Symbolic Computation of Conserved Densities, Generalized Symmetries, and Recursion Operators of Nonlinear Evolution Equations and Lattices

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• **Purpose**

Design and implement algorithms to compute polynomial conservation laws and generalized symmetries (later recursion operators) for nonlinear systems of evolution and lattice equations.

• **Motivation**

  – Conservation laws describe the conservation of fundamental physical quantities (linear momentum, energy, etc.). Compare with constants of motion (linear momentum, energy) in mechanics.

  – Conservation laws provide a method to study quantitative and qualitative properties of equations and their solutions, e.g. Hamiltonian structures.

  – Conservation laws can be used to test numerical integrators.

  – For PDEs and DDEs, the existence of a sufficiently large (in principal infinite) number of conservation laws or symmetries assures complete **integrability**.

  – Conserved densities and symmetries aid in finding the recursion operator (which guarantees the existence of infinitely many symmetries).
PART I: Evolution Equations (PDEs)

• System of evolution equations

\[ u_t = F(u, u_x, u_{2x}, \ldots, u_{mx}) \]

in a (single) space variable \( x \) and time \( t \), and with

\[ u = (u_1, u_2, \ldots, u_n), \quad F = (F_1, F_2, \ldots, F_n). \]

Notation:

\[ u_{mx} = u^{(m)} = \frac{\partial u}{\partial x^m}. \]

\( F \) is polynomial in \( u, u_x, \ldots, u_{mx} \).

PDEs of higher order in \( t \) should be recast as a first-order system.

• Examples:

The Korteweg-de Vries (KdV) equation:

\[ u_t + uu_x + u_{3x} = 0. \]

Fifth-order evolution equations with constant parameters \( (\alpha, \beta, \gamma) \):

\[ u_t + \alpha u^2 u_x + \beta u_x u_{2x} + \gamma uu_{3x} + u_{5x} = 0. \]

Special case. The fifth-order Sawada-Kotera (SK) equation:

\[ u_t + 5u^2 u_x + 5u_x u_{2x} + 5uu_{3x} + u_{5x} = 0. \]

The Boussinesq (wave) equation:

\[ u_{tt} - u_{2x} + 3uu_{2x} + 3u_x^2 + \alpha u_{4x} = 0, \]

written as a first-order system (\( v \) auxiliary variable):

\[ u_t + v_x = 0, \]

\[ v_t + u_x - 3uu_x - \alpha u_{3x} = 0. \]
A vector nonlinear Schrödinger equation:

\[ \mathbf{B}_t + (|\mathbf{B}|^2 \mathbf{B})_x + (\mathbf{B}_0 \cdot \mathbf{B}_x) \mathbf{B}_0 + \mathbf{e} \times \mathbf{B}_{xx} = 0, \]

written in component form, \( \mathbf{B}_0 = (a, b) \) and \( \mathbf{B} = (u, v) \):

\[ u_t + \left[ u(u^2 + v^2) + \beta u + \gamma v - v_x \right]_x = 0, \]
\[ v_t + \left[ v(u^2 + v^2) + \theta u + \delta v + u_x \right]_x = 0, \]

\( \beta = a^2, \gamma = \theta = ab, \) and \( \delta = b^2. \)

**Key concept: Dilation invariance.**

Conservation laws, symmetries and recursion operators are invariant under the dilation (scaling) symmetry of the given PDE.

The KdV equation, \( u_t + uu_x + u_{3x} = 0, \) has scaling symmetry

\[ (t, x, u) \rightarrow (\lambda^{-3} t, \lambda^{-1} x, \lambda^2 u). \]

\( u \) corresponds to two \( x \)-derivatives, \( u \sim D_x^2. \) Similarly, \( D_t \sim D_x^3. \)

The *weight*, \( w, \) of a variable equals the number of \( x \)-derivatives the variable carries.

Weights are rational. Weights of dependent variables are nonnegative.

Set \( w(D_x) = 1. \)

Due to dilation invariance: \( w(u) = 2 \) and \( w(D_t) = 3. \)

Consequently, \( w(x) = -1 \) and \( w(t) = -3. \)

The *rank* of a monomial is its total weight in terms of \( x \)-derivatives.
Every monomial in the KdV equation has rank 5. The KdV equation is *uniform in rank*.

What do we do if equations are not uniform in rank?
Extend the space of dependent variables with parameters carrying weight.

Example: the Boussinesq system

\[ u_t + v_x = 0, \]
\[ v_t + u_x - 3uu_x - \alpha u_{3x} = 0, \]

is not scaling invariant (\(u_x\) and \(u_{3x}\) are conflict terms).

Introduce an auxiliary parameter \(\beta\)

\[ u_t + v_x = 0, \]
\[ v_t + \beta u_x - 3uu_x - \alpha u_{3x} = 0, \]

which has scaling symmetry:

\[(x, t, u, v, \beta) \rightarrow (\lambda x, \lambda^2 t, \lambda^{-2} u, \lambda^{-3} v, \lambda^{-2} \beta).\]

**CONSERVATION LAWS.**

\[ D_t \rho + D_x J = 0, \]

with conserved density \(\rho\) and flux \(J\).

Both are polynomial in \(u, u_x, u_{2x}, u_{3x}, \ldots\)

\[ P = \int_{-\infty}^{+\infty} \rho \, dx = \text{constant} \]

if \(J\) vanishes at infinity.

