Applying AXIOM to Partial Differential Equations

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Abstract

We present an AXIOM environment called JET for geometric computations with partial differential equations within the framework of the jet bundle formalism. This comprises especially the completion of a given differential equation to an involutive one according to the Cartan-Kuranishi Theorem and the setting up of the determining system for the generators of classical and non-classical Lie symmetries. Details of the implementation are described and examples of applications are given. An appendix contains tables of all exported functions.

1 Computer Algebra and Differential Equations

Most casual users of computer algebra systems think that computer algebra and differential equations concerns basically the design of solution algorithms. But the real situation is fairly different. Although most general purpose systems provide a kind of solve command if ferential equations, they actually employ mainly well-known techniques and some heuristics to choose and apply them Especially for partial differential characteristics and complicated systems is do not treat themat all.

The ferential equations tend to work

of the solution space.

algebra

so-called Differential Gröbner Bases [29] can also be seen as an extension of this approach.

In geometric theories the notion of a passive system is replaced by involution. Hartley

l'Tucker [18] implemented the Cartan-Kahler approach [6] using exterior systems. An

our AXIOM implementation of the formal approach was published in

theory. Many of the ideas can already be found in the book of Ritt [39]. The öbner bases or characteristic sets. Since the ring of differential Noetherian, this generalization runs into problems, for algorithmdo not terminate in general [8]. As made ensented) so-called Differ-ker properties

i de a l the ory. Here one tries to find a differential extension of alge-

g for a differential analog of s Theory resema and differences to more standard systems. The following four section describe in some detail the implementation of JET, whereas Sections 10 and 11 give examples of its application.

ally, some conclusions are given. An appendix contains tables of the exported functions ence.

ıt i on

uses a geometric approach to differential equations based on the jet bundle excope of this paper to give a detailed introduction into the er is referred to the literature [31, 47]. the system, although the whole theory can the space of the independent x^n be fiber coordinates for a are written in multi-index notation $x^n + y^n + y$

$$\mathcal{R}: \left\{ \Phi^{\tau}\left(x_{i}, x_{i}^{\alpha}, p_{\mu}^{\alpha}\right) = 0, \quad \tau = 1, \ldots, p; \mid \mu \leq q. \right.$$

his represents a fibered submanifold of $J_q \mathcal{E}$.

ast some of the ideas behind the concept of involution can be understood best

by considering the order by order construction of a formal power series solution. For

this purpose, we introduce the $symbol\ \mathcal{M}_q$ of a differential equation \mathcal{R} . If \mathcal{R} is locally

described by the system(1), then its symbol is the solution space of the foll

system of (algebraic!) equations in the unknowns v_μ^α

$$\mathcal{M}\colon \ \left\{ \sum_{lpha, |oldsymbol{\mu}|=q} \left(rac{\partial \Phi^{oldsymbol{\eta}}}{\partial p^{lpha}_{oldsymbol{\mu}}}
ight) \eta^{lpha}_{oldsymbol{\mu}} = 0 \ .
ight.$$

(By abuse of language, we will refer to both the linear sys the symbol).

The v^{α}_{μ} provide coordinates of the finite-dir introduce one coordinate for each d considering a quasi-l

For such

The remaining coefficients can be computed by linear algebra only. For the coefficients of order q+r we use the prolonged systems R_{+r} which are obtained by differenti each equation in R_{+r} times formally with respect to all independent var formal derivative is defined by

$$D_i \; \Phi^{\tau} \; = \frac{\partial \Phi^{\tau}}{\partial t^i} + \sum_{\alpha} \frac{\partial \Phi^{\tau}}{\partial t^{\alpha}} p_i^{\alpha} \; + \sum_{\alpha, \; \mu \mid} \frac{\partial \Phi^{\tau}}{\partial t_{\mu}^{\alpha}} p_{\mu + 1_i}^{\alpha} \; .$$

Hence all prolonged equations are quasi-linear. If we substitute into \mathcal{R}_{+r} and evaluate at x^0 , we get an inhomoge of order q+r. Its homogeneous part is the symbol of \mathcal{R}_{+r} .

The Taylor coefficients q_{μ}^{α} of side of this linear state the coefficients.

