

The Real Simple Lie Algebra $sl(2,R)$:an Approximate Lie algebra for Abel's Equation

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Abstract:

The problem of classification of Abel's equation (when increased in order to the second) is considered. It is based on investigating Lie's invariance conditions to obtain Lie algebra. It has been proved that the real simple Lie algebra $sl(2,R)$ can be realized as an approximate Lie algebra for this class of equations.

1.Introduction:

In [1], M.Boyko had suggested an approach of description of integrable cases of the Abel equations. It is based on increasing of the order of equations up to the second one. Abel's equation can readily be seen to arise in a variety of nonlinear problems [2]. Boyko had considered the following second order ODE.

$$y''(y' + f_0(y)) = y' f_1(y) + y'^2 f_2(y) + y'^3 f_3(y) + y'^4 f_4(y) \quad (1)$$

which is related to the Abel's equation of the 2nd kind

$$p'(p + f_0(y)) = p^3 f_4(y) + p^2 f_3(y) + p f_2(y) + f_1(y)$$

by the substitution $y' = p(y)$.

In the case when (1) admit two dimensional Lie algebra, then it is shown that eq.(1) is integrable in the frame work of the invariance Lie approach [1].

Invariance (Lie point analysis) of DE with respect to one-parameter groups of transformation in the space of independent and dependent variables carries important information, see [3].

Many authors have studied what is called approximate symmetries [4,5] and properties of this kind of Lie point analysis are discussed by Gazizov [6]. It turns out that approximate symmetries form an approximate Lie algebra.

The plan of this paper is as follows:

In section (2) we calculate the characterizing system of equation (1) using Lie's invariance criterion. Solving partially two equations of them, we construct a basis to the real simple algebra $sl(2,R)$ in section (3). Finally in section (4), while testing the remaining determining

equations we see that $sl(2, \mathbb{R})$ can be proved to be as an approximate Lie algebra for the class of equations.

2. Preliminary group classification of equation (1)

We are looking for infinitesimal operator of Lie point analysis of equation (1) in the form

$$Q = \xi(x, y)\partial x + \eta(x, y)\partial y \quad (2)$$

where ξ and η are arbitrary real-valued smooth functions. Operator (2) generates one-parameter invariance group of (1), iff its coefficients ξ and η satisfy the equation (Lie's invariance criterion):

$$\eta[y^{\bullet\bullet}f'_0(y) - y^{\bullet 4}f'_4(y) - y^{\bullet 3}f'_3(y) - y^{\bullet 2}f'_2(y) - y^{\bullet}f'_1(y)] + \eta^{(1)}[y^{\bullet\bullet} - 4y^{\bullet 3}f_4 - 3y^{\bullet 2}f_3 - 2y^{\bullet}f_2 - f_1] + \eta^{(2)}(y^{\bullet} + f_0) \Big|_{eq.(1)} = 0 \quad (3)$$

where $y^{\bullet} = \frac{dy}{dx}$, $f'_i(y) = \frac{df}{dy}$, and

$$\begin{aligned} \eta^{(1)} &= \eta_x + (\eta_1 - \xi_{xx})y^{\bullet} - \xi_y y^{\bullet 2} \\ \eta^{(2)} &= \eta_{xx} + (2\eta_{xy} - \xi_{xx})y^{\bullet} + (\eta_{yy} - 2\xi_{xy})(y^{\bullet})^2 - \xi_{yy}(y^{\bullet})^3 + (\eta_y - 2\xi_x)y^{\bullet\bullet} - 3\xi_y y^{\bullet} y^{\bullet\bullet} \end{aligned}$$

After simplifying eq.(3) we represent it in the form of the following equations

$$f_0^2 \eta_{xx} - \eta_x f_1 = 0 \quad (4a)$$

$$f_4 \xi_y = 0 \quad (4b)$$

$$2\eta_y f_4 - 3\xi_x f_4 - \eta f'_4 = 0 \quad (4c)$$

$$\begin{aligned} \eta_{yy} - (\eta_y - 2\xi_x)f_3 + (\eta_y - 2\xi_x)f_0 f_4 + \eta f_0 f'_4 - \eta f'_3 - \eta f'_0 f_4 + \eta_x f_4 + (\eta_y - \xi_x) \\ f_3 - 4(\eta_y - \xi_x)f_4 = 0 \end{aligned} \quad (4d)$$

$$\begin{aligned} (2\eta_{xy} - \xi_{xx}) + 2f_0 \eta_{yy} + (\eta_y - 2\xi_x)f_2 + (\eta_y - 2\xi_x)f_0 f_3 + \eta f'_0 f_3 - \eta f'_2 - \eta f_0 f'_3 + \\ \eta_x f_3 + (\eta_y - \xi_x)f_2 - 4\eta_x f_4 - 3(\eta_y - \xi_x)f_3 = 0 \end{aligned} \quad (4e)$$

$$\begin{aligned} \eta_{xx} + 2(2\eta_{xy} - \xi_{xx})f_0 + f_0^2 \eta_{yy} + (\eta_y - 2\xi_x)f_1 + (\eta_y - 2\xi_x)f_0 f_2 + \eta f'_0 f_2 - \eta f'_1 \\ - \eta f_0 f'_2 + \eta_x f_2 + (\eta_y - \xi_x)f_1 - 3\eta_x f_3 - 2(\eta_y - \xi_x)f_2 = 0 \end{aligned} \quad (4f)$$

$$\begin{aligned} 2f_0 \eta_{xx} + f_0^2 (2\eta_{xy} - \xi_{xx}) + (\eta_y - 2\xi_x)f_0 f_1 + \eta f'_0 f_1 - \eta f_0 f'_1 + \eta_x f_1 - 2\eta_x f_2 \\ - (\eta_y - \xi_x)f_1 = 0 \end{aligned} \quad (4g)$$

first we solve (4a) which gives that

$$\eta_x = F(y) \exp\left(\frac{f_1}{f_0^2} x\right) \quad (5)$$

F is an arbitrary function.