Conserved densities are equivalent if they differ by a \(D_x\) term.
**Example:** The Korteweg-de Vries (KdV) equation

\[ u_t + uu_x + u_{3x} = 0. \]

Conserved densities:

\[ \rho_1 = u, \quad D_t(u) + D_x \left( \frac{u^2}{2} + u_{2x} \right) = 0. \]

\[ \rho_2 = u^2, \quad D_t(u^2) + D_x \left( \frac{2u^3}{3} + 2uu_{2x} - u_x^2 \right) = 0. \]

\[ \rho_3 = u^3 - 3u_x^2, \]

\[ D_t \left( u^3 - 3u_x^2 \right) + D_x \left( \frac{3}{4} u^4 - 6uu_x^2 + 3u^2u_{2x} + 3u_{2x}^2 - 6u_xu_{3x} \right) = 0. \]

\[ \vdots \]

\[ \rho_6 = u^6 - 60u^3u_x^2 - 30u_x^4 + 108u^2u_{2x}^2 \]

\[ + \frac{720}{7} u_{2x}^3 - \frac{648}{7} uu_{3x}^2 + \frac{216}{7} u_{4x}^2. \]

Time and space dependent conservation law:

\[ D_t \left( tu^2 - 2xu \right) \]

\[ + D_x \left( \frac{2}{3} tu^3 - xu^2 + 2tuu_{2x} - t_x^2 - 2xu_{2x} + 2u_x \right) = 0. \]

**Algorithm for Conservation Laws of PDEs.**

1). Determine weights (scaling properties) of variables and auxiliary parameters.

2). Construct the form of the density (find monomial building blocks).

3). Determine the constant coefficients.
**Example:** Density of rank 6 for the KdV equation.

**Step 1: Compute the weights.**

Require uniformity in rank. With $w(D_x) = 1$:

$$w(u) + w(D_t) = 2w(u) + 1 = w(u) + 3.$$  

Solve the linear system: $w(u) = 2$, $w(D_t) = 3$.

**Step 2: Determine the form of the density.**

List all possible powers of $u$, up to rank 6: $[u, u^2, u^3]$.

Introduce $x$ derivatives to ‘complete’ the rank.

- $u$ has weight 2, introduce $D_x^4$.
- $u^2$ has weight 4, introduce $D_x^2$.
- $u^3$ has weight 6, no derivative needed.

Apply the $D_x$ derivatives. Remove terms of the form $D_x u_{px}$, or $D_x$ up to terms kept prior in the list.

$[u_{4x}] \rightarrow []$ empty list.

$[u_x^2, uu_{2x}] \rightarrow [u_x^2]$ since $uu_{2x} = (uu_x)_x - u_x^2$.

$[u^3] \rightarrow [u^3]$.

Linearly combine the ‘building blocks’:

$$\rho = c_1u^3 + c_2u_x^2.$$
Step 3: Determine the coefficients $c_i$.

Compute $D_t \rho = 3c_1 u^2 u_t + 2c_2 u_x u_{xt}$.

Replace $u_t$ by $-(uu_x + u_{3x})$ and $u_{xt}$ by $-(uu_x + u_{3x})_x$.

Integrate the result, $E$, with respect to $x$. To avoid integration by parts, apply the Euler operator (variational derivative)

$$L_u = \sum_{k=0}^{m} (-D_x)^k \frac{\partial}{\partial u_{kx}} = \frac{\partial}{\partial u} - D_x \left( \frac{\partial}{\partial u_x} \right) + D_x^2 \left( \frac{\partial}{\partial u_{2x}} \right) + \cdots + (-1)^m D_x^m \left( \frac{\partial}{\partial u_{mx}} \right).$$

to $E$ of order $m$.

If $L_u(E) = 0$ immediately, then $E$ is a total $x$-derivative.

If $L_u(E) \neq 0$, the remaining expression must vanish identically.

$$D_t \rho = -D_x \left[ \frac{3}{4} c_1 u^4 - (3c_1 - c_2) uu_x^2 + 3c_1 u^2 u_{2x} - c_2 u_{2x}^2 + 2c_2 u_x u_{3x} \right] - (3c_1 + c_2) u_x^3.$$

The non-integrable term must vanish.

So, $c_1 = -\frac{1}{3} c_2$. Set $c_2 = 3$, hence, $c_1 = 1$.

Result:

$$\rho = u^3 - 3u_x^2.$$

Expression $[\ldots]$ yields

$$J = \frac{3}{4} u^4 - 6uu_x^2 + 3u^2 u_{2x} + 3u_{2x}^2 - 6u_x u_{3x}.$$

Example: First few densities for the Boussinesq system:

$$\rho_1 = u, \quad \rho_2 = v,$$

$$\rho_3 = uv, \quad \rho_4 = \beta u^2 - u^3 + v^2 + \alpha u_x^2.$$
(then substitute $\beta = 1$).
• Application.

A Class of Fifth-Order Evolution Equations

\[ u_t + \alpha u^2 u_x + \beta u_x u_{2x} + \gamma u u_{3x} + u_{5x} = 0 \]

where \( \alpha, \beta, \gamma \) are nonzero parameters.

\[ u \sim D^2_x. \]

Special cases:

\[
\begin{align*}
\alpha &= 30 & \beta &= 20 & \gamma &= 10 & \text{Lax.} \\
\alpha &= 5 & \beta &= 5 & \gamma &= 5 & \text{Sawada – Kotera.} \\
\alpha &= 20 & \beta &= 25 & \gamma &= 10 & \text{Kaup–Kupershmidt.} \\
\alpha &= 2 & \beta &= 6 & \gamma &= 3 & \text{Ito.}
\end{align*}
\]

What are the conditions for the parameters \( \alpha, \beta \) and \( \gamma \) so that the equation admits a density of fixed rank?