The above definition of the $\beta_q^{(k)}$ is obviously coordinate dependent. Thus it seems, as if the involution of a symbol depends on the chosen coordinate system, too can, however, show that almost every coordinate systemleads to the the $\beta_q^{(k)}$. These values are characterized by the property $k=1,\ldots,n$, are maximal. A coordinate systems

 δ -regular. Definition 2 assumes that There exist ways to cia generic line

systemuntil its symbol becomes involutive. The outer loop checks then for integrability conditions and adds them. The difficult part of the proof is to show the terminate inner loop. The termination of the outer one follows from a simple.

Involution of a symbol can be checked easily using Decordinate system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system is δ-regular what we will decord in the system in the system in the system is δ-regular what we will decord in the system in the system in the system is δ-regular when the system is δ

Whether or not integrability
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are of course not possible. The only possibility for integrability conditions is the prologation of lower order equations. For partial differential equations we reciping integrability conditions can always be found by considering to non-multiplicative variables.

To conclude this section we brief arbitrariness of the ge

but thei

4 Symmetry Theory

The most general definition of a symmetry simply states that it is a transformation that maps solutions into solutions. We will consider here diffeomorphisms ϕ : them a $Li\ e\ p\ o\ i\ n\ t\ s\ y\ mme\ t\ r\ y$ of the differential equation \mathcal{T}_{q} usually impossible to find all such symmetries.

infinitesimal transformation, i.e.

Using the chain rule it is a acting on $I_{\ell}\mathcal{E}$,

where the coeffic

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ī

solution $\mathscr{X}(\dot{x})$ satisfies not only the considered differential equation \mathcal{R} but in addition the $i\ n\ v\ a\ r\ i\ a\ n\ t\ s\ u\ r\ f\ a\ c\ e\ c\ o\ n\ d\ i\ t\ i\ o\ n$

$$\sum_{i=1}^{n} \zeta^{i}(x, y) \chi^{\alpha} = \eta^{\alpha}(x, y), \qquad \alpha = 1, \ldots, m$$

deri vati ves

These are quasi-linear, first-order equations. In the case of a hindle algebra we must add one such set of conditions for the general solution of (19), one substantion. Or, if we assume we

mark AXIOM. We are currently using Version 1.2. It is rather different compared with other general purpose computer algebra systems. Systems like REDUCE, Maple, I matica etc. differ not much in their principal structure: they have one be symbolic expressions and the core of the system consists of ences between the systems lay in the simplific packages (e.g. factorization, i

user interface AXI OM h to ask whether a given domain has a certain attribute. This is useful, when domains or categories are passed as arguments (see below).

AXI OM's approach to symbolic computation has several advantages. It grammer to ensure the correctness of his computations. Since i every object must have a type, i.e. it belongs of operations can be performed with i sound, only well-defined or

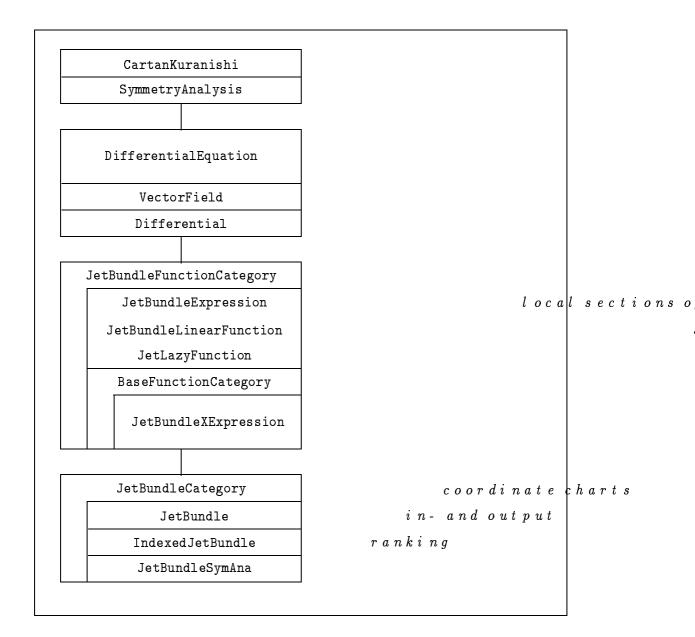
ring elemen

which tries to derive the types of the objects in the input line. Only if there are ambiguitie or the structure of the input is too complicated, the user must declare the t some objects explicitly. The only information this mechani (here often called mode maps) of all used operat Ref. [56]).