According to eq.(5) the class of DEs (1) is divided into two subclasses when $f_1 = 0$ which leads to $\eta = F(y)x + G(y)$ and if $f_1 \neq 0$ which gives

$$\eta = F(y) \exp\left(\frac{f_1}{f_0^2} x\right) + G(y) \quad , G \text{ integration constant.}$$

From equation (4b) we have $f_4 = 0$ or $\xi = \xi(x)$.

3. The Lie algebra, representation of the group:

A feature of Lie point analysis of a DE is that they constitute an algebra, a representation of the group. And since all the second order ODEs have eight Lie point analysis and so belong to the equivalence class of $y'' = 0$ [7] hence our equation will have the eight Lie point analysis $Q_1, Q_2, \dots, Q_8$. Moreover, any 2nd order ODE is completely specified by three Lie point analysis [8]. The three Lie point analysis for eq.(1) will be obtained in the following result.

Proposition .1

$sl(2, \mathbb{R})$ is a Lie algebra for equation (1) when $f_1 \neq 0$ and $f_4 \neq 0$

Proof .

$$\text{Let } Q_i = \xi_i \partial x + (F_i \exp\{F_0 x\} + G_i) \partial y \quad , \quad i=1,2 \quad F_0 = \frac{f_1}{f_0^2}$$

It is clear that equation (1) is invariant under the operator $Q_3 = \partial x$
We have to satisfy the commutator relation of $sl(2, \mathbb{R})$,
i.e.,

$$[Q_1, Q_3] = -2Q_3 \quad , \quad [Q_1, Q_2] = 2Q_2 \quad \text{and} \quad [Q_2, Q_3] = 2Q_1$$

$$[Q_1, Q_3] = -\xi_1' \partial x - F_1 F_0 \exp\{F_0 x\} \partial y = -2\partial x$$

This implies that, $\xi_1' = 2$ and $F_1 F_0 \exp\{F_0 x\} = 0$
which means that ,

$$Q_1 = (2x + k_1) \partial x + G_1(y) \partial y \quad , \quad k_1 \text{ arb. Const.}$$

To obtain : Q_2

$$[Q_1, Q_2] = 2Q_2$$

i.e.

$$(2x + k_1)\xi_2' - 2\xi_2 = 2\xi_2 \quad (6)$$

and

$$(2x + k_1)F_2F_0 \exp\{F_0x\} + G_1[(F_2' + F_2F_0'x)\exp\{F_0x\} + G_2'] - G_1'[F_2 \exp\{F_0x\} + G_2] = 2(F_2 \exp\{F_0x\} + G_2) \quad (7)$$

Eq. (6) leads to

$$\xi_2 = k_2(2x + k_1)^2, \quad k_2 \text{ arb. Const.}$$

To satisfy the third relation

$$[Q_2, Q_3] = 2Q_1$$

$$[Q_2, Q_3] = -4k_2(2x + k_1)\partial x - F_2F_0 \exp\{F_0x\}\partial y$$

$$2Q_1 = 2(2x + k_1)\partial x + 2G_1(y)\partial y$$

Thus

$$-4k_2(2x + k_1) = 2(2x + k_1) \rightarrow k_2 = -\frac{1}{2}$$

and

$$-F_2F_0 \exp\{F_0x\} = 2G_1(y) \quad (8)$$

since $F_0 \neq 0$, hence eq.(8) cannot be satisfied unless $F_2 = G_1 = 0$. This result, when implemented in eq.(7) leads to $G_2 = 0$ too. Thus we get the operators:

$$Q_1 = (2x + k_1)\partial x$$

$$Q_2 = -\frac{1}{2}(2x + k_1)^2\partial x$$

$$\text{and } Q_3 = \partial x \quad \square$$

4. Approximate Lie algebra:

Since $\eta = 0$ and $\xi = \xi(x)$, for the previous discussion, the remaining characterizing system (4c-4g) will be reduced to the following equations:

$$\begin{aligned} \xi_x f_4 = \xi_x f_3 = \xi_{xx} + 3\xi_x f_2 &= (4f_0 f_2 - 3f_1 + 2f_2)\xi_x \\ &= (3f_0^2 f_2 - 2f_0 f_1 + f_1)\xi_x = 0 \end{aligned} \quad (9)$$

For the operator Q_3 , it is clear that $\xi_x = 0$ and consequently all the equation (9) are satisfied. While, if $\xi_x \neq 0$ as in Q_1 and Q_2 then we have the restrictions:

$$f_3 = f_4 = 4f_0 f_2 - 3f_1 + 2f_2 = 3f_0^2 f_2 - 2f_0 f_1 + f_1 = 0$$

Solving the equation $\xi_{xx} + 3\xi_x f_2 = 0$ yields that f_2 is constant(λ). If $\lambda \neq 0$ then $\xi(x) = \frac{c_1}{\lambda} \exp(\lambda x) + c_2$ or $\xi(x) = c_1(\frac{1}{\lambda} + x + \frac{\lambda}{2!}x^2 + \dots) + c_2$

This expansion, when truncated, will recover Q_1 and Q_2 . Thus we have an approximate Lie algebra.

5. Conclusion:

The approach taken, is a combination of Lie point analysis and testing some types of Lie algebras. In this paper $sl(2, \mathbb{R})$ has been chosen to be the representation. The result, we get, of realization of $sl(2, \mathbb{R})$ is implemented to proof that this type of algebra can be an approximate one. One can use the same approach to test other types of algebras.

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