– **Rank 2:**
  No condition
  \[ \rho = u. \]

– **Rank 4:**
  Condition: \( \beta = 2\gamma \) (Lax and Ito cases)
  \[ \rho = u^2. \]
– **Rank 6:**
Condition:
\[
10\alpha = -2\beta^2 + 7\beta\gamma - 3\gamma^2
\]
(Lax, SK, and KK cases)
\[
\rho = u^3 + \frac{15}{(-2\beta + \gamma)} u_x^2.
\]

– **Rank 8:**

1). \( \beta = 2\gamma \) (Lax and Ito cases)
\[
\rho = u^4 - \frac{6\gamma}{\alpha} uu_x^2 + \frac{6}{\alpha} u_{2x}^2.
\]

2). \( \alpha = -\frac{2\beta^2 - 7\beta\gamma - 4\gamma^2}{45} \) (SK, KK and Ito cases)
\[
\rho = u^4 - \frac{135}{2\beta + \gamma} uu_x^2 + \frac{675}{(2\beta + \gamma)^2} u_{2x}^2.
\]

– **Rank 10:**
Condition:
\[
\beta = 2\gamma
\]
and
\[
10\alpha = 3\gamma^2
\]
(Lax case)
\[
\rho = u^5 - \frac{50}{\gamma} u^2 u_x^2 + \frac{100}{\gamma^2} uu_{2x}^2 - \frac{500}{7\gamma^3} u_{3x}^2.
\]
What are the necessary conditions for the parameters \( \alpha, \beta \) and \( \gamma \)
so that the equation admits \( \infty \) many polynomial conservation laws?

- If \( \alpha = \frac{3}{10} \gamma^2 \) and \( \beta = 2\gamma \) then there is a sequence
  (without gaps!) of conserved densities (Lax case).

- If \( \alpha = \frac{1}{5} \gamma^2 \) and \( \beta = \gamma \) then there is a sequence
  (with gaps!) of conserved densities (SK case).

- If \( \alpha = \frac{1}{5} \gamma^2 \) and \( \beta = \frac{5}{2} \gamma \) then there is a sequence
  (with gaps!) of conserved densities (KK case).

- If 
  \[
  \alpha = -\frac{2\beta^2 - 7\beta \gamma + 4\gamma^2}{45}
  \]
  or
  \[
  \beta = 2\gamma
  \]
  then there is a conserved density of rank 8.

Combine both conditions: \( \alpha = \frac{2\gamma^2}{9} \) and \( \beta = 2\gamma \) (Ito case).

SUMMARY: see tables (notice the gaps!)
**GENERALIZED SYMMETRY.**

\[ G(x, t, u, u_x, u_{2x}, ...) \]

with \( G = (G_1, G_2, \ldots, G_n) \) is a symmetry iff it leaves the PDE invariant for the replacement \( u \to u + \epsilon G \) within order \( \epsilon \). i.e.

\[ D_t(u + \epsilon G) = F(u + \epsilon G) \]

must hold up to order \( \epsilon \) on the solutions of PDE.

Consequently, \( G \) must satisfy the linearized equation

\[ D_t G = F'(u)[G], \]

where \( F' \) is the Fréchet derivative of \( F \), i.e.,

\[ F'(u)[G] = \frac{\partial}{\partial \epsilon} F(u + \epsilon G) |_{\epsilon=0}. \]

Here \( u \) is replaced by \( u + \epsilon G \), and \( u_{nx} \) by \( u_{nx} + \epsilon D_x^n G \).

**Example.**

Consider the KdV equation

\[ u_t = 6uu_x + u_{3x}. \]

Generalized symmetries:

\[ G^{(1)} = u_x, \quad G^{(2)} = 6uu_x + u_{3x}, \]
\[ G^{(3)} = 30u^2u_x + 20u_xu_{2x} + 10uu_{3x} + u_{5x}, \]
\[ G^{(4)} = 140u^3u_x + 70u_x^3 + 280uu_xu_{2x} + 70u^2u_{3x} + 70u_{2x}u_{3x} + 42u_xu_4x + 14uu_5x + u_7x. \]
consider the KdV equation, $u_t = 6uu_x + u_{3x}$, with $w(u) = 2$.

**Step 1: Construct the form of the symmetry.**

Compute the form of the symmetry with rank 7.

List all powers in $u$ with rank 7 or less:

$$\mathcal{L} = \{1, u, u^2, u^3\}.$$ 

For each monomial in $\mathcal{L}$, introduce the needed $x$-derivatives, so that each term exactly has rank 7. Thus,

$$D_x(u^3) = 3u^2u_x, \quad D_x^3(u^2) = 6u_xu_{2x} + 2uu_{3x},$$

$$D_x^5(u) = u_{5x}, \quad D_x^7(1) = 0.$$  

Gather the resulting (non-zero) terms

$$\mathcal{R} = \{u^2u_x, u_xu_{2x}, uu_{3x}, u_{5x}\}.$$  

The symmetry is a linear combination of these monomials:

$$G = c_1 u^2u_x + c_2 u_xu_{2x} + c_3 uu_{3x} + c_4 u_{5x}.$$  

**Step 2: Determine the unknown coefficients $c_i$.**

Compute $D_t G$ and use KdV to remove $u_t, u_{tx}, u_{txx}$, etc.

Compute the Fréchet derivative.

Equate the resulting expressions.

Group the terms:

$$(12c_1 - 18c_2)u_x^2u_{2x} + (6c_1 - 18c_3)uu_{2x}^2 + (6c_1 - 18c_3)uu_xu_{3x} +$$

$$(3c_2 - 60c_4)u_{3x}^2 + (3c_2 + 3c_3 - 90c_4)u_{2x}u_{4x} + (3c_3 - 30c_4)u_xu_{5x} \equiv 0.$$
Solve the linear system:

\[
S = \{ 12c_1 - 18c_2 = 0, 6c_1 - 18c_3 = 0, 3c_2 - 60c_4 = 0, \\
3c_2 + 3c_3 - 90c_4 = 0, 3c_3 - 30c_4 = 0 \}. 
\]

Solution: \( \frac{c_1}{30} = \frac{c_2}{20} = \frac{c_3}{10} = c_4. \)
Setting \( c_4 = 1 \) one gets: \( c_1 = 30, c_2 = 20, c_3 = 10. \)
Substitute the result into the symmetry:

\[
G = 30u^2u_x + 20u_xu_{2x} + 10uu_{3x} + u_{5x}. 
\]

Note that \( u_t = G \) is known as the Lax equation.