Because of the huge size of at the start of a

This problem could be avoided by implementing a general purpose environment for geometric computations. Such an environment should comprise basic data structures procedures for jet bundles and differential equations as they are typical this environment it would then be possible to implement p like completion to an involutive system, const We have started with the develop

within the jet bundle fo such a proje



echel on forms, whereas LUDecomposition implements the LU decomposition method for the standard matrix type of AXI OM. JetCoordinateTransformation prolongs coordinate transformations in the base space \mathcal{E} into the jet bundle.

JetBundleCategory	JBC
JetBundle	JB
IndexedJetBundle	IJB
JetBundleSymAna	JBSA
JetBundleFunctionCategory	JBFC
BaseFunctionCategory	BFC
JetBundleExpression	JBE
JetBundleXExpression	JBX
JetBundleLinearFunction	JBLF
JetLazyFunction	JLF
DifferentialEquation	DE
VectorField	VF
Differential	DIFF
CartanKuranishi	CK
SymmetryAnalysis	SYMANA
SparseEchelonMatrix	SEM
JetCoordinateTransformation	JCT
LUDecomposition	LUD

Figure 3: Abbreviations of the new categories, domains, and p

Examples of the application of this environment in concretion in Sections 10 and 11. They contain complete a sessions. Tables with most of the expoals ocontains hort descripti

7 Imple:

index is needed for derivatives. IJB recognizes two different notations for the lower index.

Internally always standard multi-index notation is used. For in- and output choose between this and repeated index notation which is the def convenient for derivatives of loworder. The nota setNotation.

Jet variables are generated with to one independent or only of the subst substitutes a given expression for a jet variable in another given expression.

order yields the order as differential equation of a function; it is computed of the leading derivative obtained from leading Der. The defaul latter one in turn calls jetVariables and determines

Whereas subst operates purely algebraic,

given jet variable. This is For partial der obje As we will see in the next section the power and the effciency of the simplification routines and here especially of simplify are crucial for the performance of our en in almost any calculation. Thus special care should be applied to t tation of any domain belonging to JBFC. It is e.g. ver systemin such a formthat its symbol is al

This does not only make the

that the simplifi

The implementation of simplifyin JBE tries therefore to avoid the use of the AXIOM groebner procedure as much as possible. The main strategy rests on the observation that differential equations are usually sparse, i.e. not every jet varied equation. A large part of the simplification can often

equations according to their leading derivative, same leading derivative, same

this case this ed

compute a partial derivative but only stores a pointer to the function to be differentiated and the variable with respect to which it is differentiated. Only if later the is needed, the differentiation is actually performed.

Such lazy evaluation schemes have been success of infinite objects like series [7]. The momentarily necessary, but

case the idea i

evaluation was performed. Otherwise it starts using the procedure eval1 to evaluate as many of the lazy terms as necessary to obtain a sharp bound.

But many procedures implemented categorically in JBFC use zero?

to avoid vanishing entries. This would lead to many unintroduced the attribute lazyRep to distinguish mechanism In the case of such a dominght cause evaluation as

We have already mentioned that zero? (and similarly one?) is based on:

discussed in Sect

As explain

Because of this list we try to keep track of the equations during simplification. If an equation is a combination of several other equations, then its value in Derivi by the minimum of the values of the other equations. This strate but it is the best one which can be realized with reason.

The central operations in DE are prolong,

ones for symbol and tableau. simplify in JBFC and assumes that i starting with can thus be used to compute k tableaux. To enter one-forms the domain Differential must be used. It represents together with the domain VectorField the remainder of the third layer. The implementation of both is somewhat rudi mentary, as we hope day AXIOM will contain a reasonable environment for differential and then it should be used instead of some special domain a reasonable environment for differential and then it should be used instead of some special domain a reasonable environment for differential and then it should be used instead of some special domain between the content of the content of

 $\begin{array}{c} \mbox{ficients} \; , \; \mbox{the other one the} \\ \mbox{ The one for th} \end{array}$

belor

one procedure detSys to set up the determining system for symmetry generators. There exist different mode maps for this procedure. One can e.g. provide a special ansate the symmetry generator or a list of derivatives for which the equation be solved. The default is the most general ansatz and each leading derivative.

If the general ansatz is chosen, d data type, namely as functi variables. In thi and fu

for matrices with polynomial entries is, however, not correct and essentially due to his incorrect implementation.

