

# Contents

Preface	ix
Chapter 1. Ordinary Differential Equations	1
1. Ordinary differential equations from the geometric viewpoint	1
2. Ordinary differential equations of arbitrary order	6
3. Symmetries of distributions	10
4. Some applications of symmetry theory to integration of distributions	17
4.1. Distributions and characteristic symmetries	17
4.2. Symmetries and dynamical systems	18
4.3. Distributions and noncharacteristic symmetries	20
4.4. Integration of equations by quadratures	21
5. Generating functions	29
6. How to search for equations integrable by quadratures: an example of using symmetries	33
Chapter 2. First-Order Equations	37
1. Contact transformations	37
1.1. Contact elements and the Cartan distribution	37
1.2. Contact transformations	42
1.3. Clairaut equation and its integrals	47
1.4. Contact manifolds in mechanics	49
2. Infinitesimal contact transformations and characteristic fields	50
2.1. Infinitesimal contact transformations	50
2.2. Infinitesimal symmetries of equations	54
2.3. Characteristic vector fields and integration of first-order equations	56
2.4. Symmetries and first integrals	59
3. Complete integrals of first-order differential equations	60
3.1. Complete integrals: a coordinate approach	61
3.2. The construction of complete integrals using symmetry algebras	61
3.3. Complete integrals: an invariant approach	64
3.4. The Lagrange–Charpit method	66
Chapter 3. The Theory of Classical Symmetries	69
1. Equations and the Cartan distribution	69
2. Jet manifolds and the Cartan distribution	72
2.1. Geometric definition of the jet spaces	73
2.2. The Cartan distribution	75
2.3. Integral manifolds of the Cartan distribution	79
3. Lie transformations	83

3.1. Finite Lie transformations	84
3.2. Lie fields	89
4. Classical symmetries of equations	92
4.1. Defining equations	92
4.2. Invariant solutions and reproduction of solutions	94
5. Examples of computations	96
5.1. The Burgers equation	96
5.2. The Korteweg–de Vries equation	98
5.3. The Khokhlov–Zabolotskaya equation	99
5.3.1. “Physically meaningful” symmetries	100
5.3.2. Invariant solutions	101
5.4. The Kadomtsev–Pogutse equations	102
5.4.1. Computation of symmetries	103
5.4.2. Invariant solutions	104
5.4.3. Reproduction of solutions	106
6. Factorization of equations by symmetries	108
6.1. Second-order equations in two independent variables	110
7. Extrinsic and intrinsic symmetries	116
Chapter 4. Higher Symmetries	123
1. Spaces of infinite jets and basic differential geometric structures on them	123
1.1. The manifolds $J^\infty(\pi)$	124
1.2. Smooth functions on $J^\infty(\pi)$	124
1.3. Prolongations of differential operators	128
1.4. Vector fields on $J^\infty(\pi)$	131
1.5. Differential forms on $J^\infty(\pi)$	134
1.6. The horizontal de Rham complex	135
1.7. Distributions on $J^\infty(\pi)$ and their automorphisms	137
2. The Cartan distribution on $J^\infty(\pi)$ and its infinitesimal automorphisms	138
2.1. The Cartan distribution	139
2.2. Integral manifolds	141
2.3. A computational experiment	142
2.4. Evolutionary derivations	144
2.5. Jacobi brackets	148
2.6. Comparison with Lie fields	148
2.7. Linearizations	150
3. Infinitely prolonged equations and the theory of higher symmetries	154
3.1. Prolongations	154
3.2. Infinitely prolonged equations	156
3.3. Higher symmetries	158
3.4. Extrinsic and intrinsic higher symmetries	161
3.5. Defining equations for higher symmetries	162
4. Examples of computation	164
4.1. Preparatory remarks	164
4.2. The Burgers and heat equations	167
4.3. The plasticity equations	174
4.4. Transformation of symmetries under change of variables	177