- **x-t Dependent symmetries.**

The KdV equation has also symmetries which explicitly depend on \( x \) and \( t \).
The same algorithm can be used provided the highest degree of \( x \) or \( t \) is specified.
Compute the symmetry of rank 2, that is linear in \( x \) or \( t \).
List all monomials in \( u, x \) and \( t \) of rank 2 or less:

\[
\mathcal{L} = \{ 1, u, x, xu, t, tu, tu^2 \}. 
\]

For each monomial in \( \mathcal{L} \), introduce enough \( x \)-derivatives, so that each term exactly has rank 2. Thus,

\[
D_x(xu) = u + xu_x, \quad D_x(tu^2) = 2tuu_x, \quad D_x^3(tu) = tu_{3x}, \\
D_x^2(1) = D_x^3(x) = D_x^5(t) = 0. 
\]

Gather the non-zero resulting terms:

\[
\mathcal{R} = \{ u, xu_x, tuu_x, tu_{3x} \}, 
\]
Build the linear combination

\[ G = c_1 u + c_2 xu_x + c_3 tuu_x + c_4 tu_{3x}. \]

Determine the coefficients \( c_1 \) through \( c_4 \):

\[ G = \frac{2}{3} u + \frac{1}{3} xu_x + 6tuu_x + tu_{3x}. \]

Two symmetries of KdV that explicitly depend on \( x \) and \( t \):

\[ G = 1 + 6tu_x, \text{ and } G = 2u + xu_x + 3t(6uu_x + u_{3x}), \]

of rank 0 and 2, respectively.
**RECURSION OPERATORS.**

A *recursion operator* for a PDE system is the linear operator $\Phi$ connecting two symmetries $G$ and $\hat{G}$:

$$\hat{G} = \Phi G.$$

For $n$-component systems, $\Phi$ is an $n \times n$ matrix.

Defining equation for $\Phi$ :

$$D_t \Phi + [\Phi, F'(u)] = \frac{\partial \Phi}{\partial t} + \Phi'[F] + \Phi \circ F'(u) - F'(u) \circ \Phi = 0,$$

where $[ \ , \ ]$ means commutator, $\circ$ stands for composition, and $\Phi'[F]$ is the variational derivative of $\Phi$.

**Example.**

The recursion operator for the KdV equation (has rank 2)

$$\Phi = D_x^2 + 2u + 2D_xuD_x^{-1} = D_x^2 + 4u + 2u_xD_x^{-1},$$

where $D_x^{-1}$ is the integration operator.

For example

$$\Phi u_x = (D_x^2 + 2u + 2D_xuD_x^{-1})u_x = 6uu_x + u_3x,$$

$$\Phi(6uu_x + u_3x) = (D_x^2 + 2u + 2D_xuD_x^{-1})(6uu_x + u_3x)$$

$$= 30u^2 u_x + 20u_xu_2x + 10uu_3x + u_5x.$$
• **Key Observations.**

The terms in the recursion operator are monomials in $D_x, D_{x}^{-1}, u, u_x, \ldots$

Recursion operators split naturally in $\Phi = \Phi_0 + \Phi_1$.

$\Phi_0$ is a differential operator (no $D_{x}^{-1}$ terms).

$\Phi_1$ is an integral operator (with $D_{x}^{-1}$ terms).

Application of $\Phi$ to a symmetry should not leave any integrals.

For instance, for the KdV equation:

$D_{x}^{-1}(6uu_x + u_{3x}) = 3u^2 + u_{2x}$ is polynomial.

Use the conserved densities: $\rho^{(1)} = u$, $\rho^{(2)} = u^2$, $\rho^{(3)} = u^3 - \frac{1}{2}u_x^2$

\[
\begin{align*}
D_t\rho^{(1)} &= D_tu = u_t = -D_x J^{(1)}, \\
D_t\rho^{(2)} &= D_tu^2 = 2uu_t = -D_x J^{(2)}, \quad \text{and} \\
D_t\rho^{(3)} &= D_t(u^3 - \frac{1}{2}u_x^2) = \rho^{(3)'}(u)[u_t] = (3u^2 - u_x D_x)u_t = -D_x J^{(3)},
\end{align*}
\]

for polynomial $J^{(i)}$, $i = 1, 2, 3$.

So, application of $D_{x}^{-1}$, or $D_{x}^{-1}u$, or $D_{x}^{-1}(3u^2 - u_x D_x)$ to $6uu_x + u_{3x}$ leads to a polynomial result.

• **Algorithm for Recursion Operators of PDEs.**

**Step 1: Determine the rank of the recursion operator.**

Recall: symmetries for the KdV equation, $u_t = 6uu_x + u_{3x}$, are

\[
\begin{align*}
G^{(1)} &= u_x, \\
G^{(2)} &= 6uu_x + u_{3x}, \\
G^{(3)} &= 30u^2u_x + 20u_xu_{2x} + 10uu_{3x} + u_{5x}.
\end{align*}
\]

Hence,

$R = \text{rank } \Phi = \text{rank } G^{(3)} - \text{rank } G^{(2)} = \text{rank } G^{(2)} - \text{rank } G^{(1)} = 2.$
Step 2: Construct the form of the recursion operator.

(i) Determine the pieces of operator $\Phi_0$

List all permutations of type $D^j u^k$ of rank $R$, with $j$ and $k$ nonnegative integers.

$$\mathcal{L} = \{D^2, u\}.$$ 

(ii) Determine the pieces of operator $\Phi_1$

Combine the symmetries $G^{(j)}$ with $D^{-1}$ and $\rho^{(k)'}(u)$, so that every term in

$$\Phi_1 = \sum_j \sum_k G^{(j)}D^{-1}\rho^{(k)'}(u)$$

has rank $\Phi_1 = R$.

The indices $j$ and $k$ are taken so that

$$\text{rank } (G^{(j)}) + \text{rank } (\rho^{(k)'}(u)) - 1 = R.$$ 

List such terms:

$$\mathcal{M} = \{u_x D^{-1}\}.$$ 

(iii) Build the operator $\Phi$

Linearly combine the term in

$$\mathcal{R} = \mathcal{L} \cup \mathcal{M} = \{D^2, u, u_x D^{-1}\}.$$ 

to get

$$\Phi = c_1 D^2 + c_2 u + c_3 u_x D^{-1}.$$
Step 3: Determine the unknown coefficients.