Most of the matrices studied by Berchtold were still fairly dense comatrices typically appearing as symbols. For such matrices Generally to sorting the rows according to the that two rows have their pivots is

Another result of Ber the Barei The package JetCoordinateTransformation provides two procedures transform to prolong coordinate transformations of the base bundle £into higher order jet bundles.

parameters are two jet bundles and two vectors (one for the independent a dependent variables) containing expressions for the old coordinate ones. One procedure computes the transformation one transforms an expression in the containing expression expression expression expression expression expression expression exp

In the current implemen for this restri and of all found integrability conditions. The output is directly in TeX. The computation follows exactly the steps of the treatment in Ref. [33]. It is, however, fact that the program produces the integrability conditions in Fig. 4. Actually many more integrability conditions a lot of non-multiplicative variable.

independent. complet equations

In- and output are shown in Fig. 5 on page 33. The input is very similar to the previous example. The main difference is that we use another domain for the equationamely JBE. They can now be arbitrary expressions in the independent variables. The integrability condition can be obtained by taking the decidence of the previous examples.

$$\sum_{i\;,\;j=1}^D\partial_{\!\!x^i}\,d\!\!j\;\delta$$

Due to the simplification procedures t appear different in the outp ample. Consider the system

$$\mathcal{R}: \begin{cases}
 u_{z} + v u_{xx} = 0, \\
 u_{yy} = 0, \\
 v_{z} = 0, \\
 v_{z} = 0.
\end{cases} (25)$$

The completion runs completely analogously to the classical Janet example, i.e. the jections occur at the same places and $\mathcal{R}_5^{(2)}$ is involutive. The only differ second projection two further integrability conditions 3

It is obvious that here the simplification routines
time for this example is slightly more
simplification modulo lo

10 hours!

Way showed wit

later in more detail. Here we just want to point out that in several equations the constraint was not used for simplification; in the third projection we even obtain to equations. Both effects are mainly due to current restrictions in of JBE.

11 Examples II — Other App

 The timing of the first transformation also contains the time needed for the precomputation of an inverse Jacobian. Since its result is stored, subsequent transformation be faster. In this example this effect is neclectable, as the interpretation of the precomputation of the precomputa

variables. JCT further keeps as hash second call with the same

```
jb:=JB(['x,'y,'z],['u])
jbx:=JBX jb
jbl:=JBLF(jb,jbx)
de:=DE(jb,jbl)
ck:=CK(jb,jbl)
eq1 := D('u,['z,'z])$jb::jbl + 'y::jb::jbl * D('u,['x,'x])$jb::jbl
eq2 := D('u,['y,'y])$jb::jbl
janet:de := generate [eq1,eq2]
setDutMode(14)$ck
setRedMode(1)$ck
complete janet

Symbol M2 not involutive! Dimension: 4

Equation R3 not involutive! Dimension: 12

===1. Projection ====

Integrability condition(s)

u, z, z =0
```

involutive! Dimension: 3

e! Dimension: 2

nansion: 13

```
jb:=IJB('x,'u,'p,4,3)
jbe:=JBE jb
de:=DE(jb,jbe)
                                     ck := CK(jb, jbe)
                                     eq1: jbe := P(1, [4]) + U(1)*P(1, [1]) + U(2)*P(1, [2]) + U(3)*P(1, [3])
eq2: jbe := P(2, [4]) + U(1)*P(2, [1]) + U(2)*P(2, [2]) + U(3)*P(2, [3])
eq3: jbe := P(3, [4]) + U(1)*P(3, [1]) + U(2)*P(3, [2]) + U(3)*P(3, [3])
                                     eq4:jbe := P(1,[1]) + P(2,[2]) + P(3,[3])
euler:de := generate [eq1,eq2,eq3,eq4]
                                     setOutMode(14)$ck
setSimpMode(1)$ck
complete euler
                                                                                        Symbol Mainvolutive! Dimension: 8
                                                                       Equation R not involutive! Dimension: 11
                                                             _____1. Projection _____
                                                 Integrability condition(s)
                2 p_{3}^{3} p_{3}^{2} + 2 p_{3}^{3} p_{3}^{1} + 2 p_{3}^{2}^{2} + 2 p_{1}^{2} p_{2}^{2} + 2 p_{1}^{1} p_{2}^{2} + 2 p_{1}^{2} p_{2}^{1} + 2 p_{1}^{1}^{2} = 0
involutive! Dimansion: 7
Result ******
l uti ve!
mension: 14
```

uati on (23).

