Symmetry Coefficients of Semilinear Partial Differential Equations

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Abstract

We show that for any semilinear partial differential equation of order $m$, the infinitesimals of the independent variables depend only on the independent variables and, if $m > 1$ and the equation is also linear in its derivatives of order $m − 1$ of the dependent variable, then the infinitesimal of the dependent variable is at most linear on the dependent variable. Many examples of important partial differential equations in Analysis, Geometry and Mathematical - Physics are given in order to enlighten the main result.

2000 AMS Mathematics Classification numbers:

35H10, 58J70

Key word: Lie point symmetry
1 Introduction

Let \( x \in M \subseteq \mathbb{R}^n \), \( u : M \to \mathbb{R} \) a smooth function and \( k \in \mathbb{N} \). We use \( \partial^k u \) to denote the jet bundle corresponding to all \( k \)th partial derivatives of \( u \) with respect to \( x \). We simply denote \( \partial^1 u \) by \( \partial u \). A partial differential equation (PDE) of order \( m \) is a relation \( F(x, u, \partial u, \ldots, \partial^m u) = 0 \).

If there exists an operator
\[
L_m := A^{i_1 \cdots i_m}(x) \frac{\partial^m}{\partial x^{i_1} \cdots \partial x^{i_m}}
\]
and a relation \( f(x, u, \partial u, \ldots, \partial^{m-1} u) \) such that \( F = Lu + f(x, u, \partial u, \ldots, \partial^{m-1} u) \), then \( F = 0 \) is said to be a semilinear partial differential equation (SPDE). In this article we use the Einstein summation convention.

Partial differential equations are used to model many different kinds of phenomena in science and engineering. Linear equations give mathematical description for physical, chemical or biological processes in a first approximation only. In order to have a more detailed and precise description a mathematical model needs to incorporate nonlinear terms. Nonlinear equations are difficult to solve analytically. However, in the end of century \( XIX \) Sophus Lie developed a method that is widely useful to obtain solutions of a differential equation. This method is currently called Lie point symmetry theory. Some applications of this method in (nonlinear) differential equations can be found in \([1, 2, 3, 5, 6, 8, 7, 9, 10, 11, 12, 13, 14, 15, 16]\).

Lie used group properties of differential equations in order to actually solve them, i.e., to construct their exact solutions. Nowadays symmetry reductions are one of the most powerful tools for solving nonlinear PDEs.

A Lie point symmetry\(^1\) of a PDE of order \( m \) is a vector field
\[
S = \xi^i(x, u) \frac{\partial}{\partial x^i} + \eta(x, u) \frac{\partial}{\partial u}
\]
on \( M \times \mathbb{R} \) such that \( S^{(m)} F = 0 \) when \( F = 0 \) and
\[
S^{(m)} := S + \eta^{(1)}(x, u, \partial u) \frac{\partial}{\partial u_i} + \cdots + \eta^{(m)}_{i_1 \cdots i_m}(x, u, \partial u, \cdots, \partial^m u) \frac{\partial}{\partial u_{i_1 \cdots i_m}}
\]
is the extended symmetry on the jet space \((x, u, \partial u, \cdots, \partial^k u)\).

The functions \( \eta^{(j)}(x, u, \partial u, \cdots, \partial^j u) \), \( 1 \leq j \leq m \), are given by
\[
\eta^{(1)}_i := D_i \eta - (D_i \xi^j) u_j, \\
\eta^{(j)}_{i_1 \cdots i_j} := D_{i_j} \eta^{(j-1)}_{i_1 \cdots i_{j-1}} - (D_{i_j} \xi^l) u_{i_1 \cdots i_{j-1} l}, \quad 2 \leq j \leq m,
\]
where\(^1\)
\[
D_i := \frac{\partial}{\partial x^i} + u_i \frac{\partial}{\partial u} + u_{ij} \frac{\partial}{\partial u_j} + \cdots + u_{i_1 \cdots i_m} \frac{\partial}{\partial u_{i_1 \cdots i_m}} + \cdots
\]
In fact, a Lie point symmetry is given by the exponential map \((\exp S)(x, u) =: (x^*, u^*) \in \mathbb{R}^n \times \mathbb{R} \). We are identifying the point transformation with its generator.
is the total derivative operator. We shall not present more preliminaries concerning the Lie point symmetries of differential equations supposing that the reader is familiar with the basic notions and methods of group analysis [5, 12, 15].

In [4], Bluman proved some relations between symmetry coefficients which simplify drastically their calculus. He worked with a PDE of the form

$$A^{i_1\cdots i_m}(x, u)u_{i_1\cdots i_m} + f(x, u, \partial u, \cdots, \partial^{m-1}u) = 0.$$  \tag{4}

Depending on the relations between coefficients $A^{i_1\cdots i_m}(x, u)$ of equation (4), Bluman’s theorems gives us conditions to determine, a priori, if the coefficient $\xi^i$ depends or not of $u$, and in many cases, it also gives us some information about the dependence of coefficient $\eta$ with respect to $u$.