Require that
\[ \Phi G^{(k)} = G^{(k+1)}, \quad k = 1, 2, 3, \ldots \]

Solve the linear system:
\[ \mathbf{S} = \{ c_1 - 1 = 0, 18c_1 + c_3 - 20 = 0, 6c_1 + c_2 - 10 = 0, 2c_2 + c_3 - 10 = 0 \}, \]

Solution: \( c_1 = 1, c_2 = 4, \) and \( c_3 = 2. \) So,
\[ \Phi = D^2 + 4u + 2u_x D^{-1}. \]

Examples.

The SK equation:
\[ u_t = 5u^2 u_x + 5u_x u_{2x} + 5uu_{3x} + u_{5x}. \]

Recursion operator:
\[ \Phi = D^6 + 3uD^4 - 3DuD^3 + 11D^2 uD^2 - 10D^3 uD + 5D^4 u \]
\[ + 12u^2 D^2 - 19uD uD + 8uD^2 u + 8DuDu + 4u^3 \]
\[ + u_x D^{-1} (u^2 - 2 u_x D) + G^{(2)} D^{-1}, \]

with \( G^{(2)} = 5u^2 u_x + 5u_x u_{2x} + 5uu_{3x} + u_{5x}. \)

For the vector nonlinear Schrödinger system:
\[ u_t + \left[ u(u^2 + v^2) + \beta u + \gamma v - v_x \right]_x = 0, \]
\[ v_t + \left[ v(u^2 + v^2) + \theta u + \delta v + u_x \right]_x = 0. \]

Recursion operator:
\[ \Phi = \begin{pmatrix} \beta - \delta + 2u^2 + 2u_x D^{-1} u & \theta + 2uv - D + 2u_x D^{-1} v \\ \theta + 2uv + D + 2v_x D^{-1} u & 2v^2 + 2v_x D^{-1} v \end{pmatrix}. \]
PART II: Differential-difference (lattice) Equations

• **Systems of lattices equations**

Consider the system of lattice equations, continuous in time, discretized in (one dimensional) space

\[
\dot{u}_n = F(..., u_{n-1}, u_n, u_{n+1}, ...)
\]

where \( u_n \) and \( F \) are vector dynamical variables.

\( F \) is polynomial with constant coefficients.

No restrictions on the level of the shifts or the degree of nonlinearity.

• **CONSERVATION LAW:**

\[
\dot{\rho}_n = J_n - J_{n+1}
\]

with density \( \rho_n \) and flux \( J_n \).

Both are polynomials in \( u_n \) and its shifts.

\[
\frac{d}{dt}(\sum_n \rho_n) = \sum_n \dot{\rho}_n = \sum_n (J_n - J_{n+1})
\]

if \( J_n \) is bounded for all \( n \).

Subject to suitable boundary or periodicity conditions

\[
\sum_n \rho_n = \text{constant}.
\]
• **Example.**

Consider the one-dimensional Toda lattice

\[ \ddot{y}_n = \exp(y_{n-1} - y_n) - \exp(y_n - y_{n+1}) \]

\( y_n \) is the displacement from equilibrium of the \( n \)th particle with unit mass under an exponential decaying interaction force between nearest neighbors.

Change of variables:

\[ u_n = \dot{y}_n, \quad v_n = \exp(y_n - y_{n+1}) \]

yields

\[ \dot{u}_n = v_{n-1} - v_n, \quad \dot{v}_n = v_n(u_n - u_{n+1}). \]

Toda system is completely integrable.

The first two density-flux pairs (computed by hand):

\[ \rho_n^{(1)} = u_n, \quad J_n^{(1)} = v_{n-1}, \quad \text{and} \quad \rho_n^{(2)} = \frac{1}{2}u_n^2 + v_n, \quad J_n^{(2)} = u_nv_{n-1}. \]

• **Key concept: Dilation invariance.**

The Toda system as well as the conservation laws and symmetries are invariant under the dilation symmetry

\[ (t, u_n, v_n) \rightarrow (\lambda^{-1}t, \lambda u_n, \lambda^2 v_n). \]

Thus, \( u_n \) corresponds to one \( t \)-derivative: \( u_n \sim \frac{d}{dt}. \)

Similarly, \( v_n \sim \frac{d^2}{dt^2}. \)

**Weight**, \( w \), of variables are defined in terms of \( t \)-derivatives. Set \( w(\frac{d}{dt}) = 1. \)
Weights of dependent variables are nonnegative, rational, and independent of \( n \).

Due to dilation invariance: \( w(u_n) = 1 \) and \( w(v_n) = 2 \).

The \textit{rank} of a monomial is its total weight in terms of \( t \)-derivatives.

Require uniformity in rank for each equation to compute the weights:

(solve the linear system):

\[
\begin{align*}
    w(u_n) + 1 &= w(v_n), \\
    w(v_n) + 1 &= w(u_n) + w(v_n),
\end{align*}
\]

Solving the linear system yields \( w(u_n) = 1 \), \( w(v_n) = 2 \).

- **Equivalence Criterion.**

  Define \( D \) \textit{shift-down} operator, and \( U \) \textit{shift-up} operator, on the set of all monomials in \( u_n \) and their shifts.

  For a monomial \( m \):

  \[
  Dm = m|_{n \rightarrow n-1}, \text{ and } Um = m|_{n \rightarrow n+1}.
  \]

  For example

  \[
  Du_{n+2}v_n = u_{n+1}v_{n-1}, \quad Uu_{n-2}v_{n-1} = u_{n-1}v_n.
  \]

  Compositions of \( D \) and \( U \) define an \textit{equivalence relation}.

  All shifted monomials are \textit{equivalent}.

