

Symmetry Properties and Reduction of the Generalized Nonlinear System of Two-Phase Liquid Equations

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Let us consider the multidimensional nonlinear system of heat equations

$$\begin{cases} u_0 = f(v)\Delta u; \\ v_0 = \Delta u, \end{cases} \quad (1)$$

where $u = u(x) \in R_1, v = v(x) \in R_1, x = (x_0, \vec{x}) \in R_{1+3}, \Delta$ is the Laplace operator, $f(v)$ is an arbitrary differentiable function.

In this paper the classification of symmetry properties of equations (1) is investigated depending on the function $f(v)$. In the case where the system (1) is invariant with respect to the conformal algebra $AC(3)$, we use the symmetry to construct ansatzes and reduce this system to partial differential equations (PDE).

The following statement takes place.

Theorem. *The basis widest invariance algebra (WIA) of system (1) consists of the operators:*

1) $A_5 = \langle \partial_0, \partial_a, \beta(\vec{x})\partial_u, J_{ab} = x_a\partial_b - x_b\partial_a, D_0 = 2x_0\partial_0 + x_a\partial_a \rangle$, where $\beta(\vec{x})$ is an arbitrary linear function, where $f(v)$ is an arbitrary differentiable function;

2) $A_5, D = x_b\partial_b - \frac{n-2}{2}u\partial_u - \frac{n+2}{2}v\partial_v$, when $f(v) = \lambda \exp v$;

3) $A_5, D_1 = mx_0\partial_0 - (m+1)u\partial_u + (m-1)v\partial_v$, when $f(v) = \lambda v^m, m \neq -\frac{4}{n+2}$;

4) $A_5, D, K_a = 2x_aD - \vec{x}^2\partial_a$, when $f(v) = \lambda v^{\frac{4}{n+2}}$.

At $n = 3$ and $f(v) = \lambda u^{-4/5}$, system (1) takes the form

$$\begin{cases} u_0 = \lambda u^{-\frac{4}{5}}\Delta u; \\ v_0 = \Delta u. \end{cases} \quad (2)$$

As appears from the above, the WIA of system (2) is the algebra

$$A = \{AC(3), \partial_0, D_0\}.$$

Since the algebra $AC(3)$ is nonlinear with respect to $\vec{x}$, the method of finding invariants that was described in [1] is useless. It is known from [2] that the algebra $AC(3)$ is isomorphous to the algebra $AO(1, 4)$ in the passage from the space $\vec{x} \in R_3$ to the space $z = (z_0, \vec{z}, z_4) \in R_{1+4}$ according to the formula

$$\vec{x} = \frac{\vec{z}}{z_4 - z_0}, \quad (3)$$

that realized at the cone

$$z_0^2 - \bar{z}^2 - z_4^2 = 0. \quad (4)$$

The basis elements of the algebra $AO(1,4)$ have the form

$$J_{ab} = z^A \partial_B - z^B \partial_A, \quad A, B = \overline{0,4}.$$

Thus, the algebra A is isomorphous to the algebra

$$\tilde{A} = \{AO(1,4), \partial_0, D_0\}.$$

A connection between the basis operators of the algebras A and $\tilde{A}$ is defined by the formulae

$$\begin{cases} \partial_a &= J_{4a} - J_{0a}; \\ J_{ab} &= J_{ab}; \\ D &= J_{04}; \\ K_a &= J_{4a} + J_{0a}. \end{cases}$$

The algebra $\tilde{A}$ is realized by linear representations and because we can use the method from [1] for finding its invariants. It's necessary to solve the system of differential equations

$$\dot{Z} = A \cdot Z, \quad (5)$$

where the matrix A corresponds to the algebra $AO(1,4)$. Integrating system (5), we find invariants of the algebra $AO(1,4)$. Then according to formulae (3), (4), we obtain the algebra $AC(3)$ and construct ansatzes that reduce system (2) to PDE.

