

Poster Presentation

**Symbolic Computation of Conserved Densities
for Systems of Nonlinear Evolution and
Differential-difference Equations**

Ünal Göktaş and Willy Hereman

Mathematical and Computer Sciences
Colorado School of Mines
Golden, CO 80401-1887

ECCAD '97, Boston

Saturday, May 3, 1997

- **Purpose**

Design and implement an algorithm to compute polynomial conservation laws for nonlinear systems of evolution and differential-difference equations

- **Motivation**

- Conservation laws describe the conservation of fundamental physical quantities such as linear momentum and energy.
Compare with constants of motion (first integrals) in mechanics
- For nonlinear PDEs and DDEs, the existence of a sufficiently large (in principal infinite) number of conservation laws assures complete integrability
- Conservation laws provide a simple and efficient method to study both quantitative and qualitative properties of equations and their solutions, e.g. Hamiltonian structures
- Conservation laws can be used to test numerical integrators

PART I: PDEs

- **Conservation Laws for PDEs**

Consider a single nonlinear evolution equation

$$u_t = \mathcal{F}(u, u_x, u_{xx}, \dots, u_{nx})$$

Conservation law:

$$\rho_t + J_x = 0$$

ρ is the density, J is the flux

Both are polynomial in u and its x derivatives

Consequently

$$P = \int_{-\infty}^{+\infty} \rho \, dx = \text{constant}$$

if J vanishes at infinity

• **Example**

Consider the Korteweg-de Vries (KdV) equation

$$u_t + uu_x + u_{3x} = 0$$

Conserved densities

$$\rho_1 = u, \quad (u)_t + \left(\frac{u^2}{2} + u_{2x}\right)_x = 0$$

$$\rho_2 = u^2, \quad (u^2)_t + \left(\frac{2u^3}{3} + 2uu_{2x} - u_x^2\right)_x = 0$$

$$\rho_3 = u^3 - 3u_x^2,$$

$$\left(u^3 - 3u_x^2\right)_t + \left(\frac{3}{4}u^4 - 6uu_x^2 + 3u^2u_{2x} + 3u_{2x}^2 - 6u_xu_{3x}\right)_x = 0$$

⋮

$$\rho_6 = u^6 - 60u^3u_x^2 - 30u_x^4 + 108u^2u_{2x}^2$$

$$+ \frac{720}{7}u_{2x}^3 - \frac{648}{7}uu_{3x}^2 + \frac{216}{7}u_{4x}^2, \quad \text{..... long}$$

⋮

Note: KdV equation is invariant under the scaling symmetry

$$(x, t, u) \rightarrow (\lambda x, \lambda^3 t, \lambda^{-2} u)$$

u (and t) carry the weight of 2 (resp. 3) derivatives with respect to x

$$u \sim \frac{\partial^2}{\partial x^2}, \quad \frac{\partial}{\partial t} \sim \frac{\partial^3}{\partial x^3}$$

• **Key Steps of the Algorithm**

1. Determine weights (scaling properties) of variables & parameters
2. Construct the form of the density (building blocks)
3. Determine the unknown constant coefficients

• **Example:** For the KdV equation, compute the density of rank 6

(i) Take all the variables, except $(\frac{\partial}{\partial t})$, with positive weight.

Here, only u with $w(u) = 2$

List all possible powers of u , up to rank 6 : $[u, u^2, u^3]$

Introduce x derivatives to ‘complete’ the rank

u has weight 2, introduce $\frac{\partial^4}{\partial x^4}$,

u^2 has weight 4, introduce $\frac{\partial^2}{\partial x^2}$,

u^3 has weight 6, no derivative needed

(ii) Apply the derivatives

Remove terms that are total derivatives with respect to x
or total derivative up to terms kept earlier in the list

$$\begin{aligned}
 [u_{4x}] &\rightarrow [] \text{ empty list} \\
 [u_x^2, uu_{2x}] &\rightarrow [u_x^2] \quad (uu_{2x} = (uu_x)_x - u_x^2) \\
 [u^3] &\rightarrow [u^3]
 \end{aligned}$$

