SOME COMPARISON RESULTS ON EQUIVALENCE GROUPS

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Abstract. This paper deals with the comparison of two common types of equivalence groups of differential equations, and this gives rise to a number of results presented in the form of theorems. It is shown in particular that one type can be identified with a subgroup of the other type. Consequences of this comparison related in particular to the determination of invariant functions of the differential equations are also discussed.

1. Introduction

An invertible point transformation that maps every element in a family $\mathcal{F}$ of differential equations of a specified form into the same family is commonly referred to as an equivalence transformation of the equation [18, 6, 8]. Elements of the family $\mathcal{F}$ are generally labeled by a set of arbitrary functions, and the set of all equivalence transformations forms, in general, an infinite dimensional Lie group called the equivalence group of $\mathcal{F}$. One type of equivalence transformations usually considered [18, 4, 21] is that in which the arbitrary functions are also transformed. More specifically, if we denote by $A = (A_1, \ldots, A_m)$ the arbitrary functions specifying the family element in $\mathcal{F}$, then for given independent variables $x = (x^1, \ldots, x^p)$ and dependent variable $y$, this type of equivalence transformations takes the form

$$x = \varphi(z, w, B)$$

$$y = \psi(z, w, B)$$

$$A = \zeta(z, w, B)$$

where $z = (z^1, \ldots, z^p)$ is the new set of independent variables, $w = w(z)$, is the new dependent variable, and $B = (B_1, \ldots, B_m)$ represents the new set of arbitrary functions. The original arbitrary functions $A_i$ may be functions of $x, y$, and the derivatives of $y$ up to a certain order, although quite often they arise naturally as functions of $x$ alone, and
for the equivalence transformations of the type (1.1), the corresponding equivalence group that we denote by $G_S$ is simply the symmetry pseudo-group of the equation, in which the arbitrary functions are also considered as additional dependent variables.

The other type of equivalence transformations commonly considered \[3, 6, 14, 19\] involves only the ordinary variables of the equation, i.e. the independent and the dependent variables, and thus with the notation already introduced, it consists of point transformations of the form

\[
\begin{align*}
x &= \varphi(z, w) \\
y &= \psi(z, w).
\end{align*}
\tag{1.2a}
\tag{1.2b}
\]

If we let $G$ denote the resulting equivalence group, then it follows from a result of Lie \[10\], that $G$ induces another group of transformations $G_c$ acting on the arbitrary functions of the equation. The invariants of the group $G_c$ are what are referred to as the invariants of the family $\mathcal{F}$ of differential equations. These invariant functions play a crucial role in the classification and integrability of differential equations \[3, 9, 2, 11, 13, 18, 20\].

In the recent scientific literature, there has been a great deal of interest for finding infinitesimal methods for the determination of invariant functions of differential equations \[5, 15, 14, 12, 6\]. Some of these methods consist in finding the infinitesimal (generic) generator $X$ of $G_S$, and then use it in one way or another \[14, 7\] to obtain the infinitesimal generator $X^0$ of $G_c$, which gives the determining equations for the invariant functions. Most of these methods remain computationally demanding and in some cases quite inefficient, perhaps just because the connection between the three groups $G, G_c$ and $G_S$ does not seem to have been fully investigated.

We therefore present in this paper a comparison of the groups $G$ and $G_S$ and show in particular that $G$ can be identified with a subgroup of $G_S$, and we exhibit a case where the two groups are isomorphic. As an extension of some results obtained in a recent paper \[14\] on the relationship between the generators of $G_c$ and $G_S$ when $A = A(x)$, we show that the generator $X$ of $G_S$ admits a simple linear decomposition of the form $X = X^1 + X^2$, where $X^1$ is just the generator $X^0$ of $G_c$ in which one more component has been added, and for a certain vector field $X^2$, and we also give a very simple and systematic method for extracting $X^1$ from $X$. This decomposition also turns out to be intimately associated with the Lie algebraic structure of the equation, as we show that $X^1$ and $X^2$ each generate a Lie algebra, the two of which are closely related to the components of the Levi decomposition.
of the Lie algebra of $G_S$. This decomposition results for $X$ which we prove for a specific linear equation are stated as a conjecture for a general linear equation.