The Bluman’s theorems can be used in a more general results where it is necessary to find the infinitesimals $\xi^i$ and $\eta$ of symmetry (2) of a quasilinear equation (4). However, in the special cases where the coefficients $A^{i_1\cdots i_m}(x, u)$ do not depend of the dependent variable $u$, the proof that the coefficients $\xi^i$ do not depend of $u$ and that $\eta$ is linear in $u$ is simpler than that presented by Bluman in [4]. And in this case, the equation (4) becomes a semilinear partial differential equation. Since many of the most important equations from Analysis, Geometry and Mathematical-Physics are SPDE, we intend to enlighten the Bluman’s proof of his theorem for the semilinear case.

The purpose of this article is twofold. First, we intend to give a detailed proof of a theorem (Theorem 1) which gives us conditions to state the coefficients $\xi^i$ with respect to $u$ of a symmetry of a SPDE and, in many cases, we can conclude that $\eta$ is a linear function with respect to $u$ (see [4, 5]).

The second purpose is to present and summarize some important PDEs arising from Analysis, Geometry and Mathematical-Physics, which are linear PDEs or SPDEs (see Section 3), illustrating Theorem 1.

Our main purpose is to prove the following result:

**Theorem 1.** Consider the SPDE

$$A^{i_1\cdots i_m}(x)u_{i_1\cdots i_m} + f(x, u, \partial u, \cdots, \partial^{m-1}u) = 0,$$  \tag{5}

where $A^{i_1\cdots i_m}(x)$ is symmetric with respect its indeces. Suppose that the vector field $S$ given in (2) is a symmetry of (3). Then $\xi^i_u = 0$, $1 \leq i \leq n$.

If $m > 1$ and $f(x, u, \partial u, \cdots, \partial^{m-1}u) = a^{i_1\cdots i_{m-1}}(x)u_{i_1\cdots i_{m-1}} + h(x, u, \partial u, \cdots, \partial^{m-2}u)$, for some function $h$, then $\eta_{uu} = 0$.

The paper is organized as follows. In section 2 we prove Theorem 1. In section 3 we give some examples, from Analysis, Geometry and Mathematical-Physics, illustrating the Theorem.
2 Proof of the main results

In this section, we shall prove Theorem 1. We shall do this in three steps: first, we prove Theorem 1 when \( m = 1 \). In this case we, at most, can conclude \( \xi^i = \xi^i(x) \). The case \( m = 2 \) is done because many of the most important equations in Analysis, Geometry and Mathematical Physics are second order SPDE and this proof is a good way to understand the proof of arbitrary \( m \), which is the third step.

2.1 The case \( m = 1 \)

Proof. Let \( L := A^i(x) \frac{\partial}{\partial x^i} \) a linear operator and \( f(x, u) \) a smooth function. Consider the first order semilinear partial differential equation

\[
F(x, u, \partial u) := Lu + f(x, u) = 0.
\]

(6)

Suppose (6) admits a symmetry \( S \) given by (2). Its first order extension is

\[
S^{(1)} = \xi^i(x, u) \frac{\partial}{\partial x^i} + \eta(x, u) \frac{\partial}{\partial u} + (\eta_i(x, u) + \eta_u(x, u) u_i - \xi^i_j(x, u) u_j - \xi^i_u(x, u) u_i) \frac{\partial}{\partial u_i}.
\]

Aplying \( S^{(1)} \) to (6), we have

\[
S^{(1)} F = (\xi^i f_i + \eta f_u + A^i \eta_i) + (\xi^i A^j + A^i \eta_u - A^i \xi^j_u) u_j - A^i \xi^j_u u_i u_j.
\]

Then, by the symmetry condition (see Ibragimov [12] or Olver [15])

\[
S^{(1)} F = \lambda(x, u) F
\]

and since \( F \) is a linear function with respect to \( \partial u \), we conclude that

\[
A^i \xi^j_u u_i u_j = 0
\]

(7)

Chosing \( i_0 \) such that \( A^{i_0} \neq 0 \), the equation (7) implies that necessarily we must have \( \xi^j_u = 0 \).

Thus, \( \xi^j = \xi^j(x) \) and this conclude the proof for the case \( m = 1 \).

2.2 The case \( m = 2 \)

Let

\[
F := A^{ij}(x) u_{ij} + f(x, u, \partial u) = 0
\]

be a SPDE and \( S^{(2)} \) the second order extension of symmetry (2). Then,

\[
S^{(2)} = \xi^k(x, u) \frac{\partial}{\partial x^k} + \eta(x, u) \frac{\partial}{\partial u} + \eta^{(1)}_k(x, u, \partial u) \frac{\partial}{\partial u_k} + \eta^{(2)}_{kl}(x, u, \partial u, \partial^2 u) \frac{\partial}{\partial u_{kl}}.
\]
and the coefficients in the jet spaces are given by (see equation 3)

\[ \eta_k^{(1)} = \eta_k - \xi_k^j u_j - \xi^j u_j u_k + \eta u_k, \]

\[ \eta_{kl}^{(2)} = \eta_{kl} + \eta_{kuu} u_k - \xi_{kl}^j u_j + \eta_{ku} u_l - \xi_{kl}^j u_j u_k - \xi_{kl}^j u_j u_k u_l - \xi_{kl}^j u_j - \xi_{kl}^j u_j u_k + \eta_{uu} u_k u_l \]