Combine the ‘building blocks’

$$\rho = c_1 u^3 + c_2 u_x^2$$

(iii) Determine the coefficients c_1 and c_2

1. Compute $\frac{\partial \rho}{\partial t} = 3c_1 u^2 u_t + 2c_2 u_x u_{xt}$,
2. Replace u_t by $-(uu_x + u_{3x})$ and u_{xt} by $-(uu_x + u_{3x})_x$
3. Integrate the result with respect to x

Carry out all integrations by parts (or use the Euler operator)

$$\begin{aligned} \frac{\partial \rho}{\partial t} = & -\left[\frac{3}{4}c_1 u^4 - (3c_1 - c_2)uu_x^2 + 3c_1 u^2 u_{2x} - c_2 u_{2x}^2 + 2c_2 u_x u_{3x}\right]_x \\ & - (3c_1 + c_2)u_x^3 \end{aligned}$$

4. The non-integrable (last) term must vanish. Thus, $c_1 = -\frac{1}{3}c_2$.
Set $c_2 = -3$, hence, $c_1 = 1$

Result:

$$\rho = u^3 - 3u_x^2$$

Expression [...] yields

$$J = \frac{3}{4}u^4 - 6uu_x^2 + 3u^2 u_{2x} + 3u_{2x}^2 - 6u_x u_{3x}$$

- **Application**

A Class of Fifth-Order Evolution Equations

$$u_t + \alpha u^2 u_x + \beta u_x u_{2x} + \gamma u u_{3x} + u_{5x} = 0$$

where α, β, γ are nonzero parameters

$$u \sim \frac{\partial^2}{\partial x^2}$$

Special cases:

$\alpha = 30$	$\beta = 20$	$\gamma = 10$	Lax
$\alpha = 5$	$\beta = 5$	$\gamma = 5$	Sawada – Kotera
$\alpha = 20$	$\beta = 25$	$\gamma = 10$	Kaup – Kupershmidt
$\alpha = 2$	$\beta = 6$	$\gamma = 3$	Ito

Under what conditions for the parameters α, β and γ does this equation admit a density of fixed rank?

– **Rank 2:**

No condition

$$\rho = u$$

– **Rank 4:**

Condition: $\beta = 2\gamma$ (Lax and Ito cases)

$$\rho = u^2$$

– **Rank 6:**

Condition:

$$10\alpha = -2\beta^2 + 7\beta\gamma - 3\gamma^2$$

(Lax, SK, and KK cases)

$$\rho = u^3 + \frac{15}{(-2\beta + \gamma)}u_x^2$$

– **Rank 8:**

1. $\beta = 2\gamma$ (Lax and Ito cases)

$$\rho = u^4 - \frac{6\gamma}{\alpha}uu_x^2 + \frac{6}{\alpha}u_{2x}^2$$

2. $\alpha = -\frac{2\beta^2 - 7\beta\gamma - 4\gamma^2}{45}$ (SK, KK and Ito cases)

$$\rho = u^4 - \frac{135}{2\beta + \gamma}uu_x^2 + \frac{675}{(2\beta + \gamma)^2}u_{2x}^2$$

– **Rank 10:**

Condition:

$$\beta = 2\gamma$$

and

$$10\alpha = 3\gamma^2$$

(Lax case)

$$\rho = u^5 - \frac{50}{\gamma}u^2u_x^2 + \frac{100}{\gamma^2}uu_{2x}^2 - \frac{500}{7\gamma^3}u_{3x}^2.$$

What are the necessary conditions for the parameters α, β and γ for this equation to admit ∞ many polynomial conservation laws?

– If $\alpha = \frac{3}{10}\gamma^2$ and $\beta = 2\gamma$ then there is a sequence (without gaps!) of conserved densities (Lax case)

– If $\alpha = \frac{1}{5}\gamma^2$ and $\beta = \gamma$ then there is a sequence (with gaps!) of conserved densities (SK case)

– If $\alpha = \frac{1}{5}\gamma^2$ and $\beta = \frac{5}{2}\gamma$ then there is a sequence (with gaps!) of conserved densities (KK case)

– If

$$\alpha = -\frac{2\beta^2 - 7\beta\gamma + 4\gamma^2}{45}$$

or

$$\beta = 2\gamma$$

then there is a conserved density of rank 8

Combine both conditions: $\alpha = \frac{2\gamma^2}{9}$ and $\beta = 2\gamma$ (Ito case)