4.5. Ordinary differential equations	178
Chapter 5. Conservation Laws	185
1. Introduction: What are conservation laws?	185
2. The $\mathcal{C}$ -spectral sequence	187
2.1. The definition of the $\mathcal{C}$ -spectral sequence	187
2.2. The term $E_0$	188
2.3. The term $E_1$ : preparatory results	189
2.4. Generalizations	193
2.5. The term $E_1$ for $J^\infty(\pi)$	194
2.6. The term $E_1$ in the general case	198
2.7. Conservation laws and generating functions	201
2.8. Euler–Lagrange equations	202
2.9. Hamiltonian formalism on $J^\infty(\pi)$	203
3. Computation of conservation laws	206
3.1. Basic results	206
3.2. Examples	208
4. Symmetries and conservation laws	214
4.1. The Noether theorem	214
4.2. Hamiltonian equations	216
Chapter 6. Nonlocal Symmetries	221
1. Coverings	221
1.1. First examples	221
1.2. Definition of coverings	224
1.3. Coverings in the category of differential equations	224
1.4. Examples of coverings	225
1.5. Coordinates	226
1.6. Basic concepts of covering theory	227
1.7. Coverings and connections	231
1.8. The horizontal de Rham complex and nonlocal conservation laws	231
1.9. Covering equations	232
1.10. Horizontal de Rham cohomology and coverings	234
1.11. Bäcklund transformations	236
2. Examples of computations: coverings	238
2.1. Coverings over the Burgers equation	239
2.2. Coverings over the Korteweg–de Vries equation	242
2.3. Coverings over the equation $u_t = (B(u)u_x)_x$	245
2.4. Covering over the $f$ -Gordon equation	245
2.5. Coverings of the equation $u_{xx} + u_{yy} = \varphi(u)$	246
3. Nonlocal symmetries	249
3.1. Definition of nonlocal symmetries	249
3.2. How to find nonlocal symmetries?	249
4. Examples of computation: nonlocal symmetries of the Burgers equation	251
5. The problem of symmetry reconstruction	257
5.1. Universal Abelian covering	257
5.2. Symmetries in the universal Abelian covering	258

5.3. Nonlocal symmetries for equations admitting a recursion operator	258
5.4. Example: nonlocal symmetries of the Korteweg–de Vries equation	259
5.5. Master symmetries	260
5.6. Examples	261
5.7. General problem of nonlocal symmetry reconstruction	262
5.8. Kiso’s construction	263
5.9. Construction of the covering $\tau_S$	264
5.10. The universal property of the symmetry $S_\tau$	265
6. Symmetries of integro-differential equations	266
6.1. Transformation of integro-differential equations to boundary differential form	266
6.2. Spaces of $(k, \mathcal{G})$ -jets	271
6.3. Boundary differential operators	275
6.4. The Cartan distribution on $J^\infty(\pi; \mathcal{G})$	279
6.5. $\mathcal{G}$ -invariant symmetries of the Cartan distribution on $J^\infty(\pi; \mathcal{G})$	284
6.6. Higher symmetries of boundary differential equations	287
6.7. Examples	290
Appendix. From Symmetries of Partial Differential Equations Towards Secondary (“Quantized”) Calculus	301
Introduction	301
1. From symmetries to concepts	302
2. “Troubled times” of quantum field theory	303
3. “Linguization” of the Bohr correspondence principle	304
4. Differential equations are diffieties	306
5. Secondary (“quantized”) functions	308
6. Higher-order scalar secondary (“quantized”) differential operators	310
7. Secondary (“quantized”) differential forms	312
8. Quantization or singularity propagation? Heisenberg or Schrödinger?	314
9. Geometric singularities of solutions of partial differential equations	316
10. Wave and geometric optics and other examples	320
10.1. $\Sigma$ -characteristic equations	320
10.2. Maxwell’s equations and geometric optics	320
10.3. On the complementary equations	321
10.4. Alternative singularities via the homogenization trick	322
10.5. $\mathbb{R}_{(k)}$ -characteristic equations	322
Bibliography	323
Index	329