  For example

  \[
  u_{n-1}v_{n+1} \equiv u_{n+2}v_{n+4} \equiv u_{n-3}v_{n-1}.
  \]
**Equivalence criterion:**

Two monomials $m_1$ and $m_2$ are equivalent, $m_1 \equiv m_2$, if

$$m_1 = m_2 + [M_n - M_{n+1}]$$

for some polynomial $M_n$.

For example, $u_{n-2}u_n \equiv u_{n-1}u_{n+1}$ since

$$u_{n-2}u_n = u_{n-1}u_{n+1} + [u_{n-2}u_n - u_{n-1}u_{n+1}] = u_{n-1}u_{n+1} + [M_n - M_{n+1}].$$

**Main representative** of an equivalence class is the monomial with label $n$ on $u$ (or $v$).

For example, $u_n u_{n+2}$ is the main representative of the class with elements $u_{n-1}u_{n+1}, u_{n+1}u_{n+3}$, etc.

Use lexicographical ordering to resolve conflicts.

For example, $u_n v_{n+2}$ (not $u_{n-2}v_n$) is the main representative of the class with elements $u_{n-3}v_{n-1}, u_{n+2}v_{n+4}$, etc.

- **Steps of the Algorithm for Lattices.**

Three-step algorithm to find conserved densities:

1). Determine the weights.

2). Construct the form of density.

3). Determine the coefficients.
Example: Density of rank 3 or the Toda lattice,
\[ \dot{u}_n = v_{n-1} - v_n, \quad \dot{v}_n = v_n (u_n - u_{n+1}) \]

Step 1: Compute the weights.
Here \( w(u_n) = 1 \) and \( w(v_n) = 2 \).

Step 2: Construct the form of the density.
List all monomials in \( u_n \) and \( v_n \) of rank 3 or less:
\[ \mathcal{G} = \{ u_n^3, u_n^2, u_n v_n, u_n, v_n \} \]
For each monomial in \( \mathcal{G} \), introduce enough \( t \)-derivatives to obtain weight 3. Use the lattice to remove \( \dot{u}_n \) and \( \dot{v}_n \):
\[
\begin{align*}
\frac{d^0}{dt^0}(u_n^3) &= u_n^3, & \frac{d^0}{dt^0}(u_n v_n) &= u_n v_n, \\
\frac{d}{dt}(u_n^2) &= 2u_n v_{n-1} - 2u_n v_n, \\
\frac{d}{dt}(v_n) &= u_n v_n - u_{n+1} v_n, \\
\frac{d^2}{dt^2}(u_n) &= u_{n-1} v_{n-1} - u_n v_{n-1} - u_n v_n + u_{n+1} v_n.
\end{align*}
\]
Gather the resulting terms in a set
\[ \mathcal{H} = \{ u_n^3, u_n v_{n-1}, u_n v_n, u_{n-1} v_{n-1}, u_{n+1} v_n \} \]
Replace members in the same equivalence class by their main representatives.
For example, \( u_n v_{n-1} \equiv u_{n+1} v_n \) are replaced by \( u_n v_{n-1} \).
Linearly combine the monomials in
\[ \mathcal{I} = \{ u_n^3, u_n v_{n-1}, u_n v_n \} \]
To obtain
\[ \rho_n = c_1 u_n^3 + c_2 u_n v_{n-1} + c_3 u_n v_n. \]
Step 3: Determine the coefficients.

Require that $\dot{\rho}_n = J_n - J_{n+1}$, holds.

Compute $\dot{\rho}_n$ and use the lattice to remove $u_n$ and $v_n$.

Group the terms

$$\dot{\rho}_n = (3c_1 - c_2)u_n^2 v_n - 1 + (c_3 - 3c_1)u_n^2 v_n + (c_3 - c_2)v_n - 1\ v_n - 1 + (c_3 - c_2)v_n^2.$$

Use the equivalence criterion to modify $\dot{\rho}_n$.

Replace $u_{n-1}u_nv_{n-1}$ by $u_nu_{n+1}v_n + [u_{n-1}u_nv_{n-1} - u_nu_{n+1}v_n]$.

Introduce the main representatives. Thus

$$\dot{\rho}_n = (3c_1 - c_2)u_n^2 v_{n-1} + (c_3 - 3c_1)u_n^2 v_n$$

$$+ (c_3 - c_2)v_{n+1} + [(c_3 - c_2)v_{n-1} - (c_3 - c_2)v_n v_{n+1}]$$

$$+ c_2u_nv_{n+1}v_n + [c_2u_{n-1}u_nv_{n-1} - c_2u_nv_{n+1}v_n]$$

$$+ c_2v_n^2 + [c_2v_{n-1}^2 - c_2v_n^2] - c_3u_nv_{n+1}v_n - c_3v_n^2.$$

Group the terms outside of the square brackets and move the pairs inside the square brackets to the bottom.

Rearrange the terms to match the pattern $[J_n - J_{n+1}]$.

Hence

$$\dot{\rho}_n = (3c_1 - c_2)u_n^2 v_{n-1} + (c_3 - 3c_1)u_n^2 v_n$$

$$+ (c_3 - c_2)v_{n+1} + (c_2 - c_3)u_nv_{n+1}v_n + (c_2 - c_3)v_n^2$$

$$+[\{(c_3 - c_2)v_{n-1}v_n - c_2u_{n-1}u_nv_{n-1} + c_2v_{n-1}^2\}$$

$$-\{(c_3 - c_2)v_{n+1}v_n + c_2u_nv_{n+1}v_n + c_2v_n^2\}].$$

The terms inside the square brackets determine:

$$J_n = (c_3 - c_2)v_{n-1}v_n + c_2u_{n-1}u_nv_{n-1} + c_2v_{n-1}^2.$$
The terms outside the square brackets must vanish, thus
\[ S = \{ 3c_1 - c_2 = 0, c_3 - 3c_1 = 0, c_2 - c_3 = 0 \}. \]

