



Frobenius integrable decompositions for PDEs

GAO Liang

Department of Applied Mathematics, School of Science, Northwestern Polytechnical University Xi'an, Shaanxi 710129, P.R. China gaoliang_box@126.com

Joint work with Wen-Xiu Ma and Wei Xu





Outline

- 1. Introduction
- 2. Specific PDEs possessing

Frobenius integrable decompositions (FIDs)

3. Conclusions





- Many PDEs exhibiting soliton phenomena appeared in many science subjects — *fluid physics, solid physics, elementary particle physics, biological physics, superconductor physics, …*
- It is a quite fascinating research topic that how to solve such PDEs to obtain interesting solutions including *solitons*, which attracts much attention of mathematicians, physicists and dynamicists.



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• Though the solving methods are diverse, appropriate **reductions**

similarity reductions,

symmetry constraints,

travelling wave reductions

• To reduce given PDEs to simpler PDEs and/or integrable ODEs.





 They presented FIDs for two classes of nonlinear evolution equations (NEEs) with logarithmic derivative Bäcklund transformations in soliton theory.

$$u = (\ln \phi)_x = \frac{\psi}{\phi}, \qquad u = (\ln \phi)_{xx} = \frac{\lambda \phi^2 - \psi^2}{\phi^2}.$$

• The discussed NEEs are transformed into systems of Frobenius integrable ODEs with cubic nonlinearity.



- F.C. You, T.C. Xia, J. Zhang, Frobenius integrable decompositions for two classes of nonlinear evolution equations with variable coefficients, *Modern Physics Letters B*, 23 (12) (2009) 1519-1524
- They obtained two classes of PDEs with variable coefficients possessing **FIDs**, including
 - the KdV equation
 - the potential KdV equation
 - the Boussinesq equation
 - the generalized BBM equation, ...



• Then we say that the <u>equation</u> possesses a FID.





- [1] V.I. Arnold, *Mathematical Methods of Classical Mechanics*, Springer-Verlag, New York, 1989.
- [2] W.X. Ma, in: A. Scott (Ed.), *Encyclopedia of Nonlinear Science*, Taylor & Francis, New York, 2005, pp. 450-453.
- Through FIDs, a PDE problem can be transformed into two associated ODE problems. Thus, the existence of solutions can be guaranteed easily by the theory of ODEs.



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- Present two classes of PDEs of specific type possessing FIDs by introducing some general ansatzes on FIDs, motivated by the works about FIDs by Ma and You et al.
- Two kinds of functions for Bäcklund transformations are taken in our constructive computation algorithm, and the associated Frobenius integrable ODEs possess higher-order nonlinearity.





 $R(u, u_{x}, u_{xx}, u_{xxx}, u_{xxx}, u_{5x}, u_{7x}, u_{9x}, u_{t}, u_{tt}, u_{xxt}, \cdots) = 0.$

Many interesting wave equations belong to this class of PDEs,

- \Leftrightarrow the KdV,
 - \diamond the potential KdV,
 - ♦ the generalized seventh-order KdV,
 - \diamond the Burgers,
 - ♦ the spatially periodic third-order dispersive PDE,
 - \diamond the b-equation,



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Based on the symmetry constrains theory [1-4],

- [1] W.X. Ma, W. Strampp, *Physics Letters A*, 185 (1994) 277.
- [2] W.X. Ma, Journal of the Physical Society of Japan, 64 (1995) 1085.
- [3] W.X. Ma, Z.X. Zhou, *Journal of Mathematical Physics*, 42 (2001) 4345.
- [4] Y.B. Zeng, W.X. Ma, *Journal of Mathematical Physics*, 40 (1999) 6526.

we consider the following case



It is easy to see that the <u>equation</u> can be generated from the Schrödinger spectral problem with zero potential.