2. The relationship between $G$ and $G_S$

We shall call Type I the equivalence transformations of the form (1.2), and Type II those of the form (1.1), whose equivalence groups we have denoted by $G$ and $G_S$, respectively. When the coordinates system in which a vector field is expressed is clearly understood, it shall be represented only by its components, so that a vector field

$$\omega = \xi \partial_x + \eta \partial_y + \phi \partial_A$$

shall be represented simply by $\omega = \{\xi, \eta, \phi\}$. On the other hand, for a vector $a = (a^1, \ldots, a^n)$ representing a subset of coordinates, the notation $f \partial_a$ shall mean

$$f \partial_a = f^1 \partial_{a^1} + \cdots + f^n \partial_{a^n},$$

and

$$f = (f^1, \ldots, f^n).$$

Hence with the notation introduced in the previous section, we may represent the generator $X$ of $G_S$ as

$$X = \{\xi, \eta, \phi\} \equiv \xi \partial_x + \eta \partial_y + \phi \partial_A.$$ 

Let $V = \{\xi, \eta\}$ be the projection of this generator into the $(x, y)$-space, and $V^0 = \{\xi^0, \eta^0\}$ the infinitesimal generator of $G$. Elements of $\mathcal{F}$ may be thought of as differential equations of the form

$$\Delta(x, y_{(n)}; A_1, \ldots, A_m) = 0, \quad (2.1)$$

where $y_{(n)}$ denotes $y$ and all its derivatives up to the order $n$. We have the following result.

**Theorem 1.**

(a) The group $G$ can be identified with a subgroup of $G_S$.

(b) The component functions $\xi^0$ and $\eta^0$ are special instances of the functions $\xi$ and $\eta$, respectively.

**Proof.** Suppose that the action of $G_e$ induced by that of $G$ on the arbitrary functions of the equation is given by the transformations

$$A_i = \gamma_i(z, w, B_1, \ldots, B_m), \quad i = 1, \ldots, m. \quad (2.2)$$

Then, since (1.2) leaves the equation invariant except for the arbitrary functions, by also viewing the functions $A_i$ as dependent variables, (1.2)
together with (2.2) constitute a symmetry transformation of the equation. This is more easily seen if we consider the inverse transformations of (1.2) which may be put in the form

\[ z = \hat{\varphi}(x, y), \quad w = \hat{\psi}(x, y). \tag{2.3a, 2.3b} \]

If we now denote by

\[ B_i = \hat{\gamma}(x, y, A_1, \ldots, A_m), \quad i = 1, \ldots, m \tag{2.4} \]

the resulting arbitrary functions in the transformed equation, it follows that in terms of the new set of variables \( z, w, \) and \( B_i, \) any element of \( \mathcal{F} \) is locally invariant under (2.3) and (2.4), and this proves the first part of the Theorem. The second part of the Theorem is an immediate consequence of the first part, for we can associate with any element \((\varphi, \psi)\) of \( G \) a triplet \((\varphi, \psi, \gamma)\) in \( G_s, \) where \( \gamma \) is the action in (1.2) induced by \((\varphi, \psi)\) on the arbitrary functions of the equation. The result thus follows by first recalling that \( G_s \) has generic generator \( X = \{\xi, \eta, \phi\}, \) and by considering the infinitesimal counterpart of the finite transformations \((\varphi, \psi, \gamma),\) which must be of the form \( \{\xi^0, \eta^0, \zeta^0\} \) for a certain function \( \zeta^0. \)

The second part of this theorem was differently obtained in a recent paper [14], by observing that for any element \( g = (\varphi, \psi) \) in \( G, \) if \( \gamma \) denotes the corresponding induced action on the arbitrary functions of the equation, then the set of transformations \( \{g, \gamma^{-1}\} \) constitutes a symmetry of the equation in which the arbitrary functions \( A = (A_1, \ldots, A_m) \) are seen as additional dependent variables. However, Theorem II extends this observation by showing the clear and simple connection between the entire groups \( G \) and \( G_s, \) and thus gives a more general way of obtaining symmetries of the equation from a given element of \( G. \)