The solution is \( 3c_1 = c_2 = c_3 \), so choose \( c_1 = \frac{1}{3}, \) and \( c_2 = c_3 = 1: \)
\[ \rho_n = \frac{1}{3} u_n^3 + u_n(v_{n-1} + v_n), \quad J_n = u_{n-1} u_n v_{n-1} + v_{n-1}^2. \]

Analogously, conserved densities of rank \( \leq 5: \)

\[
\begin{align*}
\rho_n^{(1)} &= u_n \\
\rho_n^{(2)} &= \frac{1}{2} u_n^2 + v_n \\
\rho_n^{(3)} &= \frac{1}{3} u_n^3 + u_n(v_{n-1} + v_n) \\
\rho_n^{(4)} &= \frac{1}{4} u_n^4 + u_n^2(v_{n-1} + v_n) + u_n u_{n+1} v_n + \frac{1}{2} v_n^2 + v_n v_{n+1} \\
\rho_n^{(5)} &= \frac{1}{5} u_n^5 + u_n^3(v_{n-1} + v_n) + u_n u_{n+1} v_n(u_n + u_{n+1}) \\
&\quad + u_n v_{n-1}(v_{n-2} + v_{n-1} + v_n) + u_n v_n(v_{n-1} + v_n + v_{n+1}).
\end{align*}
\]
• GENERALIZED SYMMETRIES

A vector function \( G(\ldots, u_{n-1}, u_n, u_{n+1}, \ldots) \) is a symmetry if the infinitesimal transformation \( u_n \rightarrow u_n + \epsilon G(\ldots, u_{n-1}, u_n, u_{n+1}, \ldots) \) leaves the lattice system invariant within order \( \epsilon \).

Consequently, \( G \) must satisfy the linearized equation

\[
D_t G = F'(u_n)[G],
\]

where \( F' \) is the Fréchet derivative of \( F \), i.e.,

\[
F'(u_n)[G] = \frac{\partial}{\partial \epsilon} F(u_n + \epsilon G)|_{\epsilon=0}.
\]

Here, \( u_n \rightarrow u_n + \epsilon G(\ldots, u_{n-1}, u_n, u_{n+1}, \ldots) \) means that \( u_{n+k} \) is replaced by \( u_{n+k} + \epsilon G|_{n\rightarrow n+k} \).

• Example

Consider the Toda lattice

\[
\dot{u}_n = v_{n-1} - v_n, \quad \dot{v}_n = v_n(u_n - u_{n+1}).
\]

Higher-order symmetry of rank \((3, 4)\):

\[
G_1 = v_n(u_n + u_{n+1}) - v_{n-1}(u_{n-1} + u_n),
\]

\[
G_2 = v_n(u_{n+1}^2 - u_n^2) + v_n(v_{n+1} - v_{n-1}).
\]
• Algorithm for Generalized Symmetries of DDEs.

Consider the Toda system with \( w(u_n) = 1 \) and \( w(v_n) = 2 \).
Compute the form of the symmetry of ranks (3, 4), i.e. the first component of the symmetry has rank 3, the second rank 4.

**Step 1: Construct the form of the symmetry.**

List all monomials in \( u_n \) and \( v_n \) of rank 3 or less:

\[
\mathcal{L}_1 = \{u_n^3, u_n^2, u_nv_n, u_n, v_n\},
\]

and of rank 4 or less:

\[
\mathcal{L}_2 = \{u_n^4, u_n^3, u_n^2v_n, u_n^2, u_nv_n, u_n, v_n^2, v_n\}.
\]

For each monomial in \( \mathcal{L}_1 \) and \( \mathcal{L}_2 \), introduce enough \( t \)-derivatives, so that each term exactly has rank 3 and 4, respectively.

Using the lattice equations, for the monomials in \( \mathcal{L}_1 \):

\[
\frac{d^0}{dt^0}(u_n^3) = u_n^3, \quad \frac{d^0}{dt^0}(u_nv_n) = u_nv_n,
\]
\[
\frac{d}{dt}(u_n^2) = 2u_n\dot{u}_n = 2u_nv_{n-1} - 2u_nv_n,
\]
\[
\frac{d}{dt}(v_n) = \dot{v}_n = u_nv_n - u_{n+1}v_n,
\]
\[
\frac{d^2}{dt^2}(u_n) = \frac{d}{dt}(\dot{u}_n) = \frac{d}{dt}(v_{n-1} - v_n)
\]
\[
= u_{n-1}v_{n-1} - u_nv_{n-1} - u_nv_n + u_{n+1}v_n.
\]

Gather the resulting terms:

\[
\mathcal{R}_1 = \{u_n^3, u_{n-1}v_{n-1}, u_nv_{n-1}, u_nv_n, u_{n+1}v_n\}.
\]
\[ \mathcal{R}_2 = \{ u_n^4, u_{n-1}^2 v_{n-1}, u_{n-1} u_n v_{n-1}, u_n^2 v_{n-1}, v_{n-2} v_{n-1}, v_{n-1}^2, u_n^2 v_n, u_n u_{n+1} v_n, u_{n+1}^2 v_n, v_{n-1} v_n, v_n^2, v_{n+1} \}. \]

Linearly combine the monomials in \( \mathcal{R}_1 \) and \( \mathcal{R}_2 \)

\[
\begin{align*}
G_1 &= c_1 u_n^3 + c_2 u_{n-1} v_{n-1} + c_3 u_n v_{n-1} + c_4 u_n v_n + c_5 u_{n+1} v_n, \\
G_2 &= c_6 u_n^4 + c_7 u_{n-1}^2 v_{n-1} + c_8 u_{n-1} u_n v_{n-1} + c_9 u_n^2 v_{n-1} \\
&\quad + c_{10} v_{n-2} v_{n-1} + c_{11} v_{n-1}^2 + c_{12} u_n^2 v_n + c_{13} u_n u_{n+1} v_n \\
&\quad + c_{14} u_{n+1}^2 v_n + c_{15} v_{n-1} v_n + c_{16} v_n^2 + c_{17} v_n v_{n+1}.
\end{align*}
\]

**Step 2: Determine the unknown coefficients.**

Require that the symmetry condition holds.