$$\begin{cases} \phi_{xt} = \psi_t = \theta_2(\phi, \psi), \\ \phi_{tx} = \theta_{1,\phi} \psi + \lambda \theta_{1,\psi} \phi, \end{cases}$$

and

$$\begin{cases} \psi_{xt} = \lambda \phi_t = \lambda \theta_1(\phi, \psi), \\ \psi_{tx} = \theta_{2,\phi} \psi + \lambda \theta_{2,\psi} \phi. \end{cases}$$



• Thus, we get

$$\theta_2(\phi,\psi) = \theta_{1,\phi}\psi + \lambda \theta_{1,\psi}\phi,$$

and accordingly,

$$\lambda \theta_1(\phi, \psi) = \theta_{1,\phi\phi} \psi^2 + 2\lambda \theta_{1,\phi\psi} \phi \psi + \lambda^2 \theta_{1,\psi\psi} \phi^2 + \lambda (\theta_{1,\phi} \phi + \theta_{1,\psi} \psi).$$

the only condition on θ_1



To search for θ_1 which satisfies

 $\lambda \theta_1(\phi, \psi) = \theta_{1,\phi\phi} \psi^2 + 2\lambda \theta_{1,\phi\psi} \phi \psi + \lambda^2 \theta_{1,\psi\psi} \phi^2 + \lambda (\theta_{1,\phi} \phi + \theta_{1,\psi} \psi).$





arbitrary constants





when
$$m_1 = m_2 = 7$$

$$\begin{split} \theta_{1} &= -\lambda^{3} b_{1,6} \phi^{7} - \lambda^{3} b_{0,7} \phi^{6} \psi + 3\lambda^{2} b_{1,6} \phi^{5} \psi^{2} + 3\lambda^{2} b_{0,7} \phi^{4} \psi^{3} - 3\lambda b_{1,6} \phi^{3} \psi^{4} - 3\lambda b_{0,7} \phi^{2} \psi^{5} \\ &+ b_{1,6} \phi \psi^{6} + b_{0,7} \psi^{7} + \lambda^{2} b_{1,4} \phi^{5} + \lambda^{2} b_{0,5} \phi^{4} \psi - 2\lambda b_{1,4} \phi^{3} \psi^{2} - 2\lambda b_{0,5} \phi^{2} \psi^{3} + b_{1,4} \phi \psi^{4} \\ &+ b_{0,5} \psi^{5} - \lambda b_{1,2} \phi^{3} - \lambda b_{0,3} \phi^{2} \psi + b_{1,2} \phi \psi^{2} + b_{0,3} \psi^{3} + b_{1,0} \phi + b_{0,1} \psi. \end{split}$$

$$\begin{split} \theta_{2} &= \lambda (-\lambda^{3} b_{0,7} \phi^{6} + 6\lambda^{2} b_{1,6} \phi^{5} \psi + 9\lambda^{2} b_{0,7} \phi^{4} \psi^{2} - 12\lambda b_{1,6} \phi^{3} \psi^{3} - 15\lambda b_{0,7} \phi^{2} \psi^{4} + 6b_{1,6} \phi \psi^{5} \\ &+ 7 b_{0,7} \psi^{6} + \lambda^{2} b_{0,5} \phi^{4} - 4\lambda b_{1,4} \phi^{3} \psi - 6\lambda b_{0,5} \phi^{2} \psi^{2} + 4b_{1,4} \phi \psi^{3} + 5b_{0,5} \psi^{4} - \lambda b_{0,3} \phi^{2} \\ &+ 2b_{1,2} \phi \psi + 3b_{0,3} \psi^{2} + b_{0,1}) \phi + (-7\lambda^{3} b_{1,6} \phi^{6} - 6\lambda^{3} b_{0,7} \phi^{5} \psi + 15\lambda^{2} b_{1,6} \phi^{4} \psi^{2} \\ &+ 12\lambda^{2} b_{0,7} \phi^{3} \psi^{3} - 9\lambda b_{1,6} \phi^{2} \psi^{4} - 6\lambda b_{0,7} \phi \psi^{5} + b_{1,6} \psi^{6} + 5\lambda^{2} b_{1,4} \phi^{4} \\ &+ 4\lambda^{2} b_{0,5} \phi^{3} \psi - 6\lambda b_{1,4} \phi^{2} \psi^{2} - 4\lambda b_{0,5} \phi \psi^{3} + b_{1,4} \psi^{4} \\ &- 3\lambda b_{1,2} \phi^{2} - 2\lambda b_{0,3} \phi \psi + b_{1,2} \psi^{2} + b_{1,0}) \psi. \end{split}$$