	Invariants	Ansatzes	Reduced Equations
1.1	$\begin{cases} \omega_1 = \vec{a}\vec{x} - x_0 \\ \omega_2 = \vec{b}\vec{x} \\ \omega_3 = \vec{c}\vec{x} \end{cases}$	$\begin{cases} v = \varphi^0(\omega) \\ u = \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \varphi_1^0 \\ -\varphi_1^0 = \Delta \varphi^1 \end{cases}$
1.2	$\begin{cases} \omega_1 = \vec{a}\vec{x} - \ln x_0 \\ \omega_2 = \vec{b}\vec{x} \\ \omega_3 = \vec{c}\vec{x} \end{cases}$	$\begin{cases} v = x_0^{5/4} \varphi^0(\omega) \\ u = x_0^{1/4} \varphi^1(\omega) \end{cases}$	$\begin{cases} \frac{\varphi_1^1}{4} - \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \times \\ \times \left[\frac{5}{4} \varphi^0 - \varphi_1^0 \right] \\ \frac{5}{4} \varphi^0 - \varphi_1^0 = \Delta \varphi^1 \end{cases}$
1.3	$\begin{cases} \omega_1 = x_0 \\ \omega_2 = \vec{b}\vec{x} \\ \omega_3 = \vec{c}\vec{x} \end{cases}$	$\begin{cases} v = \varphi^0(\omega) \\ u = \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \varphi_1^0 \\ \varphi_1^0 = \varphi_{22}^1 + \varphi_{33}^1 \end{cases}$
2.1	$\begin{cases} \omega_1 = \frac{2}{\vec{x}^2 + 1} \times \\ (\vec{a}\vec{x} \cos t - \sin t) + \sin t \\ \omega_2 = \frac{2}{\vec{x}^2 + 1} \times \\ (\vec{a}\vec{x} \sin t + \cos t) + \cos t \\ \omega_3 = \frac{2}{\vec{x}^2 + 1} \times \\ (\vec{b}\vec{x} \cos mt + \vec{c}\vec{x} \sin mt) \\ t = x_0 \end{cases}$	$\begin{cases} v = (\vec{x}^2 + \\ + 1)^{-\frac{5}{2}} \varphi^0(\omega) \\ u = (\vec{x}^2 + \\ + 1)^{-\frac{1}{2}} \varphi^1(\omega) \end{cases}$	$\begin{cases} \omega_1 \varphi_2^1 - \omega_2 \varphi_1^1 + m \varphi_3^1 \times \\ \times (1 - \omega_a^2)^{1/2} = \lambda(\varphi^0)^{-4/5} \times \\ \times [\omega_1 \varphi_2^0 - \omega_2 \varphi_1^0 + \\ + m \varphi_3^0 (1 - \omega_a^2)^{1/2}] \\ \omega_1 \varphi_2^0 - \omega_2 \varphi_1^0 + m \varphi_3^0 \times \\ \times (1 - \omega_a^2)^{1/2} = -3 \varphi^1 - \\ - 24(\omega_1 \varphi_1^1 + \omega_2 \varphi_2^1) - \\ - 12 \omega_3 \varphi_3^1 + 4(1 - \omega_a^2) \varphi_{aa}^1 - \\ - 8(\omega_1 \omega_2 \varphi_{12} + \omega_1 \omega_3 \varphi_{13} + \\ + \omega_2 \omega_3 \varphi_{23} \end{cases}$