It is clear that one can get the generator \( V^0 = \{\xi^0, \eta^0\} \) of \( G \) by imposing on the projection \( V = \{\xi, \eta\} \) of \( X \) the set of minimum conditions \( \Omega \) that reduces it to the infinitesimal generator of the equivalence group \( G \) of \( \mathcal{F}, \) so that \( V^0 = V_{\Omega}. \) It was also observed (see Ref. [14]) that in the case where \( A \) is the function of \( x \) alone, if we let \( \phi^0 \) denote the resulting value of \( \phi \) when these minimum conditions are also imposed on \( X = \{\xi, \eta, \phi\}, \) then the generator \( X^0 \) of \( G_e \) can be obtained by setting \( X^0 = \{\xi^0, \phi^0\}. \) However, the problem that arises is that of finding the simplest and most systematic way of extracting \( \{\xi^0, \eta^0, \phi^0\} = X_{\Omega} \) from \( \{\xi, \eta, \phi\}. \) We shall look at the connection between these two vectors by
considering the case of a family of third order linear ordinary differential equations (ODEs). To begin with, we note that the coefficient $\phi^0$ is an $m$-component vector that depends in general on $(p+1)+m$ variables, and finding its corresponding finite transformations by integrating the vector field $\{\xi^0, \eta^0, \phi^0\}$ can be a very complicated task. Fortunately, once the finite transformations of the generator $V^0$ of $G$ which are easier to find are known, we can easily obtain those associated with $\phi^0$ using the following result.

**Lemma 1.** The finite transformations associated with the component $\phi^0$ of 

$$X^1 = \{\xi^0, \eta^0, \phi^0\}$$

are precisely given by the action (2.4) of $G_c$ induced by that of (2.3).

**Proof.** Since $X^1 = X|_\Omega$, where $\Omega$ is the set of minimum conditions to be imposed on $V = \{\xi, \eta\}$ to reduce it into an infinitesimal generator $V^0 = \{\xi^0, \eta^0\}$ of $G$, it first follows that once the finite transformations (2.4) corresponding to $V^0$ are applied to the equation, the resulting equation is invariant, except for the expressions of the arbitrary functions which are now given by (2.3). Thus if $(z, w, b)$ are the new variables generated by the symmetry transformations of $X^1$, where $b = (b_1, \ldots, b_m)$, then the only way to have an invariant equation is to set

$$b_i = \hat{\gamma}(x, y, A_1, \ldots, A_m), \quad i = 1, \ldots, m$$

where $\hat{\gamma}$ is the same function appearing in (2.4), and this readily proves the lemma. □

3. **CASE OF THE GENERAL THIRD ORDER LINEAR ODE.**

Consider the general linear ODE

$$y^{(3)} + a^1(x)y' + a^0(x)y = 0, \quad (3.1)$$

which is said to be in its normal reduced form. Here, the arbitrary functions $A_i$ of the previous section are simply the coefficients $a^j$ of the equation. This form of the equation is in no way restricted, for any general linear third order ODE can be transformed into (3.1) by a simple change of the dependent variable [19, 15]. If we consider the arbitrary functions $a^j$ as additional dependent variables, then by applying known procedures for finding Lie point symmetries [16, 1, 17], the infinitesimal generator $X$ of the symmetry group $G_S$ in the coordinates system $(x, y, a^1, a^0)$ is found to be of the form