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$$\begin{split} R(u, u_x, u_{xx}, u_{xxx}, u_{xxxx}, u_{5x}, u_{7x}, u_{9x}, u_t, u_{tt}, u_{xxt}, \cdots) \\ &= d_{0,0}u + d_{0,1}u_x + d_{0,2}u_{xx} + d_{0,3}u_{xxx} + d_{0,4}u_{xxxx} + d_{1,0}u^2 + d_{1,1}uu_x + d_{1,2}uu_{xx} + d_{1,3}uu_{xxx} \\ &+ d_{1,4}uu_{xxxx} + d_{2,0}u_x^2 + d_{2,1}u_xu_{xx} + d_{2,2}u_xu_{xxx} + d_{2,3}u_xu_{xxxx} + d_{3,0}u_{xx}^2 + d_{3,1}u_{xx}u_{xxx} \\ &+ d_{3,2}u_{xx}u_{xxxx} + d_{4,0}u_{xxx}^2 + d_{4,1}u_{xxx}u_{xxxx} + d_{5,0}u_{xxx}^2 + e_0u_{5x} + e_1u_{7x} + e_2u_{9x} \\ &+ e_3uu_{5x} + e_4uu_{7x} + e_5uu_{9x} + f_0u^2u_x + f_1u^2u_{xxx} + f_2u^2u_{5x} + f_3u_x^3 \\ &+ f_4u^3u_x + f_5uu_xu_{xx} + g_0u_t + g_1u_{tt} + g_2u_{xxt} + g_3u_{xxt}^2. \end{split}$$



• Theorem (a) If we take a Bäcklund transformation $u = (\ln \phi)_x = \frac{\psi}{\phi}$ from the Frobenius integrable systems

$$\phi_{x}=\psi, \qquad \psi_{x}=\lambda\phi,$$

 $\phi_t = \theta_1(\phi, \psi), \qquad \psi_t = \theta_2(\phi, \psi),$

to the PDE

$$P(u, u_t, u_x, u_{xt}, \cdots) = 0,$$

$$\begin{split} \widehat{(0)} \quad & \underbrace{\mathbf{F}_{0} \left[\mathbf{F}_{0} \mathbf$$



tZ.



$$(b) \text{ If we take a Bäcklund transformation}$$
$$u = (\ln\phi)_{xx} = \frac{\lambda\phi^2 - \psi^2}{\phi^2}$$
$$\theta_1 = -\lambda^3 b_{1,6}\phi^7 + 3\lambda^2 b_{1,6}\phi^5\psi^2 - 3\lambda b_{1,6}\phi^3\psi^4 + b_{1,6}\phi\psi^6 + \lambda^2 b_{1,4}\phi^5 - 2\lambda b_{1,4}\phi^3\psi^2 + b_{1,4}\phi\psi^4 - \lambda b_{1,2}\phi^3 + b_{1,2}\phi\psi^2 + b_{1,0}\phi + b_{0,1}\psi,$$
$$\theta_2 = -\lambda^3 b_{1,6}\phi^6\psi + 3\lambda^2 b_{1,6}\phi^4\psi^3 - 3\lambda b_{1,6}\phi^2\psi^5 + \lambda^2 b_{1,4}\phi^4\psi - 2\lambda b_{1,4}\phi^2\psi^3 - \lambda b_{1,2}\phi^2\psi + \lambda b_{0,1}\phi + b_{1,6}\psi^7 + b_{1,4}\psi^5 + b_{1,2}\psi^3 + b_{0,1}\psi,$$



tZ.



