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978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

Contact Geometry and Nonlinear Differential Equations

Methods from contact and symplectic geometry can be used to solve highly non-trivial non-linear partial and ordinary differential equations without resorting to approximate numerical methods or algebraic computing software. This book explains how it's done. It combines the clarity and accessibility of an advanced textbook with the completeness of an encyclopedia. The basic ideas that Lie and Cartan developed at the end of the nineteenth century to transform solving a differential equation into a problem in geometry or algebra are here reworked in a novel and modern way. Differential equations are considered as a part of contact and symplectic geometry, so that all the machinery of Hodge–de Rham calculus can be applied. In this way a wide class of equations can be tackled, including quasi-linear equations, Monge–Ampère equations (which play an important role in modern theoretical physics and meteorology).

The main features of the book are geometric transparency, clear and almost immediate applications to interesting problems, and exact solutions clarifying how approximate numerical solutions can be better obtained. The types of problem considered range from the classical (e.g., Lie's classification problem) to the analysis of laser beams or the dynamics of cyclones. The authors balance rigor with the need to solve problems, so it will serve as a reference and as a user's guide.

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Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

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Frontmatter

[More information](#)

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978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

Contents

<i>Preface</i>	xiii
Part I Symmetries and Integrals	1
1 Distributions	3
1.1 Distributions and integral manifolds	3
1.1.1 Distributions	3
1.1.2 Morphisms of distributions	4
1.1.3 Integral manifolds	5
1.2 Symmetries of distributions	11
1.3 Characteristic and shuffling symmetries	15
1.4 Curvature of a distribution	18
1.5 Flat distributions and the Frobenius theorem	20
1.6 Complex distributions on real manifolds	23
1.7 The Lie–Bianchi theorem	24
1.7.1 The Maurer–Cartan equations	24
1.7.2 Distributions with a commutative symmetry algebra	27
1.7.3 Lie–Bianchi theorem	30
2 Ordinary differential equations	32
2.1 Symmetries of ODEs	32
2.1.1 Generating functions	32
2.1.2 Lie algebra structure on generating functions	37
2.1.3 Commutative symmetry algebra	38
2.2 Non-linear second-order ODEs	40
2.2.1 Equation $y'' = y' + F(y)$	43
2.2.2 Integration	46
2.2.3 Non-linear third-order equations	48

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

vi

Contents

2.3	Linear differential equations and linear symmetries	50
2.3.1	The variation of constants method	50
2.3.2	Linear symmetries	51
2.4	Linear symmetries of self-adjoint operators	54
2.5	Schrödinger operators	56
2.5.1	Integrable potentials	58
2.5.2	Spectral problems for KdV potentials	65
2.5.3	Lagrange integrals	73
3	Model differential equations and the Lie superposition principle	76
3.1	Symmetry reduction	76
3.1.1	Reductions by symmetry ideals	76
3.1.2	Reductions by symmetry subalgebras	77
3.2	Model differential equations	78
3.2.1	One-dimensional model equations	80
3.2.2	Riccati equations	82
3.3	Model equations: the series A_k, D_k, C_k	83
3.3.1	Series A_k	83
3.3.2	Series D_k	86
3.3.3	Series C_k	87
3.4	The Lie superposition principle	89
3.4.1	Bianchi equations	92
3.5	\mathcal{AP} -structures and their invariants	94
3.5.1	Decomposition of the de Rham complex	94
3.5.2	Classical almost product structures	96
3.5.3	Almost complex structures	98
3.5.4	\mathcal{AP} -structures on five-dimensional manifolds	98
	Part II Symplectic Algebra	101
4	Linear algebra of symplectic vector spaces	103
4.1	Symplectic vector spaces	103
4.1.1	Bilinear skew-symmetric forms on vector spaces	103
4.1.2	Symplectic structures on vector spaces	104
4.1.3	Canonical bases and coordinates	107
4.2	Symplectic transformations	108
4.2.1	Matrix representation of symplectic transformations	110