(8)

Let \( F_k := \frac{\partial F}{\partial x^k} \), then

\[ S^{(2)} F = \xi^k F_k + \eta F_u + \eta F_{uu} + A^{kl} \eta_{kl} + (u_k \eta_u - \xi^j u_j) F_{uk} + A^{kl} \eta_{kl} u_k - A^{kl} \xi^j u_j \]

\[ + A^{kl} \xi_{kl}^j u_j u_k + A^{kl} \eta_{uu} u_k u_l - A^{kl} \xi_{kl}^j u_j u_k u_l - A^{kl} \xi^j u_j u_k u_l \]

\[ + A^{kl} \eta_{ukl} - A^{kl} \xi_k^j u_j - A^{kl} \xi_t^j u_j u_k - A^{kl} \xi^j u_k u_l u_j - A^{kl} \xi^j u_k u_l + A^{kl} \xi^j u_k u_l u_j. \]

The symmetry condition is

\[ S^{(2)} F = \lambda(x, u) F. \]

(9)

Since \( F \) is a linear function in the second order derivatives of \( u \), the symmetry condition (9) implies that terms \( u_i u_j \) have to be zero. Then,

\[ A^{kl} (\xi_u^j u_k u_j + \xi_{uk} u_j + \xi_{u}^j u_k u_j) = 0. \]

(10)

Since

\[ u_k = \delta^p_k u_p, \quad u_{ij} = \delta^p_j \delta^q_i u_{rs}, \]

\[ u_j = \delta^p_j u_p, \quad u_{lk} = \delta^p_l \delta^q_k u_{rs}, \]

\[ u_l = \delta^p_l u_p, \quad u_{ij} = \delta^p_j \delta^q_k u_{rs}, \]

and substituting this into (10), we have the following relation

\[ (A^{kl} \xi^j_{u} \delta^p_k \delta^q_i \delta^q_j + A^{kl} \xi^j_{u} \delta^p_j \delta^q_k \delta^q_i + A^{kl} \xi^j_{u} \delta^p_k \delta^q_j \delta^q_i) u_p u_{rs} = 0. \]

Since the set \( \{ u_{ij} u_{kl} \} \) is linearly independent set, the following identity must be satisfied:

\[ A^{kl} \xi^j_{u} \delta^p_k \delta^q_i \delta^q_j + A^{kl} \xi^j_{u} \delta^p_j \delta^q_k \delta^q_i + A^{kl} \xi^j_{u} \delta^p_k \delta^q_j \delta^q_i = 0. \]

(11)

Taking \( p = r = s \), we conclude that

\[ A^{pp} \xi^p_u = 0. \]

Let \( N_1 \) e \( N_2 \) be the set of indices such that \( A^{pp} \neq 0 \) and \( A^{pp} = 0 \), respectively. Then, for all \( i \in N_1 \), \( \xi_i^p = 0 \) and hence, \( \xi^i = \xi^i(x) \).
Suppose $N_2 \neq \emptyset$. Thus, there exists $n_0 \in N_2$ such that $A^{n_0p} \neq 0$, for some $p$. Taking $k \neq p$, $j \neq p$ and choosing $s = n_0$ in (14), we obtain

$$A^{n_0p} \xi^r_u = 0.$$  

Thus we conclude that $\xi^r_u = 0$ for all $r$.

Now, suppose that $f = b^j(x)u_j + h(x, u)$. Since $\xi^i_u = 0$, we can write

$$S^{(2)}F = \xi^k F_k + \eta F_u + \eta_k F_{u_k} + A^{kl} \eta_{kl} + (u_k \eta_u - \xi^j_k u_j) F_{u_k} + A^{kl} \eta_{kl} u_k - A^{kl} \xi^j_k u_j$$

$$+ A^{kl} \eta_{ku_l} u_l + A^{kl} \eta_{u_k} u_{kl} - A^{kl} \xi^j_k u_{lj} - A^{kl} \xi^j_k u_{kj} + A^{kl} \eta_{uu} u_k u_l$$

Since the SPDE $F = 0$ is linear in the first and the second order derivatives of $u$, the condition (9) implies that the coefficients of $u_k u_l$ have to be zero. Then, $A^{kl} \eta_{uu} = 0$ and, finally, $\eta_{uu} = 0$.