PART II: DDEs

- **Conservation Laws for DDEs**

Consider a system of DDEs, continuous in time, discretized in one space variable,

$$\dot{\mathbf{u}}_n = \mathbf{F}(\dots, \mathbf{u}_{n-1}, \mathbf{u}_n, \mathbf{u}_{n+1}, \dots)$$

\mathbf{u}_n and \mathbf{F} are vector dynamical variables

Conservation law:

$$\dot{\rho}_n = J_n - J_{n+1}$$

ρ_n is the density and J_n is the flux

Both are polynomials in \mathbf{u}_n and its shifts

$\frac{d}{dt}(\sum_n \rho_n) = \sum_n \dot{\rho}_n = \sum_n (J_n - J_{n+1})$, and if J_n is bounded for all n , with suitable boundary conditions,

$$\sum_n \rho_n = \text{constant}$$

• Definitions

D is the *shift-down* operator and U is the *shift-up* operator.

$Dm = m|_{n \rightarrow n-1}$ and $Um = m|_{n \rightarrow n+1}$.

For example, $Du_{n+2}v_n = u_{n+1}v_{n-1}$ and $Uu_{n-2}v_{n-1} = u_{n-1}v_n$.

Compositions of D and U define an *equivalence relation*

All shifted monomials are *equivalent*, e.g.

$$u_{n-1}v_{n+1} \equiv u_{n+2}v_{n+4} \equiv u_{n-3}v_{n-1}$$

Use the following *equivalence criterion*:

If two monomials, m_1 and m_2 , are equivalent, $m_1 \equiv m_2$, then

$$m_1 = m_2 + [M_n - M_{n+1}]$$

for some polynomial M_n

For example, $u_{n-2}u_n \equiv u_{n-1}u_{n+1}$ since

$$u_{n-2}u_n = u_{n-1}u_{n+1} + [u_{n-2}u_n - u_{n-1}u_{n+1}] = u_{n-1}u_{n+1} + [M_n - M_{n+1}],$$

with $M_n = u_{n-2}u_n$.

Main representative of an equivalence class; the monomial with label n on u (or v)

For example, $u_n u_{n+2}$ is the main representative of the class with elements $u_{n-1}u_{n+1}$, $u_{n+1}u_{n+3}$, etc.

Use lexicographical ordering to resolve conflicts

For example, $u_n v_{n+2}$ (not $u_{n-2}v_n$) is the main representative in the class with elements $u_{n-3}v_{n-1}$, $u_{n+2}v_{n+4}$, etc.

• Algorithm

Consider the Toda lattice

$$\dot{u}_n = v_{n-1} - v_n, \quad \dot{v}_n = v_n(u_n - u_{n+1})$$

Can compute a couple of conservation laws by hand:

$$\dot{u}_n = \dot{\rho}_n = v_{n-1} - v_n = J_n - J_{n+1}$$

with $J_n = v_{n-1}$.

Denote this *first* pair by

$$\rho_n^{(1)} = u_n, \quad J_n^{(1)} = v_{n-1}$$

A *second* pair:

$$\rho_n^{(2)} = \frac{1}{2}u_n^2 + v_n, \quad J_n^{(2)} = u_n v_{n-1}$$

Key observation: DDE and the above pairs, are invariant under the scaling symmetry

$$(t, u_n, v_n) \rightarrow (\lambda t, \lambda^{-1}u_n, \lambda^{-2}v_n)$$

Result of this dimensional analysis: u_n corresponds to one derivative with respect to t

For short, $u_n \sim \frac{d}{dt}$, and similarly, $v_n \sim \frac{d^2}{dt^2}$

Our algorithm exploits this symmetry to find conserved densities, which has three steps:

1. Determining the weights,
2. Constructing the form of density,
3. Determining the unknown coefficients.

- **Step 1: Determine the weights**

The *weight*, w , of a variable is equal to the number of derivatives with respect to t the variable carries

Weights are positive, rational, and independent of n

Set $w(\frac{d}{dt}) = 1$

For the Toda lattice, $w(u_n) = 1$, and $w(v_n) = 2$

The *rank* of a monomial is the total weight of the monomial, in terms of derivatives with respect to t