$$X = \{f, (k_1 + f')y + g, -2 (a^1 f' + f^{(3)}), C_4\} \quad (3.2a)$$
where
\[ C_4 = -\frac{1}{y} \left( a^0 g + a^1 g' + g^{(3)} \right) - \left( 3a^0 f' + a^1 f'' + f^{(4)} \right), \] (3.2b)
and where \( f \), and \( g \) are arbitrary functions of \( x \). The projection of \( X \) in the \((x,y)\)-space is therefore
\[ V = \{ f, (k_1 + f')y + g \}, \] (3.3)
and a simple observation of this expression shows that due to the homogeneity of (3.1), (3.3) may represent an infinitesimal generator of the equivalence group \( G \) only if \( g = 0 \). A search for the one-parameter subgroup \( \exp(tW) \), satisfying \( \exp(tW)(x,y) = (z,w) \) and generated by the resulting reduced vector field \( W = \{ f, (k_1 + f')y \} \) readily gives
\[ \dot{z} = f(z) \]
\[ \dot{w} = (k_1 + f'(z)) w, \]
where
\[ \dot{z} = dz/dt, \quad \dot{w} = dw/dt. \]
Integrating these last two equations while taking into account the initial conditions gives
\[ J(z) = t + J(x) \] (3.4a)
\[ w = e^{k_1 t} \frac{f(z)}{f(x)} y \] (3.4b)
where
\[ J(z) = \int \frac{dz}{f(z)}. \] (3.4c)
Differentiating both sides of (3.4a) w.r.t. \( x \) shows that \( dz/dx = f(z)/f(x) \).
Thus, if we assume that \( z \) is explicitly given by
\[ z = F_t(x) \equiv F(x), \]
for some function \( F \), then this leads to
\[ z = F(x) \] (3.5a)
\[ w = e^{k_1 t} F'(x)y, \] (3.5b)
and we thus recover the well-known equivalence transformation [3, 20, 19] of (3.1). Therefore, the condition \( g = 0 \) is the necessary and sufficient condition for the vector \( V \) in (3.3) to represent the infinitesimal
generator of \( G \), and hence we have
\[
V^0 = \{ f, (k_1 + f')y \} \equiv \{ \xi^0, \eta^0 \}
\]
\[
X^1 = \{ f, (k_1 + f')y, -2(a^1 f' + f'''), - (3a^0 f' + a^1 f'' + f^{(4)}) \}
\]
\[
X^2 = \left\{ 0, g, 0, \frac{-1}{y} \left( a^0 g + a^1 g' + g^{(3)} \right) \right\}
\]
where \( X^1 = X|_{g=0} \), and \( X^2 = X - X^1 \). The same as we set \( X = \{ \xi, \eta, \phi \} \), and \( X^1 = \{ \xi^0, \eta^0, \phi^0 \} \), for any given equation of the form \( (2.1) \), we also set \( X^2 = \{ \xi^c, \eta^c, \phi^c \} \), and in the actual case we have
\[
\phi^0 = \{ -2(a^1 f' + f'''), - (3a^0 f' + a^1 f'' + f^{(4)}) \}
\]
\[
\xi^c = 0, \quad \eta^c = g,
\]
and
\[
\phi^c = \left\{ 0, \frac{-1}{y} \left( a^0 g + a^1 g' + g^{(3)} \right) \right\}.
\]

Consequently, it appears that in the case of \( (3.1) \), we have a very simple linear relation of the form
\[
\xi = \xi^0 + \xi^c, \quad \eta = \eta^0 + \eta^c, \quad \phi = \phi^0 + \phi^c,
\]
which shows that the functions \( \xi^0, \eta^0 \), and \( \phi^0 \) representing the components of the infinitesimal generators \( V^0 \) of \( G \) or \( X^0 \) of \( G_c \) depend linearly on those of \( X \). More importantly, the set \( \Omega \) of necessary and sufficient conditions to be imposed on \( X \) to obtain \( X^1 \) was reduced in this case to setting \( g = 0 \). We would like to generalize this to a general linear ODE.