### 2.3 The case $m > 2$

**Lemma 1.** Let $k \geq 2$. Then, there exists a function $h$ depending of $x, u, \partial u, \ldots, \partial^ku$, such that

$$\eta^{(k)}_{i_1 \ldots i_k} = h(x, u, \partial u, \ldots, \partial^ku) - \xi^j_{u} u_j u_{i_1 \ldots i_k} - \xi^j_{u} u_{i_1 u_{j_2 \ldots i_k}} - \cdots - \xi^j_{u} u_{i_k} u_{i_1 \ldots i_k} - j$$

$$+ \eta_u u_{i_1 \ldots i_{k-j}} + \eta_{uu}(u_{i_1 u_{i_2 \ldots i_{k-1}}} + u_{i_2 u_{i_3 \ldots i_{k-1}}} + \cdots + u_{i_k} u_{i_1 \ldots i_{k-1}}).$$

**Proof.** We shall prove that the Lemma is valid for all $k > 1$. If $k = 2$, we turn back to equation (8). Suppose that the result is valid to $k, k > 2$. Then,

$$\eta^{(k)}_{i_1 \ldots i_k} = h(x, u, \partial u, \ldots, \partial^ku) - \xi^j_{u} u_j u_{i_1 \ldots i_k} - \xi^j_{u} u_{i_1 u_{j_2 \ldots i_k}} - \cdots - \xi^j_{u} u_{i_k} u_{i_1 \ldots i_k} - j$$

$$+ \eta_u u_{i_1 \ldots i_{k-j}} + \eta_{uu}(u_{i_1 u_{i_2 \ldots i_{k-1}}} + u_{i_2 u_{i_3 \ldots i_{k-1}}} + \cdots + u_{i_k} u_{i_1 \ldots i_{k-1}}).$$

From equation (13), we have, after a straightforward calculation,

$$\eta^{(k+1)}_{i_1 \ldots i_{k+i_{k+1}}} = (D_{i_{k+1}} h) - (D_{i_{k+1}} \xi^j_{u}) u_{j_1 u_{i_1 \ldots i_{k}}} - (D_{i_{k+1}} \xi^j_{u}) u_{i_1 u_{j_2 \ldots i_{k}}} - \cdots$$

$$- (D_{i_{k+1}} \xi^j_{u}) u_{i_k} u_{i_1 \ldots i_{k-j}} - \xi^j_{u} u_{i_1 \ldots i_{k-j}} - \xi^j_{u} u_{i_1 u_{j_2 \ldots i_{k-j}}} - \cdots - \xi^j_{u} u_{i_k} u_{i_1 \ldots i_{k-j}}$$

$$- \eta_{i_{k+1}} u_{i_1 \ldots i_{k-j}} + \eta_{uu}(u_{i_1 u_{i_{k+1}}} u_{i_2 \ldots i_{k}} + \cdots + u_{i_{k+1}} u_{i_2 \ldots i_{k}})$$

$$- \xi^j_{u} u_{j_1 u_{i_1 \ldots i_{k+1}}} - \xi^j_{u} u_{j_2 u_{i_2 \ldots i_{k+1}}} - \cdots - \xi^j_{u} u_{i_k} u_{i_1 \ldots i_{k-j} i_{k+1}}$$

$$- \eta_{u} u_{j_1 u_{i_1 \ldots i_{k}}} + \eta_{uu}(u_{i_1 u_{i_{k+1}}} u_{i_2 \ldots i_{k+1}} + \cdots + u_{i_{k+1}} u_{i_2 \ldots i_{k}}).$$

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2. This function is a polynomial function in $\partial u, \ldots, \partial^ku$ (see [1] [3]).
Let
\[ \tilde{h}(x, u, \partial u, \ldots \partial^{k+1} u) := (D_{i_{k+1}} h) - (D_{i_{k+1}} \xi^j) u_j u_{i_1 \cdots i_k} - (D_{i_{k+1}} \xi_u^j) u_{i_1 \cdots i_k} \]
\[ - (D_{i_{k+1}} \xi_{i_{1k+1}}^j) u_j u_{i_1 \cdots i_{k-1} i_{k+1}} - \cdots - (D_{i_{k+1}} \xi_{i_{1k+1}}^j) u_j u_{i_1 \cdots i_k} - \xi_{u}^j u_{i_1 i_{k+1}} u_{i_1 \cdots i_k} \]
\[ - \xi_{u}^j u_{i_1 i_{k+1}} u_{i_1 \cdots i_{k-1} i_{k+1}} - \cdots - \xi_{u}^j u_{i_1 i_{k+1}} u_{i_1 \cdots i_k} - \eta_{i_{1k+1}} u_{i_1 \cdots i_k} \]
\[ + \eta_{uu}(u_{i_1 i_{k+1}} u_{i_2 \cdots i_k} + \cdots + u_{i_{k+1} i_1 u_{i_2 \cdots i_k}}), \]
proving the Lemma.