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)*Contents*

vii

4.3	Lagrangian subspaces	113
4.3.1	Symplectic and Kähler spaces	117
5	Exterior algebra on symplectic vector spaces	119
5.1	Operators \perp and \top	119
5.2	Effective forms and the Hodge–Lepage theorem	125
5.2.1	\mathfrak{sl}_2 -method	132
6	A symplectic classification of exterior 2-forms in dimension 4	135
6.1	Pfaffian	135
6.2	Normal forms	137
6.3	Jacobi planes	142
6.3.1	Classification of Jacobi planes	143
6.3.2	Operators associated with Jacobi planes	145
7	Symplectic classification of exterior 2-forms	147
7.1	Pfaffians and linear operators associated with 2-forms	147
7.2	Symplectic classification of 2-forms with distinct real characteristic numbers	149
7.3	Symplectic classification of 2-forms with distinct complex characteristic numbers	152
7.4	Symplectic classification of 2-forms with multiple characteristic numbers	154
7.5	Symplectic classification of effective 2-forms in dimension 6	160
8	Classification of exterior 3-forms on a six-dimensional symplectic space	162
8.1	A symplectic invariant of effective 3-forms	162
8.1.1	The case of trivial invariants	165
8.1.2	The case of non-trivial invariants	167
8.1.3	Hitchin’s results on the geometry of 3-forms	173
8.2	The stabilizers of orbits and their prolongations	175
8.2.1	Stabilizers	175
8.2.2	Prolongations	178

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

viii

Contents

Part III Monge–Ampère Equations	181
9 Symplectic manifolds	183
9.1 Symplectic structures	183
9.1.1 The cotangent bundle and the standard symplectic structure	184
9.1.2 Kähler manifolds	186
9.1.3 Orbits and homogeneous symplectic spaces	187
9.2 Vector fields on symplectic manifolds	189
9.2.1 Poisson bracket and Hamiltonian vector fields	189
9.2.2 Canonical coordinates	191
9.3 Submanifolds of symplectic manifolds	192
9.3.1 Presymplectic manifolds	192
9.3.2 Lagrangian submanifolds	194
9.3.3 Involutive submanifolds	197
9.3.4 Lagrangian polarizations	198
10 Contact manifolds	201
10.1 Contact structures	201
10.1.1 Examples	202
10.2 Contact transformations and contact vector fields	208
10.2.1 Examples	209
10.2.2 Contact vector fields	215
10.3 Darboux theorem	219
10.4 A local description of contact transformations	221
10.4.1 Generating functions of Lagrangian submanifolds	221
10.4.2 A description of contact transformations in \mathbb{R}^3	222
11 Monge–Ampère equations	224
11.1 Monge–Ampère operators	224
11.2 Effective differential forms	226
11.3 Calculus on $\Omega^*(C^*)$	230
11.4 The Euler operator	233
11.5 Solutions	236
11.6 Monge–Ampère equations of divergent type	241
12 Symmetries and contact transformations of Monge–Ampère equations	243
12.1 Contact transformations	243

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)*Contents*

ix

12.2	Lie equations for contact symmetries	251
12.3	Reduction	256
12.4	Examples	259
12.4.1	The boundary layer equation	259
12.4.2	The thermal conductivity equation	261
12.4.3	The Petrovsky–Kolmogorov–Piskunov equation	262
12.4.4	The Von Karman equation	264
12.5	Symmetries of the reduction	267
12.6	Monge–Ampère equations in symplectic geometry	270
13	Conservation laws	273
13.1	Definition and examples	273
13.2	Calculus for conservation laws	274
13.3	Symmetries and conservations laws	279
13.4	Shock waves and the Hugoniot–Rankine condition	280
13.4.1	Shock Waves for ODEs	280
13.4.2	Discontinuous solutions	281
13.4.3	Shock waves	283
13.5	Calculus of variations and the Monge–Ampère equation	285
13.5.1	The Euler operator	285
13.5.2	Symmetries and conservation laws in variational problems	286
13.5.3	Classical variational problems	287
13.6	Effective cohomology and the Euler operator	288
14	Monge–Ampère equations on two-dimensional manifolds and geometric structures	294
14.1	Non-holonomic geometric structures associated with Monge–Ampère equations	295
14.1.1	Non-holonomic structures on contact manifolds	295
14.1.2	Non-holonomic fields of endomorphisms on generated by Monge–Ampère equations	295
14.1.3	Non-degenerate equations	298
14.1.4	Parabolic equations	302