The components \( X^1 \) and \( X^2 \) of \( X \) that we’ve just exhibited also have very specific algebraic properties. Since \( X^1 \) depends on \( f \) and \( k_1 \) while \( X^2 \) depends on \( g \), we set
\[
X^1(f, k_1) = \{ f, (k_1 + f')y, -2(a^1 f' + f'''), - (3a^0 f' + a^1 f'' + f^{(4)}) \}
\]
\[
X^2(g) = \left\{ 0, g, 0, \frac{-1}{y} \left( a^0 g + a^1 g' + g^{(3)} \right) \right\}
\]
for any arbitrary functions \( f \) and \( g \) and arbitrary constant \( k_1 \). Let \( L_0, L_1 \) and \( L_2 \) be the vector spaces generated by \( X^1(f, 0), X^1(f, k_1) \) and \( X^2(g) \), respectively. Let
\[
L_{S,0} = L_0 + L_2
\]
be the subspace of the Lie algebra $L_S = L_1 + L_2$ of $G_S$. We note that $L_{S,0}$ is obtained from $L_S$ simply by setting $k_1 = 0$ in the generator $X^1(f, k_1)$ of $G_S$, which according to (3.5b) amounts to ignoring the constant factor $\lambda = e^{k_1 t}$ in the transformation of the dependent variable under $G$. Moreover, we have $\dim L_{S,0} = \dim L_S - 1$, while $L_S$ itself is infinite dimensional in general.

**Theorem 2.**

(a) The vector spaces $L_0$, $L_1$ and $L_2$ are all Lie subalgebras of $L_S$.

(b) $L_0$ and $L_2$ are the components of the Levi decomposition of the Lie algebra $L_{S,0}$, that is

$$[L_0, L_2] \subset L_2,$$

and $L_2$ is a solvable ideal while $L_0$ is semisimple.

**Proof.** A computation of the commutation relations of the vector fields shows that

$$[X^1(f_1, k_1), X^1(f_2, k_2)] = X^1(-f_2 f'_1 + f_1 f'_2, 0)$$

$$[X^2(g_1), X^2(g_2)] = 0$$

$$[X^1(f_1, k_1), X^2(g_1)] = X^2(f_1 g'_1 - g_1(k_1 + f'_1)),$$

where the $f_j, g_j$ are arbitrary functions, while the $k_j$ are arbitrary constants. Consequently, it readily follows from (3.10a) and (3.10b) that $L_1$ and $L_2$ are Lie subalgebras of $L_S$, while setting $k_1 = k_2 = 0$ in (3.10a) shows that $L_0$ is also a Lie subalgebra, and this proves the first part of the Theorem. Moreover, it clearly follows from (3.10a) and (3.10c) that $L_{S,0}$ is an ideal in $L_S$, while (3.10b) and (3.10c) show that $L_2$ is an abelian ideal in $L_S$, and in particular in $L_{S,0}$. Thus we are only left with showing that $L_0$ is an semisimple subalgebra of $L_{S,0}$. If $L_0$ had a proper ideal $A$, then for a given nonzero operator $X^1(H, 0)$ in $A$, all operators $X^1(-f H' + f' H, 0)$ would be in $A$ for all possible functions $f$. However, since for every function $h$ of $x$ the equation

$$-f H' + f' H = h$$

admits a solution in $f$, it follows that $A$ would be equal to $L_0$. This contradiction shows that $L_0$ has no proper ideal, and it is therefore a simple subalgebra of $L_{S,0}$. □

Note that part (b) of Theorem 2 can also be interpreted as stating that up to a constant factor, $X^1$ and $X^2$ generate the components of the Levi decomposition of $L_S$. Although we have stated the results of this theorem only for the general linear third order equation (3.1) in
its normal reduced form, these results can certainly be extended to the general linear ODE
\[ y^{(n)} + a^{n-1}y^{(n-1)} + a^{n-2}y^{(n-2)} + \cdots + a^0y = 0 \] (3.11)
of an arbitrary order \( n \geq 3 \). We first note that if we write the infinitesimal generator \( X \) of the symmetry group \( G_S \) of this equation in the form
\[ X = \{\xi, \eta, \phi\} = \xi \partial_x + \eta \partial_y + \phi \partial_A, \]
where \( A = \{a^{n-1}, a^{n-2}, \ldots, a^0\} \) is the set of all arbitrary functions, then on account of the linearity of the equation, we must have
\[ \eta = h y + g \] (3.12)
for some arbitrary functions \( h \) and \( g \). Now, let again \( X^1 = \{\xi^0, \eta^0, \phi^0\} \) and \( X^2 \) be given by
\[ X^1 = X_{|g=0}, \quad X^2 = X - X^1, \] (3.13)
and set \( X^0 = \{\xi^0, \phi^0\} \). We have shown in another recent paper [15] that \( X^0 \) thus obtained using \( g = 0 \) as the minimum set of conditions is the infinitesimal generator of the group \( G_c \) for \( n = 3, 4, 5 \). This should certainly also hold for the linear equation (3.11) of a general order, and we thus propose the following.