Now, we are in position to prove the general case: Let
\[ F := A^{i_1 \cdots i_m}(x) u_{i_1 \cdots i_m} + f(x, u, \partial u, \ldots, \partial^{m-1} u) \]
and \( S^{(m)} \) the extended symmetry of \( \xi \). Then, by Lemma \( \xi \) we have
\[ S^{(m)} F = \xi^j A^{i_1 \cdots i_m} u_{i_1 \cdots i_m} + \xi^j f_j + \eta f_u + \eta_{i_{1k+1}} f_{u_1 \cdots u_{i_{k+1}}} + \]
\[ + A^{i_1 \cdots i_m}[\tilde{h} - \xi_{u}^j u_{i_1 i_{k+1}} u_{i_1 \cdots i_{k-1} i_{k+1}} - \cdots - \xi_{u}^j u_{i_1 i_{k+1}} u_{i_1 \cdots i_k} - \eta_{i_{1k+1}} u_{i_1 \cdots i_k} + \eta_{uu}(u_{i_1 i_{k+1}} u_{i_2 \cdots i_k} + \cdots + u_{i_{k+1} i_1 u_{i_2 \cdots i_k}})]. \]
By the symmetry condition \( S^{(m)} F = \lambda(x, u) F \), necessarily we have to have
\[ A^{i_1 \cdots i_m} \xi^j(u_j u_{i_1 \cdots i_m} + u_{i_1 u_{i_2 \cdots i_m} + \cdots u_{i_{m-1} u_{i_1 \cdots i_{m-1}}}}) = 0. \]

Since
\[ u_j u_{i_1 i_2 \cdots i_m} = u_p u_{i_1 i_2 \cdots i_m} \delta_{i_p i_1 \cdots i_m}^{i_{p+1} i_2 \cdots i_m}, \]
\[ u_{i_1 u_{i_2 \cdots i_m}} = u_p u_{i_1 i_2 \cdots i_m} \delta_{i_p i_{12} \cdots i_{m-1}}^{i_{p+1} i_2 \cdots i_m}, \]
\[ \vdots \]
\[ u_{i_{m-1} u_{i_1 i_2 \cdots i_m}} = u_p u_{i_1 i_2 \cdots i_m} \delta_{i_p i_{m-1} i_1 \cdots i_m}^{i_{p+1} i_2 \cdots i_m}, \]
where
\[ \delta_{i_p i_{12} \cdots i_{m-1}}^{i_{p+1} i_2 \cdots i_m} := \delta_{k_1}^i \delta_{k_2}^j \cdots \delta_{k_m}^l. \]
Equation (14) becomes

$$A^{i_1 \cdots i_m} \xi_u (\delta_{j_1 j_2 \cdots j_{m-1} j_m}^{l_1 l_2 \cdots l_{m-1} l_m} + \delta_{i_1 j \cdots i_{m-1} i_m}^{l_1 l_2 \cdots l_{m-1} l_m} + \delta_{i_m i_{l_1 i_2 \cdots i_{m-1} j}}^{l_1 l_2 \cdots l_{m-1} l_m}) u_p u_{i_1 \cdots i_m} = 0,$$

(15)

$p \in \{i_1, \ldots, i_m\}$, $i_s \in \{1, \ldots, n\}$, $s \in \{1, \ldots, m\}$, $j \in \{1, \ldots, n\}$.

Whereas the set $\{u_p u_{i_1 \cdots i_m}\}$ is a linearly independent set, in order that equation (15) be true, we necessarily have

$$A^{i_1 \cdots i_m} \xi_u (\delta_{j_1 j_2 \cdots j_{m-1} j_m}^{l_1 l_2 \cdots l_{m-1} l_m} + \delta_{i_1 j \cdots i_{m-1} i_m}^{l_1 l_2 \cdots l_{m-1} l_m} + \delta_{i_m i_{l_1 i_2 \cdots i_{m-1} j}}^{l_1 l_2 \cdots l_{m-1} l_m}) = 0.$$

Taking $l_k = i_k$, $1 \leq k \leq m$, such that $A^m := A^{i_1 \cdots i_m} \neq 0$, like in the case $m = 2$, we obtain

$$A^m \xi_u (\delta_j^p + \delta_i^{l_1} \delta_j^{l_2} \cdots + \delta_i^{l_m} \delta_j^{l_m}) = 0.$$

Since the term $\delta_j^p + \delta_i^{l_1} \delta_j^{l_2} \cdots + \delta_i^{l_m} \delta_j^{l_m}$ cannot be zero, we necessarily have $\xi_u^j = 0$. Thus $\xi_i = \xi_i^j(x)$.

Suppose now that $f(x, u, \partial u, \ldots, \partial^{k-1} u)$ is linear in $\partial^{k-1} u$. Then, from equation (13) and the symmetry condition (9), we can see that the term

$$A^{i_1 \cdots i_m} \eta_{uu} (u_{i_1} u_{i_2 \cdots i_k i_{k+1}} + \cdots + u_{i_{k+1}} u_{i_2 \cdots i_k}) = 0.$$

In the same way, as in the case $m = 2$, we easily conclude that $\eta_{uu} = 0$. Then, there exist functions $\alpha = \alpha(x)$ and $\beta = \beta(x)$ such that $\eta = \alpha(x)u + \beta(x)$. \hfill \Box

### 3 Some Examples

The following examples illustrate the Theorem 1. For another examples of equations where the theorem could be applied in order to obtain the symmetries coefficients, see [1, 2, 3, 14].