	Invariants	Ansatzes	Reduced Equations
2.2	$\begin{cases} \omega_1 = \frac{2}{\vec{x}^2 + 1} (\vec{a}\vec{x} \cos t - \sin t) + \sin t \\ \omega_2 = \frac{2}{\vec{x}^2 + 1} (\vec{a}\vec{x} \sin t + \cos t) - \cos t \\ \omega_3 = \frac{2}{\vec{x}^2 + 1} (\vec{b}\vec{x} \cos mt + \vec{c}\vec{x} \sin mt) \\ t = \ln x_0 \end{cases}$	$\begin{cases} v = (\vec{x}^2 + 1)^{-\frac{5}{2}} \times \\ \times x_0^{5/4} \varphi^0(\omega) \\ u = (\vec{x}^2 + 1)^{-\frac{1}{2}} \times \\ \times x_0^{1/4} \varphi^1(\omega) \end{cases}$	$\begin{cases} \omega_1 \varphi_2^1 - \omega_2 \varphi_1^1 + m \varphi_3^1 \times \\ \times (1 - \omega_a^2)^{1/2} = \lambda(\varphi^0)^{-4/5} \times \\ \times [\omega_1 \varphi_2^0 - \omega_2 \varphi_1^0 + m \varphi_3^0 \times \\ \times (1 - \omega_a^2)^{1/2} + \frac{5}{4} \varphi^0] - \\ - \frac{1}{4} \varphi^1 \\ \omega_1 \varphi_2^0 - \omega_2 \varphi_1^0 + m \varphi_3^0 \times \\ \times (1 - \omega_a^2)^{1/2} = -3 \varphi^1 - \\ - 24(\omega_1 \varphi_1^1 + \omega_2 \varphi_2^1) - \\ - 12 \omega_3 \varphi_3^1 + 4(1 - \omega_a^2) \varphi_{aa}^1 - \\ - 8(\omega_1 \omega_2 \varphi_{12} + \omega_1 \omega_3 \varphi_{13} + \\ + \omega_2 \omega_3 \varphi_{23}) - \frac{5}{4} \varphi^0 \end{cases}$
2.3	$\begin{cases} \omega_1 = \frac{2}{\vec{x}^2 + 1} (\vec{a}\vec{x} \cos t - \sin t) + \sin t \\ \omega_2 = \frac{2}{\vec{x}^2 + 1} (\vec{a}\vec{x} \sin t + \cos t) - \cos t \\ \omega_3 = x_0 \\ t = \alpha \arctan \frac{\vec{c}\vec{x}}{\vec{b}\vec{x}} \end{cases}$	$\begin{cases} v = (\vec{x}^2 + 1)^{-\frac{5}{2}} \times \\ \times \varphi^0(\omega) \\ u = (\vec{x}^2 + 1)^{-\frac{1}{2}} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_3^1 = \lambda(\varphi^0)^{-4/5} \varphi_3^0 \\ \varphi_3^0 = 3 \varphi^1 - 4(\omega_1 \varphi_1^1 + \omega_2 \varphi_2^1) \times \\ \times \left(3 + \frac{\alpha^2}{1 - \omega_1^2 - \omega_2^2} \right) + \\ + 4 \varphi_{11}^1 \left(1 - \omega_1^2 + \frac{\alpha^2 \omega_2^2}{1 - \omega_1^2 - \omega_2^2} \right) \\ + 4 \varphi_{22}^1 \left(1 - \omega_2^2 + \frac{\alpha^2 \omega_1^2}{1 - \omega_1^2 - \omega_2^2} \right) \\ + 2 \varphi_{12}^1 \omega_1 \omega_2 \left(4 + \frac{\alpha^2}{1 - \omega_1^2 - \omega_2^2} \right) \end{cases}$
3.1	$\begin{cases} \omega_1 = e^{x_0 \alpha} \left(\frac{1}{2} - \frac{\vec{a}\vec{x} + 1}{1 - \vec{x}^2} \right) \\ \omega_2 = \frac{\vec{b}\vec{x}}{1 - \vec{x}^2} \\ \omega_3 = \frac{\vec{c}\vec{x}}{1 - \vec{x}^2} \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \varphi_1^0 \\ \alpha \omega_1 \varphi_1^0 = 3 \varphi^1 + 12 \nabla \varphi^1 \vec{\omega} + \\ + \varphi_{22}^1 + \varphi_{33}^1 + 4 \omega_a \omega_a \omega_b \varphi_{ab}^1 \end{cases}$
3.2	$\begin{cases} \omega_1 = x_0^\alpha \left(\frac{1}{2} - \frac{\vec{a}\vec{x} + 1}{1 - \vec{x}^2} \right) \\ \omega_2 = \frac{\vec{b}\vec{x}}{1 - \vec{x}^2} \\ \omega_3 = \frac{\vec{c}\vec{x}}{1 - \vec{x}^2} \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times x_0^{5/4} \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times x_0^{1/4} \varphi^1(\omega) \end{cases}$	$\begin{cases} \frac{\varphi^1}{4} + \alpha \omega_1 \varphi_1^1 = \\ = \lambda(\varphi^0)^{-4/5} \left[-\frac{5}{4} \varphi^0 + \alpha \omega_1 \varphi_1^0 \right] \\ - \frac{5}{4} \varphi^0 + \alpha \omega_1 \varphi_1^0 = 3 \varphi^1 + \\ + 12 \nabla \varphi^1 \vec{\omega} + \varphi_{22}^1 + \varphi_{33}^1 + \\ + 4 \omega_a \omega_a \omega_b \varphi_{ab}^1 \end{cases}$
3.3	$\begin{cases} \omega_1 = x_0 \\ \omega_2 = \frac{\vec{b}\vec{x}}{1 - \vec{x}^2} \\ \omega_3 = \frac{\vec{c}\vec{x}}{1 - \vec{x}^2} \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \varphi_1^0 \\ \varphi_1^0 = 3 \varphi^1 + 12(\omega_2 \varphi_2^1 + \omega_3 \varphi_3^1) + \\ + 4 \omega_2 \omega_3 \varphi_{23}^1 + (4 \omega_2^2 + 1) \varphi_{22}^1 + \\ + (4 \omega_3^2 + 1) \varphi_{33}^1 \end{cases}$
4.1	$\begin{cases} \omega_1 = \vec{a}\vec{x} \\ \omega_2 = \vec{b}\vec{x}^2 + \vec{c}\vec{x}^2 \\ \omega_3 = \arctan \frac{\vec{b}\vec{x}}{\vec{c}\vec{x}} - \alpha x_0 \end{cases}$	$\begin{cases} v = \varphi^0(\omega) \\ u = \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_1^1 = \lambda(\varphi^0)^{-4/5} \varphi_3^0 - \\ - \alpha \varphi_3^0 = 4 \varphi_2^1 + \varphi_{11}^1 + \\ + 4 \omega_2 \varphi_{22}^1 + \frac{1}{\omega_2} \varphi_{33}^1 \end{cases}$
4.2	$\begin{cases} \omega_1 = \vec{a}\vec{x} \\ \omega_2 = \vec{b}\vec{x}^2 + \vec{c}\vec{x}^2 \\ \omega_3 = \arctan \frac{\vec{b}\vec{x}}{\vec{c}\vec{x}} - \ln x_0 \end{cases}$	$\begin{cases} v = x_0^{5/4} \times \\ \times \varphi^0(\omega) \\ u = x_0^{1/4} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \frac{\varphi^1}{4} - \alpha \varphi_2^1 = \lambda(\varphi^0)^{-1/5} \times \\ \times \left[\frac{5}{4} \varphi^0 - \alpha \varphi_3^0 \right] \\ \frac{5}{4} \varphi^0 - \alpha \varphi_3^0 = 4 \varphi_2^1 + \varphi_{11}^1 + \\ + 4 \omega_2 \varphi_{22}^1 + \frac{1}{\omega_2} \varphi_{33}^1 \end{cases}$