Solution:

\[
\begin{align*}
c_1 &= c_6 = c_7 = c_8 = c_9 = c_{10} = c_{11} = c_{13} = c_{16} = 0, \\
-c_2 &= -c_3 = c_4 = c_5 = -c_{12} = c_{14} = -c_{15} = c_{17}.
\end{align*}
\]

Therefore, with \( c_{17} = 1 \), the symmetry of rank \((3,4)\) is:

\[
\begin{align*}
G_1 &= u_n v_n - u_{n-1} v_{n-1} + u_{n+1} v_n - u_n v_{n-1}, \\
G_2 &= u_{n+1}^2 v_n - u_n^2 v_n + v_n v_{n+1} - v_{n-1} v_n.
\end{align*}
\]

Analogously, the symmetry of rank \((4,5)\) reads

\[
\begin{align*}
G_1 &= u_n^2 v_n + u_n u_{n+1} v_n + u_{n+1}^2 v_n + v_n^2 + v_n v_{n+1} - u_{n-1}^2 v_{n-1} \\
&\quad - u_{n-1} u_n v_{n-1} - u_n^2 v_{n-1} - v_{n-2} v_{n-1} - v_{n-1}^2, \\
G_2 &= u_{n+1}^2 v_n + 2 u_{n+1} v_n v_{n+1} + u_n^2 v_{n+1} - u_n^3 v_n + u_{n+1}^3 v_n \\
&\quad - u_{n-1} v_{n-1} v_n - 2 u_n v_{n-1} v_n - u_n v_n^2.
\end{align*}
\]

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**Example: Nonlinear Schrödinger (NLS) equation.**

Ablowitz and Ladik discretization of the NLS equation:

\[
i \frac{\partial u}{\partial t} = u_{n+1} - 2u_n + u_{n-1} + u_n^* u_n (u_{n+1} + u_{n-1}).
\]

\(u_n^*\) is the complex conjugate of \(u_n\).

Treat \(u_n\) and \(v_n = u_n^*\) as independent variables and add the complex conjugate equation. Absorb \(i\) in the scale on \(t\):

\[
\dot{u}_n = u_{n+1} - 2u_n + u_{n-1} + u_n v_n (u_{n+1} + u_{n-1}),
\]

\[
\dot{v}_n = -(v_{n+1} - 2v_n + v_{n-1}) - u_n v_n (v_{n+1} + v_{n-1}).
\]

Since \(v_n = u_n^*\), \(w(v_n) = w(u_n)\).

No uniformity in rank! Introduce an auxiliary parameter \(\alpha\) with weight.

\[
\dot{u}_n = \alpha (u_{n+1} - 2u_n + u_{n-1}) + u_n v_n (u_{n+1} + u_{n-1}),
\]

\[
\dot{v}_n = -\alpha (v_{n+1} - 2v_n + v_{n-1}) - u_n v_n (v_{n+1} + v_{n-1}).
\]

Uniformity in rank leads to

\[
w(u_n) + 1 = w(\alpha) + w(u_n) = 2w(u_n) + w(v_n) = 3w(u_n),
\]

\[
w(v_n) + 1 = w(\alpha) + w(v_n) = 2w(v_n) + w(u_n) = 3w(v_n).
\]

which yields

\[
w(u_n) = w(v_n) = \frac{1}{2}, w(\alpha) = 1.
\]

Uniformity in rank is essential for steps 1 and 2.

After Step 2, set \(\alpha = 1\). Step 3 leads to the result:

\[
\rho_n^{(1)} = c_1 u_n v_{n-1} + c_2 u_n v_{n+1}, \quad \text{etc.}
\]
PART III: Software

• Scope and Limitations of Algorithms.

– Systems of evolution equations or lattice equations must be polynomial in dependent variables. No *explicitly* dependencies on the independent variables.

– Only one space variable (continuous or discretized) is allowed.

– Program only computes polynomial conservation laws and generalized symmetries (no recursion operators yet).

– Program computes conservation laws and symmetries that explicitly depend on the independent variables, if the highest degree is specified.

– No limit on the number of equations in the system. In practice: time and memory constraints.

– Input systems may have (nonzero) parameters. Program computes the compatibility conditions for parameters such that conservation laws and symmetries (of a given rank) exist.

– Systems can also have parameters with (unknown) weight. This allows one to test evolution and lattice equations of non-uniform rank.

– For systems where one or more of the weights is free, the program prompts the user for info.

– Fractional weights and ranks are permitted.

– Complex dependent variables are allowed.

– PDEs and lattice equations must be of first-order in $t$. 
• Conclusions and Future Research

- Implement the recursion operator algorithm for PDEs.
- Design an algorithm for recursion operators of DDEs.
- Improve software, compare with other packages.
- Add tools for parameter analysis (Gröbner basis).
- Generalization towards broader classes of equations (e.g. $u_{xt}$).
- Generalization towards more space variables (e.g. Kadomtsev-Petviashvili equation).
- Conservation laws with time and space dependent coefficients.
- Conservation laws with $n$ dependent coefficients.
- Exploit other symmetries in the hope to find conserved densities of non-polynomial form
- Application: test models for integrability.
- Application: study of classes of nonlinear PDEs or DDEs.
- Compute constants of motion for dynamical systems (e.g. Lorenz and Hénon-Heiles systems)
• Implementation in Mathematica – Software

- Ü. Göktaş and W. Hereman, The software package *InvariantsSymmetries.m* and the related files are available at http://www.mathsource.com/cgi-bin/msitem?0208-932. *

  *MathSource* is an electronic library of *Mathematica* material.

- Software: available via FTP, ftp site *mines.edu* in

  pub/papers/math_cs_dept/software/condens
  pub/papers/math_cs_dept/software/diffdens

  or via the Internet

  URL: http://www.mines.edu/fs_home/whereman/
• Publications