#### 3.1 Poisson Equation

The Poisson Equation in $\mathbb{R}^n$ is

$$\Delta u + f(u) = 0,$$

(16)

where

$$\Delta := \delta_{ij} \frac{\partial}{\partial x^i} \frac{\partial}{\partial x^j}$$

denotes the Laplace operator in $\mathbb{R}^n$.

When $n = 2$, the group classification was obtained for Sophus Lie in the end of XIX century. He proved the following result:

The widest Lie point symmetry group admitted by (16), with arbitrary $f(u)$, is determined by translations

$$Y_1 = \frac{\partial}{\partial x}, \quad Y_2 = \frac{\partial}{\partial y}$$

(17)
and the rotation
\[ Y_3 = y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y}. \]  

(18)

For some special choices of \( f(u) \) it can be expanded by operators additional to (17) and (18), which are listed below.

- If \( f(u) = 0 \), then
  \[ Y_{(\xi^1,\xi^2)} = \xi^1 \frac{\partial}{\partial x} + \xi^2 \frac{\partial}{\partial y}, \]
\[ Y_4 = u \frac{\partial}{\partial u}, \quad Y_\beta = \beta(x, y) \frac{\partial}{\partial u}, \quad \text{with } \Delta \beta = 0, \]
where \( \xi^1 = \xi^1(x, y), \xi^2 = \xi^2(x, y) \) satisfy the Cauchy-Riemann equations:
\[ \xi^1_x = \xi^2_y, \quad \xi^1_y = -\xi^2_x. \]  

(21)

- The case \( f(u) = \text{const} \) can be easily reduced to the preceding one.

- If \( f(u) = ku, \ k \neq 0 \) is a constant, we have \( Y_4 \) and \( Y_\beta \), where \( \Delta \beta + k \beta = 0 \).

- For \( f(u) = ku^p, \ p \neq 0, \ p \neq 1 \), the additional operator
  \[ Y_5 = x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + \frac{2}{1-p} u \frac{\partial}{\partial u} \]
  generates a dilation.

- For \( f(u) = ke^u \), we have
  \[ Y^e_{(\xi^1,\xi^2)} = \xi^1 \frac{\partial}{\partial x} + \xi^2 \frac{\partial}{\partial y} - 2\xi^1_x \frac{\partial}{\partial u}, \]
  where \( \xi^1 \) and \( \xi^2 \) satisfy the Cauchy-Riemann system (21).

Note that the projection of \( Y^e_{(\xi^1,\xi^2)} \) on the \((x, y)\)-space is the conformal group of \((\mathbb{R}^2, ds^2)\), where \( ds^2 = dx^2 + dy^2 \). For more details about two-dimensional Poisson equations, see [10].

When \( n > 2 \), the group classification is the same of the Polyharmonic equation taking \( m = 1 \) in equation (24). See next section.

### 3.2 Polyharmonic Equations

The semilinear polyharmonic equation
\[ (-1)^m \Delta^m u = f(u), \]  

(24)

where \( \Delta \) is the Laplace operator in \( \mathbb{R}^n, \ n \geq 2 \) and \( m \in \mathbb{N} \) is one of the most studied elliptic PDE. In [16], Svirshchevskii proved that for any function \( f(u) \), the widest Lie point symmetry
group admitted by (24) is determined by translations and rotations, given, respectively, by the following vector fields in $\mathbb{R}^n$

$$X_i = \frac{\partial}{\partial x_i}, \quad X_{ij} = x^j \frac{\partial}{\partial x_i} - x^i \frac{\partial}{\partial x_j}, \quad 1 \leq i, j \leq n, \quad i \neq j.$$  

(25)

In this paper, we consider equation (24) in $\mathbb{R}^n$ with $n > 2$.

For special choices of function $f(u)$ in (24), the symmetry group can be enlarged. Below we exhibit these functions and their respective additional symmetries.

• If $f(u) = 0$, the additional symmetries are

$$Y_i = (2x^i x^j - \|x\|^2 \delta^{ij}) \frac{\partial}{\partial x^j} + (2m - n)x^i u \frac{\partial}{\partial u},$$

where $\delta^{ij}$ is the Kroenecker delta and $\|x\|$ is the Euclidean norm of $x$,

$$U = u \frac{\partial}{\partial u}, \quad W_\beta = \beta \frac{\partial}{\partial u},$$

(26)

where $(-\Delta)^m \beta = 0$.

• If $f(u) = u$, the additional symmetries are $U$ and $W_\beta$ as in (27), and $\beta$ satisfies

$$(-1)^m \Delta^m \beta + \beta = 0.$$

• If $f(u) = u^p$, $p \neq 0, p \neq 1$, we have the generator of dilations

$$D_{pm} = x^i \frac{\partial}{\partial x^i} + \frac{2m}{1 - p} u \frac{\partial}{\partial u}.$$

If $n \neq 2m$ and $p = (n + 2m)/(n - 2m)$, there are $n$ additional symmetries given by the vector fields (26).