$$\begin{split} f_4u^3u_x + f_1u^2u_{xxx} + f_5uu_xu_{xx} + (443520\lambda^2e_2 - 352\lambda^2d_{4,1} - 3584\lambda^2e_4 - 120\lambda e_3 + 8\lambda f_1 - \lambda f_4 + 2\lambda f_5 \\ -360e_0 + 12d_{1,3} + 6d_{2,1})u^2u_x + (4d_{4,1} - 5040e_2 + 56e_4)u^2u_{5x} + e_4uu_{7x} + e_3uu_{5x} + d_{1,4}uu_{xxxx} + d_{1,3}uu_{xxx} \\ + d_{1,2}uu_{xx} + (240\lambda d_{4,1} - 302400\lambda e_2 + 1680\lambda e_4 + 30d_{2,3} + 18d_{3,1} - 5040e_1 + 90e_3 - 3f_1 + 1/4f_4 \\ -3/2f_5)u_x^3 + d_{2,3}u_xu_{xxxx} + d_{2,1}u_xu_{xx} + d_{3,2}u_{xx}u_{xxxx} + d_{4,1}u_{xxx}u_{xxxx} + d_{3,0}u_{xx}^2 + d_{3,1}u_{xx}u_{xxx} + (32\lambda^3d_{3,2} - 16\lambda^2d_{1,4} - 4\lambda^2d_{3,0} + 6b_{0,1}^2g_1 + 2\lambda d_{1,2} + 6d_{0,2})u^2 + (65280\lambda^3e_2 - 64\lambda^3d_{4,1} - 64\lambda^3e_4 \\ -16\lambda^2d_{2,3} - 16\lambda^2d_{3,1} + 4032\lambda^2e_1 - 16\lambda^2e_3 + 240\lambda e_0 - 4\lambda d_{1,3} - 4\lambda d_{2,1} + 12b_{0,1}g_2 \\ + 12d_{0,3})uu_x + (10\lambda d_{1,4} - 4\lambda^2d_{3,2} + 30d_{0,4} - 3/2d_{1,2})u_x^2 - (5/2d_{1,4} + 3/4d_{3,0}) \\ u_xu_{xxx} + e_2u_{9x} + e_1u_{7x} + e_0u_{5x} + d_{0,4}u_{xxxx} + d_{0,3}u_{xxx} + d_{0,2}u_{xx} - (b_{0,1}^2g_3 + 5/4d_{3,2}) \\ u_{xxx}^2 - (4\lambda b_{0,1}^2g_1 + 16\lambda^2d_{0,4} + 4\lambda d_{0,2})u - (256\lambda^4e_2 + 64\lambda^3e_1 + 16\lambda^2e_0 \\ + 4\lambda b_{0,1}g_2 + 4\lambda d_{0,3} + b_{0,1}g_0)u_x + g_0u_t + g_1u_{tt} + g_2u_{xxt} + g_3u_{xxt}^2. \end{split}$$





• Take a special reduction as follows:

$$\begin{split} R(u, u_x, u_{xx}, u_{xxx}, u_{xxx}, u_{5x}, u_{7x}, u_{9x}, u_t, u_{tt}, u_{xxt}, \cdots) \\ &= d_{0,0}u + d_{0,1}u_x + d_{0,2}u_{xx} + d_{0,3}u_{xxx} + d_{0,4}u_{xxxx} + d_{1,1}uu_x + d_{1,2}uu_{xx} + d_{1,3}uu_{xxx} \\ &+ d_{2,0}u_x^2 + d_{2,1}u_xu_{xx} + d_{2,2}u_xu_{xxx} + d_{2,3}u_xu_{xxxx} + d_{3,1}u_{xx}u_{xxx} + e_0u_{5x} + e_1u_{7x} \\ &+ e_2u_{9x} + e_3uu_{5x} + f_0u^2u_x + f_1u^2u_{xxx} + f_2u^2u_{5x} + f_3u_x^3 + f_4u^3u_x \\ &+ f_5uu_xu_{xx} + g_0u_t + g_1u_{tt} + g_2u_{xxt}. \end{split}$$