**Conjecture.** For the general linear ODE (3.11), \( X^0 = \{\xi, \phi\}_{|g=0} \) is the infinitesimal generator of \( G_c \), where \( X = \{\xi, \eta, \phi\} \) is the generator of \( G_S \).

It has been proved [14] that for any family \( F \) of (linear or non-linear) differential equations of any order in which the arbitrary functions depend on the independent variables alone, if \( X^1 = \{\xi^0, \eta^0, \phi^0\} \) is obtained by setting \( X^1 = X_{|\Omega} \) for some set \( \Omega \) of minimum conditions that reduce \( V = \{\xi, \eta\} \) into a generator of \( G \), then \( X^0 = \{\xi^0, \phi^0\} \) is the generator of \( G_c \). However, the difficulty lies in finding the set \( \Omega \) of minimum conditions, and we have proved that for (3.1), \( \Omega \) is given by \( \{g = 0\} \), and extended this as a conjecture for a general linear homogeneous ODE.

Moreover, calculations done for equations of low order up to five suggest that all subalgebras appearing in Theorem 2 can also be defined in a similar way for the general linear equation (3.11), and that all the results of the theorem also holds for this general equation.

We now wish to pay some attention to the converse of part (a) of Theorem 1 which states that for any given family \( F \) of differential equations, the group \( G \) can be viewed as a subgroup of \( G_S \). From the proof of that theorem it appears that the symmetry group \( G_S \) is much
larger in general, because there are symmetry transformations that do not arise from Type I equivalence transformations. A simple example of such a symmetry is given by the term \( X^2 \) appearing in (3.6c), of the symmetry generator of (3.1). Indeed, by construction its projection \( X^{2,0} = \{0, g\} \) in the \((x, y)\)-space does not match any particular form of the generic infinitesimal generator \( V^0 = \{f, (k_1 + f')y\} \) of \( G \), where \( f \) is an arbitrary function and \( k_1 \) an arbitrary constant.