• If $f(u) = e^u$ the additional symmetry is

$$W = x^i \frac{\partial}{\partial x^i} - 2m \frac{\partial}{\partial u}$$

When $n = 2m$, there are the following additional vector fields:

$$E_i = (2x^i x^j - \|x\|^2 \delta^{ij}) \frac{\partial}{\partial x^j} - 4m \frac{\partial}{\partial u}.$$

For more details about Group Analysis of equation (34), see [6, 16].
3.3 Wave Equations

Hyperbolic type second-order nonlinear PDEs in two independent variables are used to describe different types of wave propagation.

Consider the following semilinear wave equation in two independent variables

\[ u_{tt} = u_{xx} + f(u). \]  \hspace{1cm} (28)

For any function \( f(u) \), the vector fields

\[ W_1 = t \frac{\partial}{\partial t} + x \frac{\partial}{\partial x}, \quad W_2 = \frac{\partial}{\partial t}, \quad W_3 = \frac{\partial}{\partial x}, \]  \hspace{1cm} (29)

are Lie point symmetries of equation (28). For some choices of functions \( f(u) \), we have the following additional symmetries:

- If \( f(u) = 0 \), then the symmetry group is

\[ W_{\xi,\phi} = \xi(x,t) \frac{\partial}{\partial x} + \phi(x,t) \frac{\partial}{\partial t}, \quad U = u \frac{\partial}{\partial u}, \quad W_\beta = \beta \frac{\partial}{\partial u}, \]

where the functions \( \xi, \phi, \beta \) satisfy

\[ \xi_x - \phi_t = 0, \quad \xi_t - \phi_x = 0, \]

\[ \beta_{xx} - \beta_{tt} = 0. \]  \hspace{1cm} (30)

- If \( f = u \), then the symmetry group of (28) is generated by (29) and by

\[ U = u \frac{\partial}{\partial u}, \quad W_\beta = \beta(x,t) \frac{\partial}{\partial u}, \quad \text{where } \beta_{xx} - \beta_{tt} + \beta = 0. \]

- If the nonlinearity is a power of \( u \), i.e., \( f(u) = u^p \), with \( p \neq 0, 1 \), we have the dilation symmetry

\[ D_p = x \frac{\partial}{\partial x} + t \frac{\partial}{\partial t} + \frac{2}{1-p} u \frac{\partial}{\partial u}. \]

- If \( f(u) = e^u \), then the symmetry group is

\[ W_{\xi,\phi}^e = \xi \frac{\partial}{\partial x} + \phi \frac{\partial}{\partial t} - 2\xi_x \frac{\partial}{\partial u}, \]

where \( \xi, \phi \) satisfy (30).

The projection of symmetry \( W_{\xi,\phi}^e \) to the plane is the conformal group of \( (\mathbb{R}^2, ds^2) \), where \( ds^2 = dx^2 - dt^2 \). It is analogous to the Euclidean case.

In [13] there is a wide list of many kinds of wave equations. Here, we considered only a particular case. For more details, see [13].
3.4 Heat Equations

Consider the one-dimensional heat conduction equation

\[ u_t = u_{xx} + f(u). \]  
(31)

The symmetry group is generated by the following vector fields:

- For any function \( f(u) \), the symmetries

\[ H_0 = \frac{\partial}{\partial t}, \quad H_1 = \frac{\partial}{\partial x}, \]  
(32)

is a symmetry group of equation (31). In addition to symmetries (32), for some choices of function \( f(u) \), we have:

- If \( f(u) = 0 \), then

\[ H_2 = 2t \frac{\partial}{\partial x} - xu \frac{\partial}{\partial u}, \quad H_u = u \frac{\partial}{\partial u}, \]  
(33)

\[ H_3 = x \frac{\partial}{\partial x} + 2t \frac{\partial}{\partial t}, \]

\[ H_4 = 4tx \frac{\partial}{\partial x} + 4t^2 \frac{\partial}{\partial t} - (x^2 + 2t)u \frac{\partial}{\partial u}, \]

\[ H_\beta = \beta \frac{\partial}{\partial u}, \text{ where } \beta_t - \beta_{xx} = 0. \]

- If \( f(u) = u \), we have the symmetries (33) and the following additional generators

\[ H_5 = x \frac{\partial}{\partial x} + 2t \frac{\partial}{\partial t} + 2tu \frac{\partial}{\partial u}, \]

\[ H_6 = tx \frac{\partial}{\partial x} + t^2 \frac{\partial}{\partial t} + (t^2 - \frac{x^2}{4} - \frac{t}{2})u \frac{\partial}{\partial u}, \]

\[ H_\beta = \beta \frac{\partial}{\partial u}, \text{ where } \beta_t - \beta_{xx} = 0. \]

- If \( f(u) = u^p, p \neq 0, 1, 2 \), we have

\[ H_p^d = x \frac{\partial}{\partial x} + 2t \frac{\partial}{\partial t} + \frac{2}{1 - p} u \frac{\partial}{\partial u}. \]