In each equation of the Toda lattice, all the terms are *uniform* in rank

Requiring uniformity in rank for each equation, allows one to compute the weights of the dependent variables

Indeed,

$$w(u_n) + 1 = w(v_n), \quad w(v_n) + 1 = w(u_n) + w(v_n),$$

yields

$$w(u_n) = 1, \quad w(v_n) = 2,$$

consistent with the scaling symmetry

• **Step 2: Construct the form of the density**

For example, compute the form of the density of rank 3

List all monomials in u_n and v_n of rank 3 or less:

$$\mathcal{G} = \{u_n^3, u_n^2, u_n v_n, u_n, v_n\}$$

Next, for each monomial in \mathcal{G} , introduce enough t -derivatives, so that each term exactly has weight 3. Using the equations of Toda lattice,

$$\begin{aligned} \frac{d^0}{dt^0}(u_n^3) &= u_n^3, & \frac{d^0}{dt^0}(u_n v_n) &= u_n v_n, \\ \frac{d}{dt}(u_n^2) &= 2u_n v_{n-1} - 2u_n v_n, & \frac{d}{dt}(v_n) &= u_n v_n - u_{n+1} v_n, \\ \frac{d^2}{dt^2}(u_n) &= u_{n-1} v_{n-1} - u_n v_{n-1} - u_n v_n + u_{n+1} v_n \end{aligned}$$

Gather the resulting terms in a set

$$\mathcal{H} = \{u_n^3, u_n v_{n-1}, u_n v_n, u_{n-1} v_{n-1}, u_{n+1} v_n\}$$

Identify members that belong to the same equivalence classes and replace them by the main representatives.

For example, since $u_n v_{n-1} \equiv u_{n+1} v_n$ both are replaced by $u_n v_{n-1}$.

\mathcal{H} is replaced by

$$\mathcal{I} = \{u_n^3, u_n v_{n-1}, u_n v_n\},$$

containing the building blocks of the density.

Linear combination of the monomials in \mathcal{I} with constant coefficients c_i gives

$$\rho_n = c_1 u_n^3 + c_2 u_n v_{n-1} + c_3 u_n v_n$$

• **Step 3: Determine the unknown coefficients**

Require that conservation law holds

Compute $\dot{\rho}_n$.

Use the equations to remove \dot{u}_n, \dot{v}_n , etc.

Group the terms

$$\begin{aligned}\dot{\rho}_n &= (3c_1 - c_2)u_n^2v_{n-1} + (c_3 - 3c_1)u_n^2v_n + (c_3 - c_2)v_{n-1}v_n \\ &\quad + c_2u_{n-1}u_nv_{n-1} + c_2v_{n-1}^2 - c_3u_nu_{n+1}v_n - c_3v_n^2\end{aligned}$$

Use the equivalence criterion to modify $\dot{\rho}_n$. Replace $u_{n-1}u_nv_{n-1}$ by $u_nu_{n+1}v_n + [u_{n-1}u_nv_{n-1} - u_nu_{n+1}v_n]$. The goal is to introduce the main representatives. Therefore,

$$\begin{aligned}\dot{\rho}_n &= (3c_1 - c_2)u_n^2v_{n-1} + (c_3 - 3c_1)u_n^2v_n \\ &\quad + (c_3 - c_2)v_nv_{n+1} + [(c_3 - c_2)v_{n-1}v_n - (c_3 - c_2)v_nv_{n+1}] \\ &\quad + c_2u_nu_{n+1}v_n + [c_2u_{n-1}u_nv_{n-1} - c_2u_nu_{n+1}v_n] \\ &\quad + c_2v_n^2 + [c_2v_{n-1}^2 - c_2v_n^2] - c_3u_nu_{n+1}v_n - c_3v_n^2\end{aligned}$$