	Invariants	Ansatzes	Reduced Equations
4.3	$\begin{cases} \omega_1 = \vec{a}\vec{x} \\ \omega_2 = \vec{b}\vec{x}^2 + \vec{c}\vec{x}^2 \\ \omega_3 = x_0 \end{cases}$	$\begin{cases} v = \varphi^0(\omega) \\ u = \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_3^1 = \lambda(\varphi^0)^{-4/5} \varphi_3^0 \\ \varphi_3^0 = 4\varphi_2^1 + \varphi_{11}^1 + 4\omega_2 \varphi_{22}^1 \end{cases}$
5.1	$\begin{cases} \omega_1 = e^{t\alpha} \left(\frac{1}{2} - \frac{\vec{a}\vec{x} + 1}{1 - \vec{x}^2} \right) \\ \omega_2 = \frac{1}{1 - \vec{x}^2} (\vec{b}\vec{x} \cos t + \vec{c}\vec{x} \sin t) \\ \omega_3 = \frac{1}{1 - \vec{x}^2} (\vec{b}\vec{x} \sin t + \vec{c}\vec{x} \cos t) \\ t = x_0 \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \alpha\omega_1\varphi_1^1 - \omega_3\varphi_2^1 + \omega_2\varphi_3^1 = \\ = \lambda(\varphi^0)^{-4/5} (\alpha\omega_1\varphi_1^0 - \\ - \omega_3\varphi_2^0 + \omega_2\varphi_3^0) \\ \alpha\omega_1\varphi_1^0 - \omega_3\varphi_2^0 + \omega_2\varphi_3^0 = \\ = 3\varphi^1 + 12\nabla\varphi^1\vec{\omega} + \\ + 8(\omega_1\omega_2\varphi_{12} + \omega_1\omega_3\varphi_{13} + \\ + \omega_2\omega_3\varphi_{23}) + 4\omega_a^2\varphi_{aa}^1 + \\ + \varphi_{22}^1 + \varphi_{33}^1 \end{cases}$
5.2	$\begin{cases} \omega_1 = e^{t\alpha} \left(\frac{1}{2} - \frac{\vec{a}\vec{x} + 1}{1 - \vec{x}^2} \right) \\ \omega_2 = \frac{1}{1 - \vec{x}^2} (\vec{b}\vec{x} \cos t + \vec{c}\vec{x} \sin t) \\ \omega_3 = \frac{1}{1 - \vec{x}^2} (\vec{b}\vec{x} \sin t + \vec{c}\vec{x} \cos t) \\ t = \ln x_0 \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times x_0^{5/4} \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times x_0^{1/4} \varphi^0(\omega) \end{cases}$	$\begin{cases} \alpha\omega_1\varphi_1^1 - \omega_3\varphi_2^1 + \omega_2\varphi_3^1 = \\ = \lambda(\varphi^0)^{-4/5} (\alpha\omega_1\varphi_1^0 - \\ - \omega_3\varphi_2^0 + \omega_2\varphi_3^0 + \frac{5}{4}\varphi^0) - \\ - \frac{1}{4}\varphi^1 \\ \alpha\omega_1\varphi_1^0 - \omega_3\varphi_2^0 + \omega_2\varphi_3^0 = \\ = 3\varphi^1 + 12\nabla\varphi^1\vec{\omega} + \\ + 8(\omega_1\omega_2\varphi_{12} + \omega_1\omega_3\varphi_{13} + \\ + \omega_2\omega_3\varphi_{23}) + 4\omega_a^2\varphi_{aa}^1 + \\ + \varphi_{22}^1 + \varphi_{33}^1 - \frac{5}{4}\varphi^0 \end{cases}$
5.3	$\begin{cases} \omega_1 = \left(\frac{1}{2} - \frac{\vec{a}\vec{x} + 1}{1 - \vec{x}^2} \right) \times \\ \times \exp \left(\alpha \arctan \frac{\vec{c}\vec{x}}{\vec{b}\vec{x}} \right) \\ \omega_2 = \frac{\vec{b}\vec{x} + \vec{c}\vec{x}}{1 - \vec{x}^2} \\ \omega_3 = x_0 \end{cases}$	$\begin{cases} v = (1 - \vec{x}^2)^{-\frac{5}{2}} \times \\ \times \varphi^0(\omega) \\ u = (1 - \vec{x}^2)^{-\frac{1}{2}} \times \\ \times \varphi^1(\omega) \end{cases}$	$\begin{cases} \varphi_3^1 = \lambda(\varphi^0)^{-4/5} \varphi_3^0 \\ \varphi_3^0 = 3\varphi^1 + \left(4\omega_1^2 + \frac{\alpha^2\omega_1^2}{\omega_2^2} \right) \times \\ \times \varphi_{11}^1 + (4\omega_2^2 + 1)\varphi_{22}^1 + \\ + 8\omega_1\omega_2\varphi_{12}^1 + \\ + \left(12\omega_1 + \frac{\alpha^2\omega_1}{\omega_2^2} \right) \varphi_1^1 + \\ + \left(12\omega_2 + \frac{1}{\omega_2} \right) \varphi_2^1 \end{cases}$

