1} r, \quad \tilde{z} = c_2 c_3^{-1} z + c_1,$$

$$\tilde{\psi} = c_2^4 c_3^{-2} \psi,$$

$$\tilde{P}'(\tilde{\psi}) = c_3^2 P'(\psi),$$

$$\tilde{I}(\tilde{\psi})\tilde{I}'(\tilde{\psi}) = c_2^2 I(\psi)I'(\psi),$$

the pressure translation

$$\tilde{P}(\psi) = P(\psi) + c_4,$$

as well as the well-known transformation

$$\tilde{I}(\psi) = \pm \sqrt{I^2(\psi) + c_5},$$

where c_1, \dots, c_5 are arbitrary constants, $c_2 c_3 \neq 0$.



Lisle, I. (1992).

Equivalence Transformations for Classes of Differential Equations. Ph.D. thesis, University of British Columbia.



Cheviakov, A. (2017).

Symbolic computation of equivalence transformations and parameter reduction for nonlinear physical models. *Computer Physics Communications*, 220, 56–73.