Equation R_2 not involutive! Dimension: 8

_____1. Projection _____

Integrability condition(s)

$$2 z z_1 + 2 y y_1 + 2 x z_1 = 0$$

 (R_2^1) not involutive! Dimension: 7

oj ecti on ====

on(s)

2
 +4 L z^{4} +(4 Ly^{2} | +4 Lx^{2}) z^{2} =0

$$4Lx^2$$
) $z^2 = 0$

```
v:vf := ansatz()$sym
  tau D + xi D + eta D
   t x u
ds := detSys([eq])$sym
  [-2tau,-2tau,-xi,-tau,eta -2xi,-2tau,-2xi,
   u x u,u u,u u,u u,x u,x u 2eta - xi + xi , - tau - 2xi + tau , eta - eta]
      u,x
           x, x t x, x x t
lds:List jbl2 := [retract(eq) for eq in ds]
r2:de := generate lds
setOutMode(4)$ck
setRedMode(1)$ck
complete r2
  ******* Final Result *********
          (4)
  Equation R involutive!
  System without prolonged equations. Dimension: 13
     tau = 0
       t,t,t
      eta = 0
        u,u
       + - xi = 0
   eta
     u, x = 2  t
    eta - eta = 0
      х,х
            t
  eta + - tau = 0
     u,t 4 t,t
       xi = 0
        t,t
        xi = 0
        u
       tau = 0
         u
        1
    xi - - tau = 0
     x 2 t
       tau = 0
         х
  Cartan characters: 2,0,0
```

Figure 7: Determining system for the Heat Equation.

Figure 8: Cole-Hopf transformation of the Burgers Equation.

12 Outlook and Discussion

It should be clear from the discussion sofar, that this environment is by far

There are permanent changes and improvements. Most changes a

for non-linear equations. The simplification and redu

are still too in efficient for more complica

as a substitute for a speare mainly d

system Otherwise it will prolong and prolong and prolong without ever finding an involutive symbol. In principle one could implement the method presented in Ref. [5] ** *k* tableaux. We have refrained from this approach, because it become tionally very demanding.

Computing row echel on forms of symbolic matrices computer algebra a matrix is considered as columns (of course this dependence could partially rem

handl e

mathématiques in Montréal and at the School of Physics and Materials in Lancaster. I am grateful to P. Winternitz and R. W. Tucker, respectively, for their hospitali work was partially supported by grants of Studienstiftung des deuts.

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A Exported Procedures

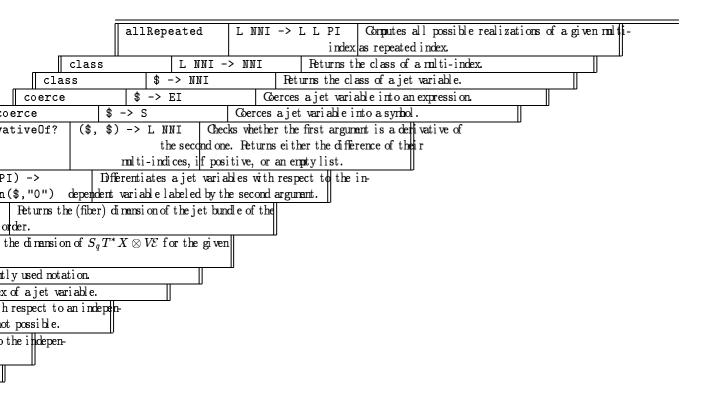
The purpose of this appendix is to provide tables of most procedures currently in in our environment for geometric computations with partial differe also contain brief descriptions of the tasks of the dinot comment on the implementation or the text. The same holds for example