$$\begin{split} R &= (8\,\lambda\,d_{2,3} - 40\,\lambda\,e_3 + 24\,d_{0,4} - 6\,d_{1,3} - 2\,d_{2,1})u^3u_x + f_1u^2u_{xxx} - 42e_1\,u^2u_{5x} + f_3u_x^3 \\ &+ (336\,\lambda^2e_1 - 2\,\lambda\,d_{2,2} - 4\,\lambda\,f_1 + \lambda\,f_3 - 6\,b_{0,1}g_2 - 6\,d_{0,3} + 2\,d_{1,2} + d_{2,0})u^2u_x \\ &+ d_{1,2}uu_{xx} + (1680\,\lambda\,e_1 + 3\,d_{2,2} - 60\,e_0 - 3\,f_1 - 1/2\,f_3)uu_xu_{xx} + d_{1,3}uu_{xxx} \\ &+ e_3uu_{5x} + d_{2,1}u_xu_{xx} + d_{2,2}u_xu_{xxx} + d_{2,3}u_xu_{xxxx} + d_{2,0}u_x^2 + (24\,\lambda^2e_3 \\ &- 8\,\lambda^2d_{2,3} + 2\,b_{0,1}^2g_1 - 16\,\lambda\,d_{0,4} + 2\,\lambda\,d_{1,3} + 2\,\lambda\,d_{2,1} + 2\,d_{0,2})uu_x \\ &- (2\,d_{2,3} + 10\,e_3)u_{xx}u_{xxx} + d_{0,2}u_{xx} + d_{0,3}u_{xxx} + d_{0,4}u_{xxxx} \\ &+ e_0u_{5x} + e_1u_{7x} + (272\,\lambda^3e_1 + 2\,\lambda^2d_{2,2} - 16\,\lambda^2e_0 \\ &- \lambda^2\,f_3 + 2\,\lambda\,b_{0,1}g_2 + 2\,\lambda\,d_{0,3} - \lambda\,d_{2,0} \\ &- b_{0,1}g_0)u_x + g_0u_t + g_1u_t \\ &+ g_2u_{xxt}. \end{split}$$





the potential KdV equation

$$g_0 u_t + d_{0,3} u_{xxx} + 6 d_{0,3} u_x^2 = 0,$$

• the Burgers equation

$$g_0 u_t + 2d_{0,2} u u_x + d_{0,2} u_{xx} = 0,$$

• **b** - equation

$$g_{0}u_{t} - \frac{1}{2\lambda}u_{xxt} - 2uu_{x} = \frac{1}{2\lambda}(-3u_{x}u_{xx} + uu_{xxx}).$$

a general case of the famous Rod equation [1]

[1] H.H. Dai, Y. Huo, Proceedings of the Royal Society of London Series A, 456 (2000) 331.





