TABLE OF CONTENTS

INTRODUCTION v

PART 1. ORDINARY DIFFERENTIAL EQUATIONS 1

1.0. Ordinary Differential Equations 4

1.1. Example: Global Similarity Transformation, Invariance and Reduction to Quadrature 6

1.2. Simple Examples of Groups of Transformations; Abstract Definition 13

1.3. One-Parameter Group in the Plane 22

1.4. Proof That a One-Parameter Group Essentially Contains Only One Infinitesimal Transformation and Is Determined by It 31

1.5. Transformations; Symbol of the Infinitesimal Transformation U 36

1.6. Invariant Functions and Curves 46

1.7. Important Classes of Transformations 49

1.8. Applications to Differential Equations; Invariant Families of Curves 54

1.9. First-Order Differential Equations Which Admit a Group; Integrating Factor; Commutator 59

1.10. Geometric Interpretation of the Integrating Factor 67

1.11. Determination of First-Order Equations Which Admit a Given Group 71

1.12. One-Parameter Group in Three Variables; More Variables 74

1.13. Extended Transformation in the Plane 84

1.14. A Second Criterion That a First-Order Differential Equation Admits a Group 89

1.15. Construction of All Differential Equations of First-Order Which Admit a Given Group 92

1.16. Criterion That a Second-Order Differential Equation Admits a Group 101

1.17. Construction of All Differential Equations of Second-Order Which Admit a Given Group ... 107

1.18. Examples of Application of the Method 116

PART 2. PARTIAL DIFFERENTIAL EQUATIONS 143

2.0. Partial Differential Equations 143

2.1. Formulation of Invariance for the Special Case of One dependent and Two Independent Variables 147

2.2. Formulation of Invariance in General 156

2.3. Fundamental Solution of the Heat Equation; Dimensional Analysis 167

2.4. Fundamental Solutions of Heat Equation Global Affinity 170

2.5. The Relationship Between the Use of Dimensional Analysis and Stretching Groups to Reduce the Number of Variables of a Partial Differential Equation 181

2.6. Use of Group Invariance to Obtain New Solutions from Given Solutions 199

2.7. The General Similarity Solution of the Heat Equation 206

2.8. Applications of the General Similarity Solution of the Heat Equation 221

2.9. -Axially-Symmetric Wave Equation 248

2.10. Similarity Solutions of the One-Dimensional Fokker-Planck Equation 258

2.11. The Green's Function for an Instantaneous Line Particle Source Diffusing in a Gravitational Field and Under the Influence of a Linear Shear Wind - An Example of a P.D.E. in Three Variables Invariant Under a Two-Parameter Group 275

2.12. Infinite Parameter Groups - Derivation of the Poisson Kernel 282

2.13. Far Field of Transonic Flow 286

2.14. Nonlinear and Other Examples 295

2.15. Construction of Partial Differential Equations Invariant Under a Given Multi-parameter Group 303

APPENDIX. SOLUTION OF QUASILINEAR FIRST-ORDER PARTIAL DIFFERENTIAL EQUATIONS 318

BIBLIOGRAPHY. PART 1 324

BIBLIOGRAPHY. PART 2 325

INDEX 327