TABLE OF CONTENTS

Editor's Preface xiii

Author's Preface xv

PART I: POINT TRANSFORMATIONS

INTRODUCTORY CHAPTER: GROUP AND DIFFERENTIAL EQUATIONS 1

§ 1. Continuous groups 1

1.1 Topological groups 1
1.2 Lie groups 2
1.3 Local groups 4
1.4 Local Lie groups 5

§ 2. Lie algebras 6

2.1 Definitions 6
2.2 Lie algebras and local Lie groups 10
2.3 Inner automorphisms 12
2.4 The Levi-Mal'cev theorem 14

§ 3. Transformation groups 16

3.1 Local transformation groups 16
3.2 Lie's equation 17
3.3 Invariants 19
3.4 Invariant manifolds 20

§ 4. Invariant differential equations 23

4.1 Prolongation of point transformations 23
4.2 The defining equation 27
4.3 Invariant and partially invariant solutions 29
4.4 The method of invariant majorants 32

§ 5. Examples 40

5.1 Let $x \in \mathbb{R}^n$, $a \in \mathbb{R}$ 40
5.2 Let us illustrate the algorithm for computing the group admitted by a differential equation by means of the example of a second-order equation 42
5.3 The Korteweg-de Vries equation 45
5.4 Consider the equation of motion of a polytropic gas 48

CHAPTER 1: MOTIONS IN RIEMANNIAN SPACES 53

§ 6. The general group of motions 53

6.1 Local Riemannian manifolds 53
6.2 Arbitrary motions in V_n 58
6.3 The defect of a group of motions in V_n 62
6.4 Invariant family of spaces 64

§ 7. Examples of motions 67

7.1 Isometries 67
7.2 Conformal motions 68
7.3 Motions with $\delta = 2$ 72
7.4 Nonconformal motions with $\delta = 1$ 75
7.5 Motions with given invariants 78

§ 8. Riemannian spaces with nontrivial conformal group 81

8.1 Conformally related spaces 81
8.2 Spaces of constant curvature 85
8.3 Conformally-flat spaces 88
8.4 Spaces with definite metric 90
8.5 Lorentzian spaces 92

§ 9. Group analysis of Einstein's equations 97

9.1 Harmonic coordinates 97
9.2 The group admitted by Einstein's equations 101
9.3 The Lie-Vessiot decomposition 104
9.4 Exact solutions 105

§ 10. Conformally-invariant equations of second order 113

10.1 Preliminaries 113
10.2 Linear equations in S_n 117
10.3 Semilinear equations in S_n 121
10.4 Equations admitting an isometry group of maximal order 127
10.5 The wave equation in Lorentzian spaces 128

CHAPTER 2: A GROUP-THEORETICAL APPROACH TO THE HUYGENS PRINCIPLE 133

§ 11. General considerations and some history of the problem 133

11.1 Hadamard's problem 133
11.2 Hadamard's criterion 135
11.3 The Mathisson-Asgeirsson Theorem 136
11.4 The necessary conditions of Günther and McLenaghan 139
11.5 The Lagnese-Stellmacher transformation 143
11.6 The present state of the art and generalizations of Hadamard's problem 148

§ 12. The wave equation in V_4 150

12.1 Computation of the geodesic distance in a plane-wave metric 150
12.2 Conformal invariance and the Huygens principle 157
12.3 The solution of the Cauchy problem 163
12.4 The case of a trivial conformal group 171

§ 13. The Huygens principle in V_{n+1} 173

13.1 Preliminary analysis of the solution 173
13.2 The Fourier transform of the Bessel function $J_0(a|\mu|)$ 178

13.3 The descent method. Representation of solution for arbitrary n 181
13.4 Summary of the Huygens principle 185
13.5 Failure of the connection between Huygens' principle and conformal invariance 188

PART II: TANGENT TRANSFORMATIONS

CHAPTER 3: INTRODUCTION TO THE THEORY OF LIE-BÄCKLUND GROUPS 190

§ 14. Heuristic considerations 190

14.1 Contact transformations 190
14.2 Finite-order tangent transformations 195
14.3 Bianchi-Lie transformation 202
14.4 Bäcklund transformations. Examples 205
14.5 The concept of infinite-order tangent transformation 211

§ 15. Formal groups 213

15.1 Lie's equation for formal one-parameter groups 213
15.2 Invariants and invariant manifolds 219

§ 16. One-parameter groups of Lie-Bäcklund transformations 222

16.1 Definition and the infinitesimal criterion 222
16.2 Lie-Bäcklund operators. Canonical operators 229
16.3 Examples 232

§ 17. Invariant differential manifolds 235

17.1 A criterion of invariance 235
17.2 Examples of solutions of the defining equation 239
17.3 Ordinary differential equations 242
17.4 The isomorphism theorem 246
17.5 Linearization by means of Lie-Bäcklund transformations 249

CHAPTER 4: EQUATIONS WITH INFINITE LIE-BÄCKLUND GROUPS 253

§ 18. Typical examples 253

18.1 The heat equation 253
18.2 The Korteweg-de Vries equation 258
18.3 A fifth-order equation 264
18.4 The wave equation 266

§ 19. Evolution equations 267

19.1 The algebra A_F 267
19.2 The Faà de Bruno formula 273
19.3 The algebra L_F 275
19.4 Differential substitutions 282
19.5 Equivalence transformations defined by ordinary differential equations 286

§ 20. Analysis of second- and third-order evolution equations 288

20.1 m = 2 288
20.2 m = 3 295
20.3 Two systems of nonlinear equations 301

§ 21. The equation $F(x,y,z,p,q,r,s,t) = 0$ 303

21.1 Analysis of the general case 303
21.2 Classification of the equations $s = F(z)$ 307
21.3 A system of two nonlinear equations 311

CHAPTER 5: CONSERVATION LAWS 314

§ 22. Fundamental theorems 314

22.1 The Noether identity 314
22.2 The Noether theorem 315
22.3 Invariance on the extremals 317
22.4 The action of the adjoint algebra 319
22.5 First integrals of evolution equations 321

§ 23. Examples 323

23.1 Motion in de Sitter space 323
23.2 The equation $u_{tt} + \Delta^2 u = 0$ 326
23.3 The non-steady-state transonic gas flow 327
23.4 Short waves 331

§ 24. The Lorentz group 333

24.1 Conservation laws in relativistic mechanics 333
24.2 A nonlinear wave equation 336
24.3 Dirac equation 338

§ 25. The Galilean group 343

25.1 Motion of a particle 343
25.2 Perfect gas 347
25.3 Incompressible fluid 356
25.4 Shallow-water flow 360
25.5 A basis of conservation laws for the K-dV equation 361

REFERENCES 364

INDEX 385