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$$\begin{split} & \mathcal{L} = f_4 u^3 u_x + f_1 u^2 u_{xxx} + (443520 \,\lambda^2 e_2 - 120 \,\lambda \,e_3 + 8 \,\lambda \,f_1 - \lambda \,f_4 + 2 \,\lambda \,f_5 + 12 \,d_{1,3} + 6 \,d_{2,1} \\ & - 360 \,e_0) u^2 u_x + d_{1,2} u u_{xx} + d_{1,3} u u_{xxx} + e_3 u u_{5x} + d_{3,0} u_{xx} u_{xxx} + d_{2,1} u_x u_{xx} + (30 \,d_{2,3} \\ & + 18 \,d_{3,0} - 302400 \,\lambda \,e_2 - 5040 \,e_1 + 90 \,e_3 - 3 \,f_1 + 1 / 4 \,f_4 - 3 / 2 \,f_5) u_x^3 + e_2 u_{9x} \\ & + d_{0,3} u_{xxx} + f_5 u u_x u_{xx} + d_{0,4} u_{xxxx} + e_0 u_{5x} + e_1 u_{7x} + (30 \,d_{0,4} - 3 / 2 \,d_{1,2}) u_x^2 \\ & + (4 / 3 \lambda^2 d_{1,2} - 16 \,\lambda^2 d_{0,4}) u - (b_{0,1}^2 g_1 + 1 / 3 \lambda \,d_{1,2}) u_{xx} - (64 \,\lambda^3 e_1 \\ & + 256 \,\lambda^4 e_2 + 16 \,\lambda^2 e_0 + 4 \,\lambda \,c_{0,1} g_2 + 4 \,\lambda \,d_{0,3} + b_{0,1} g_0) u_x \\ & + d_{2,3} u_x u_{xxxx} - 5040 e_2 \,u^2 u_{5x} + (65280 \,\lambda^3 e_2 \\ & - 16 \,\lambda^2 d_{2,3} - 16 \,\lambda^2 d_{3,0} + 4032 \,\lambda^2 e_1 \\ & - 16 \,\lambda^2 e_3 - 4 \,\lambda \,d_{1,3} - 4 \,\lambda \,d_{2,1} \\ & + 240 \,\lambda \,e_0 + 12 \,b_{0,1} g_2 \\ & + 12 \,d_{0,3}) u u_x + g_0 u_i \\ & + g_1 u_u + g_2 u_{xxt}. \end{split}$$





It includes:

• the KdV equation

$$g_0 u_t + 12d_{0,3} u u_x + d_{0,3} u_{xxx} = 0,$$

• the family of spatially periodic third-order dispersive PDE

$$b_{0,1}g_0u_t - b_{0,1}^2g_0u_x + b_{0,1}d_{0,3}u_{xxx} - d_{0,3}u_{xxt} = b_{0,1}\alpha(\lambda u^2 + u_x^2 - \frac{1}{2}uu_{xx})_x,$$





• the generalized seventh-order KdV equation

$$g_{0}u_{t} + (2\lambda f_{5} - 120\lambda e_{3} + 8\lambda f_{1})u^{2}u_{x} + (30d_{2,3} + 18d_{3,0} - \frac{3}{2}f_{5} + 90e_{3} - 5040e_{1} - 3f_{1})u_{x}^{3}$$
$$+ f_{5}uu_{x}u_{xx} + f_{1}u^{2}u_{xxx} + d_{3,0}u_{xx}u_{xxx} + d_{2,3}u_{x}u_{xxx} + e_{3}uu_{5x} + e_{1}u_{7x} = 0,$$

which has two well-known special cases [1]:

- → the Lax seventh-order equation

[1] M. Ito, Journal of the Physical Society of Japan, 49 (1980) 771





- Through two Bäcklund transformations of dependent variables, ninth-order PDEs possessing the FIDs have been obtained.
- Two special classes of such nonlinear PDEs possessing special FIDs have been presented under a reduction.
- The obtained PDEs contain various significant nonlinear wave equations.



 The approach adopted here can be easily applied to nonlinear variable coefficient PDEs, which are quite intriguing in *ocean dynamics, fluid mechanics, plasma physics, etc.*

• A question ? If we take the Möbius transformation $u = (a\varphi + b\psi) / (c\varphi + d\psi), \quad (ad - bc \neq 0)$

instead of the logarithmic derivative type Bäcklund transformations, what we will get?



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• Thank you for your attention!