Group the terms outside of the square brackets and move the pairs inside the square brackets to the bottom. Rearrange the latter terms so that they match the pattern $[J_n - J_{n+1}]$. Hence,

$$\begin{aligned}\dot{\rho}_n &= (3c_1 - c_2)u_n^2v_{n-1} + (c_3 - 3c_1)u_n^2v_n \\ &\quad + (c_3 - c_2)v_nv_{n+1} + (c_2 - c_3)u_nu_{n+1}v_n + (c_2 - c_3)v_n^2 \\ &\quad + [\{(c_3 - c_2)v_{n-1}v_n + c_2u_{n-1}u_nv_{n-1} + c_2v_{n-1}^2\} \\ &\quad - \{(c_3 - c_2)v_nv_{n+1} + c_2u_nu_{n+1}v_n + c_2v_n^2\}]\end{aligned}$$

The terms inside the square brackets determine:

$$J_n = (c_3 - c_2)v_{n-1}v_n + c_2u_{n-1}u_nv_{n-1} + c_2v_{n-1}^2$$

The terms outside the square brackets must all vanish, yielding

$$\mathcal{S} = \{3c_1 - c_2 = 0, c_3 - 3c_1 = 0, c_2 - c_3 = 0\}$$

The solution is $3c_1 = c_2 = c_3$. Choose $c_1 = \frac{1}{3}$, $c_2 = c_3 = 1$,

$$\rho_n = \frac{1}{3}u_n^3 + u_n(v_{n-1} + v_n), \quad J_n = u_{n-1}u_nv_{n-1} + v_{n-1}^2$$

Analogously, conserved densities of rank ≤ 5 :

$$\rho_n^{(1)} = u_n, \quad \rho_n^{(2)} = \frac{1}{2}u_n^2 + v_n,$$

$$\rho_n^{(3)} = \frac{1}{3}u_n^3 + u_n(v_{n-1} + v_n),$$

$$\rho_n^{(4)} = \frac{1}{4}u_n^4 + u_n^2(v_{n-1} + v_n) + u_nu_{n+1}v_n + \frac{1}{2}v_n^2 + v_nv_{n+1},$$

$$\begin{aligned} \rho_n^{(5)} = & \frac{1}{5}u_n^5 + u_n^3(v_{n-1} + v_n) + u_nu_{n+1}v_n(u_n + u_{n+1}) \\ & + u_nv_{n-1}(v_{n-2} + v_{n-1} + v_n) + u_nv_n(v_{n-1} + v_n + v_{n+1}) \end{aligned}$$

• Application

Parameterized Toda lattice:

$$\dot{u}_n = \alpha v_{n-1} - v_n, \quad \dot{v}_n = v_n (\beta u_n - u_{n+1}),$$

α and β are *nonzero* parameters, and integrable if $\alpha = \beta = 1$

Compute the *compatibility conditions* for α and β , so that there is a conserved densities of, say, rank 3.

In this case, we have \mathcal{S} :

$$\{3\alpha c_1 - c_2 = 0, \beta c_3 - 3c_1 = 0, \alpha c_3 - c_2 = 0, \beta c_2 - c_3 = 0, \alpha c_2 - c_3 = 0\}$$

A non-trivial solution $3c_1 = c_2 = c_3$ will exist *iff* $\alpha = \beta = 1$

Analogously, parameterized Toda lattice has density

$$\rho_n^{(1)} = u_n \text{ of rank 1 if } \alpha = 1,$$

and density

$$\rho_n^{(2)} = \frac{\beta}{2} u_n^2 + v_n \text{ of rank 2 if } \alpha \beta = 1$$

Only when $\alpha = \beta = 1$ will the parameterized system have conserved densities of rank ≥ 3

• **Example: Nonlinear Schrödinger (NLS) equation**

Ablowitz and Ladik discretization of the NLS equation:

$$i \dot{u}_n = u_{n+1} - 2u_n + u_{n-1} + u_n^* u_n (u_{n+1} + u_{n-1}),$$

where u_n^* is the complex conjugate of u_n . Treat u_n and $v_n = u_n^*$ as independent variables and add the complex conjugate equation. Absorbing i in the scale on t , gives

$$\begin{aligned} \dot{u}_n &= u_{n+1} - 2u_n + u_{n-1} + u_n v_n (u_{n+1} + u_{n-1}), \\ \dot{v}_n &= -(v_{n+1} - 2v_n + v_{n-1}) - u_n v_n (v_{n+1} + v_{n-1}) \end{aligned}$$

Since $v_n = u_n^*$, $w(v_n) = w(u_n)$.