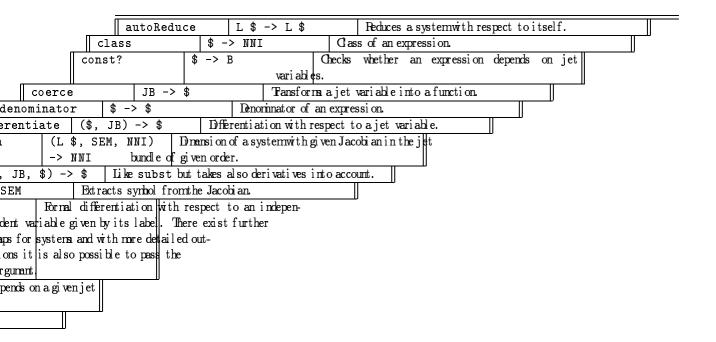
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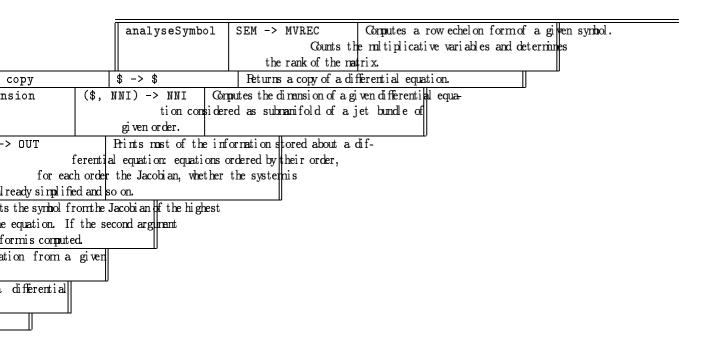
The simplification procedures can be divided into two classes. simplify, simpMod and simpOne use only algebraic operations. One of the main tasks of simplify i exhibit integrability conditions, if any are present. Otherwise no mix different order happens. reduceMod and autoReduce also use correspond to algorithms used in differential a There are currently three instance

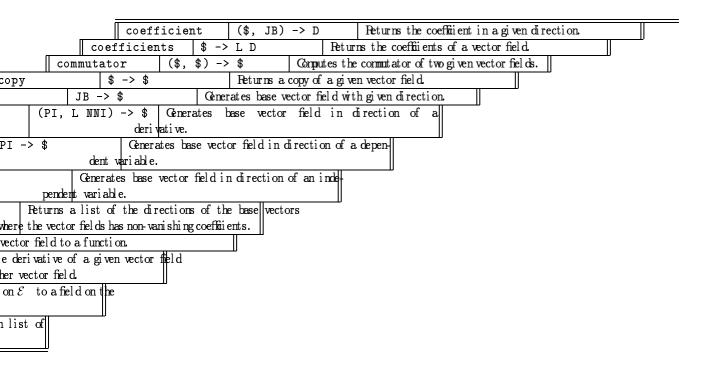
JetBundleExpression (JBE), (JLF). JetBundleXExpression the sub-categor space X

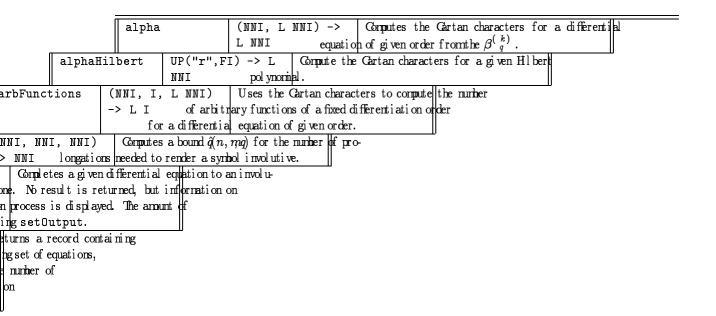
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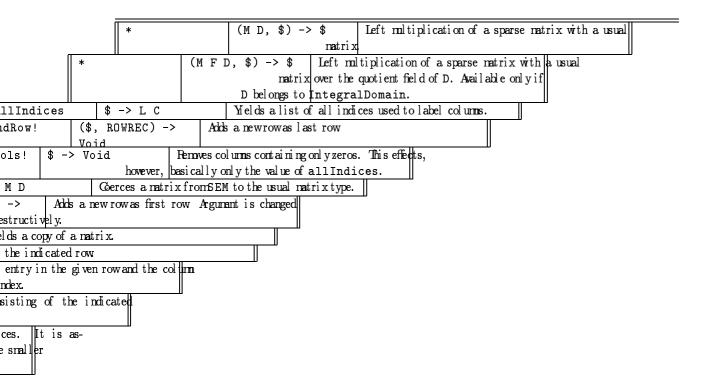


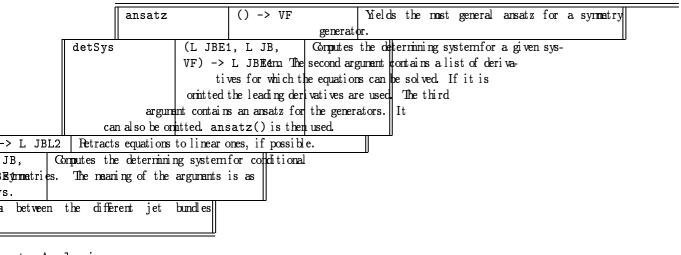












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