Nevertheless, although (3.1) gives an example in which the inclusion \( G \subset G_S \) is strict, there are equations for which the two groups are isomorphic. Such an equation is given by the nonhomogeneous version of (3.1) which may be put in the form
\[
y^{(3)} + a^1(x)y' + a^0(x)y + r(x) = 0, \quad (3.14)
\]
where \( r \) is also an arbitrary function, in addition to \( a^1 \) and \( a^0 \). The linearity of this equation forces its equivalence transformations to be of the form
\[
x = f(z), \quad y = h(z)w + g(z), \quad (3.15)
\]
and the latter change of variables transforms (3.14) into an equation of the form
\[
w''' + B_2w'' + B_1w' + B_0w + B_{-1} = 0,
\]
where the \( B_j \), for \( j = -1, \ldots, 2 \) are functions of \( z \) and
\[
B_2 = 3 \left( \frac{h'}{h} - \frac{f''}{f'} \right).
\]
The required vanishing of \( B_2 \) shows that the necessary and sufficient condition for (3.15) to represent an equivalence transformation of (3.14) is to have \( h = \lambda f' \) for some arbitrary constant \( \lambda \). The equivalence transformations of (3.14) are therefore given by
\[
x = f(z), \quad y = \lambda f'(z)w + g(z). \quad (3.16)
\]
On the other hand, the generator \( X \) of the symmetry group \( G_S \) of the nonhomogeneous equation (3.14) in the coordinates system \((x, y, a^1, a^0, r)\) is found to be of the form
\[
X = \{J, (k_1 + J')y + P, -2 (a^1 J' + J^{''}) \}, C_3, \phi^4 \} \quad (3.17a)
\]
where
\[
C_3 = \frac{-1}{y} \left( a^0 P + \phi^4 + 2r J' - r k_1 + a^1 P' + P^{(3)} \right) - \left( 3a^0 J' + a^1 J'' + J^{(4)} \right) \quad (3.17b)
\]
and where \( J \) and \( P \) are arbitrary functions of \( x \) and \( k_1 \) is an arbitrary constant, while \( \phi^4 \) is an arbitrary function of \( x, y, a^1, a^0 \) and \( r \). Thus
X has projection $V = \{ J, (k_1 + J')y + P \}$ on $(x, y)$-space and this is exactly the infinitesimal transformation of (3.16). Consequently, the minimum set $\Omega$ of conditions to be imposed on $V$ to reduce it into the infinitesimal generator $V^0 = \{ \xi^0, \eta^0 \}$ of $G$ is void in this case, and hence

$$X = X^1 = \{ \xi^0, \eta^0, \phi^0 \}.$$ \hfill \(3.18\)

It thus follows from Lemma 1 that the finite transformations associated with $X$ are given precisely by (3.16), together with the corresponding induced transformations of the arbitrary functions $a^1, a^0$ and $r$. Consequently, to each symmetry transformation $X$ in $G_S$, there corresponds a unique equivalence transformation in $G$, and vice-versa. We have thus proved the following results.

**Proposition 1.** For the nonhomogeneous equation (3.14), the groups $G$ and $G_S$ are isomorphic.

This proposition should certainly also hold for the nonhomogeneous version of the general linear equation (3.11) of an arbitrary order $n$. In such cases, invariants of the differential equation are determined simply by searching the symmetry generator $X$ of $G_S$, which must satisfy (3.18), and then solving the resulting system of linear first order partial differential equations (PDEs) resulting from the determining equation of the form

$$X^{0,m} \cdot F = 0,$$ \hfill \(3.19\)

where $X^{0,m}$ is the generator $X^0 = \{ \xi^0, \phi^0 \}$ of $G_c$ prolonged to the desired order $m$ of the unknown invariants $F$.

**Concluding Remarks**

Because Type I equivalence group $G$ can be identified with a subgroup of type II equivalence group $G_S$, every function invariant under $G_S$ must be invariant under $G$, and hence $G$ has much more invariant functions than $G_S$, and functions invariant under $G$ are naturally much easier to find than those invariant under $G_S$. If we consider for instance the third order linear equation (3.1), it is well known [3] that its first nontrivial invariant function is given by the third order differential invariant

$$\Psi = -\frac{4(9a_1^2 \mu^2 + 7\mu'^2 - 6\mu\mu'')^3}{\mu^8},$$ \hfill \(3.20\)
where \( \mu(x) = -2a^0 + a^1 \), while at order four \([15]\) it has two differential invariants,

\[
\Psi_1 = \Psi \\
\Psi_2 = \frac{-1}{18 \mu^4} \left( 216a^0 - 324a^0 x^2 + 18a^2 (9a^1 + 2a^1 \mu') + 9a^2 \mu^{(3)} \right) + \frac{-1}{18 \mu^4} \left( \mu'(28 \mu^2 + 9a^1 (a^1 - 4 \mu'') - 9a^0 (3a^1 + 4a^1 a' - 8 \mu' \mu'') \right).
\]

It can be verified on the other hand that \( G_S \) has no nontrivial differential invariants up to the order four.

**References**

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(J C Ndogo) School of Mathematics, University of the Witwatersrand, Private Bag 3, Wits 2050, South Africa

E-mail address: jean-claude.ndogo@wits.ac.za