No uniformity in rank! Circumvent this problem by introducing an auxiliary parameter α with weight,

$$\begin{aligned} \dot{u}_n &= \alpha(u_{n+1} - 2u_n + u_{n-1}) + u_n v_n (u_{n+1} + u_{n-1}), \\ \dot{v}_n &= -\alpha(v_{n+1} - 2v_n + v_{n-1}) - u_n v_n (v_{n+1} + v_{n-1}). \end{aligned}$$

Uniformity in rank requires that

$$\begin{aligned} w(u_n) + 1 &= w(\alpha) + w(u_n) = 2w(u_n) + w(v_n) = 3w(u_n), \\ w(v_n) + 1 &= w(\alpha) + w(v_n) = 2w(v_n) + w(u_n) = 3w(v_n), \end{aligned}$$

which yields

$$w(u_n) = w(v_n) = \frac{1}{2}, w(\alpha) = 1.$$

Uniformity in rank is essential for the first two steps of the algorithm.
 After Step 2, set $\alpha = 1$

The computations now proceed as in the previous examples

Conserved densities:

$$\rho_n^{(1)} = c_1 u_n v_{n-1} + c_2 u_n v_{n+1},$$

$$\begin{aligned} \rho_n^{(2)} &= c_1 \left(\frac{1}{2} u_n^2 v_{n-1}^2 + u_n u_{n+1} v_{n-1} v_n + u_n v_{n-2} \right) \\ &+ c_2 \left(\frac{1}{2} u_n^2 v_{n+1}^2 + u_n u_{n+1} v_{n+1} v_{n+2} + u_n v_{n+2} \right), \end{aligned}$$

$$\begin{aligned} \rho_n^{(3)} &= c_1 \left[\frac{1}{3} u_n^3 v_{n-1}^3 \right. \\ &+ u_n u_{n+1} v_{n-1} v_n (u_n v_{n-1} + u_{n+1} v_n + u_{n+2} v_{n+1}) \\ &+ u_n v_{n-1} (u_n v_{n-2} + u_{n+1} v_{n-1}) \\ &+ u_n v_n (u_{n+1} v_{n-2} + u_{n+2} v_{n-1}) + u_n v_{n-3} \left. \right] \\ &+ c_2 \left[\frac{1}{3} u_n^3 v_{n+1}^3 \right. \\ &+ u_n u_{n+1} v_{n+1} v_{n+2} (u_n v_{n+1} + u_{n+1} v_{n+2} + u_{n+2} v_{n+3}) \\ &+ u_n v_{n+2} (u_n v_{n+1} + u_{n+1} v_{n+2}) \\ &+ u_n v_{n+3} (u_{n+1} v_{n+1} + u_{n+2} v_{n+2}) + u_n v_{n+3} \left. \right]. \end{aligned}$$

• Scope and Limitations

- Systems must be polynomial in dependent variables
- Only two independent variables (x and t) are allowed
- No terms should *explicitly* depend on x and t
- Program only computes polynomial-type conserved densities; only polynomials in the dependent variables and their derivatives; no explicit dependencies on x and t
- No limit on the number of evolution equations and DDEs.
In practice: time and memory constraints
- Input systems may have (nonzero) parameters.
Program computes the conditions for parameters such that densities (of a given rank) exist
- Systems can also have parameters with (unknown) weight.
Allows one to test systems with non-uniform rank
- For systems where one or more of the weights are free.
Program prompts the user to enter values for the free weights
- Negative weights are not allowed
- Fractional weights are permitted
- Form of ρ can be given (testing purposes)

- **Conclusions and Further Research**

- *Mathematica* programs *condens.m* and *diffdens.m*
- Analysis of class of parameterized equations
- Indicator of integrability
- Exploit other symmetries in the hope to find conserved densities of non-polynomial form

- Supported by NSF under Grant CCR-9625421

- In collaboration with Grant Erdmann

- Papers submitted to: J. Symb. Comp. and Phys. Lett. A

- Software: via ftp site *mines.edu*

in subdirectory pub/papers/math_cs_dept/software/condens

or via Internet URL: http://www.mines.edu/fs_home/whereman/