Below, some exact solutions of system (2) are given

$$\begin{cases} v = \left\{ \frac{\lambda x_0}{(\vec{b}\vec{x})^2 + (\vec{c}\vec{x})^2} \right\}^{5/4}; & \begin{cases} v = x_0^{5/4} y^5; \\ u = x_0^{1/4} 5\lambda y, \end{cases} \\ u = 5\lambda \left\{ \frac{\lambda x_0}{(\vec{b}\vec{x})^2 + (\vec{c}\vec{x})^2} \right\}^{1/4}, \end{cases}$$

where $y = y(\omega_1)$ is a solution of the equation

$$\lambda y'' + y^4 y' - \frac{1}{4} y^5 = 0,$$

$$\begin{cases} v = \left\{ \frac{3\lambda x_0}{(\vec{b}\vec{x})^2} \right\}^{5/4}; & \begin{cases} v = \left\{ \frac{-\lambda x_0}{\vec{x}^2} \right\}^{5/4}; \\ u = 5\lambda \left\{ \frac{3\lambda x_0}{(\vec{b}\vec{x})^2} \right\}^{1/4}, \end{cases} \\ u = 5\lambda \left\{ \frac{3\lambda x_0}{(\vec{b}\vec{x})^2} \right\}^{1/4}, \end{cases}$$

$$\left\{ \begin{array}{l} v = \left\{ \frac{12\lambda x_0}{(1-\tilde{x}^2)^2} \right\}^{5/4}; \\ u = 5 \left\{ \frac{\lambda^5 x_0}{12(1-\tilde{x}^2)^2} \right\}^{1/4}, \end{array} \right. \quad \left\{ \begin{array}{l} v = \left\{ \frac{-12\lambda x_0}{(1+\tilde{x}^2)^2} \right\}^{5/4}; \\ u = 5 \left\{ \frac{-\lambda^5 x_0}{12(1+\tilde{x}^2)^2} \right\}^{1/4}. \end{array} \right.$$

References

- [1] Fushchych W.I., Shtelen W.M., Serov N.I., The Symmetry Analysis and Exact Solutions of Equations of Nonlinear Mathematical Physics, Kyiv, Naukova Dumka, 1989, 336p.
- [2] Fushchych W.I., Barannik A.F., Barannik L.F., Subgroup Analysis of the Galilean, Poincaré Groups and Reduction of Nonlinear Equations, Kyiv, Naukova Dumka, 1991, 304p.