- If \( f(u) = u^2 \), then

\[ H_7 = tx \frac{\partial}{\partial x} + t^2 \frac{\partial}{\partial t} - 2tu \frac{\partial}{\partial u} - \frac{\partial}{\partial u}, \]

\[ H_2^d = x \frac{\partial}{\partial x} + 2t \frac{\partial}{\partial t} - 2u \frac{\partial}{\partial u}. \]
• If \( f(u) = e^u \), then
\[
H_8 = x \frac{\partial}{\partial x} + 2t \frac{\partial}{\partial t} - 2 \frac{\partial}{\partial u}.
\]

### 3.5 Kohn - Laplace Equations

The Heisenberg Group \( H^1 \) is the three-dimensional nilpotent Lie group, with composition law defined by
\[
\mathbb{R}^3 \times \mathbb{R}^3 \ni ((x, y, t), (x_0, y_0, t_0)) \mapsto \phi((x, y, t), (x_0, y_0, t_0)) := (x+x_0, y+y_0, t+t_0+2(xy_0-xy)) \in \mathbb{R}^3.
\]

In \( H^1 \) there is the subelliptic Laplacian defined by
\[
\Delta_{H^1} = X^2 + Y^2,
\]
where \( X = \frac{\partial}{\partial x} + 2y \frac{\partial}{\partial t} \) and \( Y = \frac{\partial}{\partial y} - 2x \frac{\partial}{\partial t} \).

The Kohn-Laplace equations is
\[
u_{xx} + u_{yy} + 4(x^2 + y^2)u_{tt} + 4yu_{xt} - 4xu_{yt} + f(u) = 0, \tag{34}
\]
where \( f: \mathbb{R} \to \mathbb{R} \) is a smooth function.

In [8] a complete group classification for equation (34) is presented. It can be summarized as follows.

Let \( G_f := \{ T, R, \tilde{X}, \tilde{Y} \} \), where
\[
T = \frac{\partial}{\partial t}, \quad R = y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y}, \quad \tilde{X} = \frac{\partial}{\partial x} - 2y \frac{\partial}{\partial t}, \quad \text{and} \quad \tilde{Y} = \frac{\partial}{\partial y} + 2x \frac{\partial}{\partial t}.
\]

For any function \( f(u) \), the group \( G_f \) is a symmetry group.

For special choices of function \( f(u) \) in (34), the symmetry group can be enlarged. Below we exhibit these functions and their respective additional symmetries.

• If \( f(u) = 0 \), the additional symmetries are
\[
V_1 = (xt - x^2y - y^3) \frac{\partial}{\partial x} + (yt + x^3 + xy^2) \frac{\partial}{\partial y} + (t^2 - (x^2 + y^2)^2) \frac{\partial}{\partial t} - tu + \frac{\partial}{\partial u}, \tag{35}
\]
\[
V_2 = (t - 4xy) \frac{\partial}{\partial x} + (3x^2 - y^2) \frac{\partial}{\partial y} - (2yt + 2x^3 + 2xy^2) \frac{\partial}{\partial t} + 2yu \frac{\partial}{\partial u}, \tag{36}
\]
\[
V_3 = (x^2 - 3y^2) \frac{\partial}{\partial x} + (t + 4xy) \frac{\partial}{\partial y} + (2xt - 2x^2y - 2y^3) \frac{\partial}{\partial t} - 2xu \frac{\partial}{\partial u}, \tag{37}
\]
\[
Z = x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + 2t \frac{\partial}{\partial t}, \quad U = u \frac{\partial}{\partial u}, \quad W_\beta = \beta(x, y, t) \frac{\partial}{\partial u}, \quad \text{where} \ \Delta_{H^1, \beta} = 0.
\]
• If $f(u) = u$, there are two additional symmetries
  
  \[ U = u \frac{\partial}{\partial u}, \quad W_\beta = \beta(x, y, t) \frac{\partial}{\partial u}, \quad \text{where } \Delta_H \beta + \beta = 0. \]

• If $f(u) = u^p$, $p \neq 0, p \neq 1, p \neq 3$, we have the generator of dilations
  
  \[ D_p = x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + 2t \frac{\partial}{\partial t} + \frac{2}{1 - p} u \frac{\partial}{\partial u}. \quad (38) \]

• If $f(u) = e^u$ the additional symmetry is
  
  \[ E = x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + 2t \frac{\partial}{\partial t} - 2 \frac{\partial}{\partial u}. \]

• In the critical case, $f(u) = u^3$, there are four additional generators, namely $V_1, V_2, V_3$ and $D_3$, given in (35), (36), (37) and (38) respectively.

For more details about Group Analysis of equation (34), see [8, 7, 9, 11].

Acknowledgements

I. L. Freire would like to thank I. I. Onnis, W. A. Rodrigues Jr and M. A. Faria Rosa for their encouragement to prove Theorem 1. He is grateful to UNICAMP for financial support. We also thank Lab. EPIFISMA (Proj. FAPESP) for having given us the opportunity to use excellent computer facilities.

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