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

x

Contents

14.2	Intermediate integrals	304
14.2.1	Classical and non-holonomic intermediate integrals	304
14.2.2	Cauchy problem and non-holonomic intermediate integrals	307
14.3	Symplectic Monge–Ampère equations	308
14.3.1	A field of endomorphisms A_ω on T^*M	308
14.3.2	Non-degenerate symplectic equations	310
14.3.3	Symplectic parabolic equations	312
14.3.4	Intermediate integrals	313
14.4	Cauchy problem for hyperbolic Monge–Ampère equations	313
14.4.1	Constructive methods for integration of Cauchy problem	314
15	Systems of first-order partial differential equations on two-dimensional manifolds	318
15.1	Non-linear differential operators of first order on two-dimensional manifolds	319
15.2	Jacobi equations	321
15.3	Symmetries of Jacobi equations	328
15.4	Geometric structures associated with Jacobi’s equations	330
15.5	Conservation laws of Jacobi equations	332
15.6	Cauchy problem for hyperbolic Jacobi equations	334
Part IV	Applications	337
16	Non-linear acoustics	339
16.1	Symmetries and conservation laws of the KZ equation	340
16.1.1	KZ equation and its contact symmetries	340
16.1.2	The structure of the symmetry algebra	342
16.1.3	Classification of one-dimensional subalgebras of $\mathfrak{sl}(2, \mathbb{R})$	345
16.1.4	Classification of symmetries	347
16.1.5	Conservation laws	348
16.2	Singularities of solutions of the KZ equation	349
16.2.1	Caustics	349
16.2.2	Contact shock waves	351

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)*Contents*

xi

17 Non-linear thermal conductivity	356
17.1 Symmetries of the TC equation	356
17.1.1 TC equation	356
17.1.2 Group classification of TC equation	357
17.2 Invariant solutions	363
18 Meteorology applications	371
18.1 Shallow water theory and balanced dynamics	372
18.2 A geometric approach to semi-geostrophic theory	374
18.3 Hyper-Kähler structure and Monge–Ampère operators	376
18.4 Monge–Ampère operators with constant coefficients and plane balanced models	380
Part V Classification of Monge–Ampère equations	383
19 Classification of symplectic MAOs on two-dimensional manifolds	385
19.1 e -Structures	386
19.2 Classification of non-degenerate Monge–Ampère operators	388
19.2.1 Differential invariants of non-degenerate operators	388
19.2.2 Hyperbolic operators	392
19.2.3 Elliptic operators	401
19.3 Classification of degenerate Monge–Ampère operators	406
19.3.1 Non-linear mixed-type operators	406
19.3.2 Linear mixed-type operators	416
20 Classification of symplectic MAEs on two-dimensional manifolds	422
20.1 Monge–Ampère equations with constant coefficients	422
20.1.1 Hyperbolic equations	423
20.1.2 Elliptic equations	425
20.1.3 Parabolic equations	426
20.2 Non-degenerate quasilinear equations	428
20.3 Intermediate integrals and classification	429

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

xii

Contents

20.4	Classification of generic Monge–Ampère equations	430
20.4.1	Monge–Ampère equations and e -structures	430
20.4.2	Normal forms of mixed-type equations	436
20.5	Applications	440
20.5.1	The Born–Infeld equation	440
20.5.2	Gas-dynamic equations	442
20.5.3	Two-dimensional stationary irrotational isentropic flow of a gas	445
21	Contact classification of MAEs on two-dimensional manifolds	447
21.1	Classes $H_{k,l}$	447
21.2	Invariants of non-degenerate Monge–Ampère equations	454
21.2.1	Tensor invariants	454
21.2.2	Absolute and relative invariants	456
21.3	The problem of contact linearization	459
21.4	The problem of equivalence for non-degenerate equations	464
21.4.1	e -Structure for non-degenerate equations	464
21.4.2	Functional invariants	470
22	Symplectic classification of MAEs on three-dimensional manifolds	472
22.1	Jets of submanifolds and differential equations on submanifolds	473
22.2	Prolongations of contact and symplectic manifolds and overdetermined Monge–Ampère equations	476
22.2.1	Prolongations of symplectic manifolds	476
22.2.2	Prolongations of contact manifolds	479
22.3	Differential equations for symplectic equivalence	482
	<i>References</i>	487
	<i>Index</i>	493

Cambridge University Press

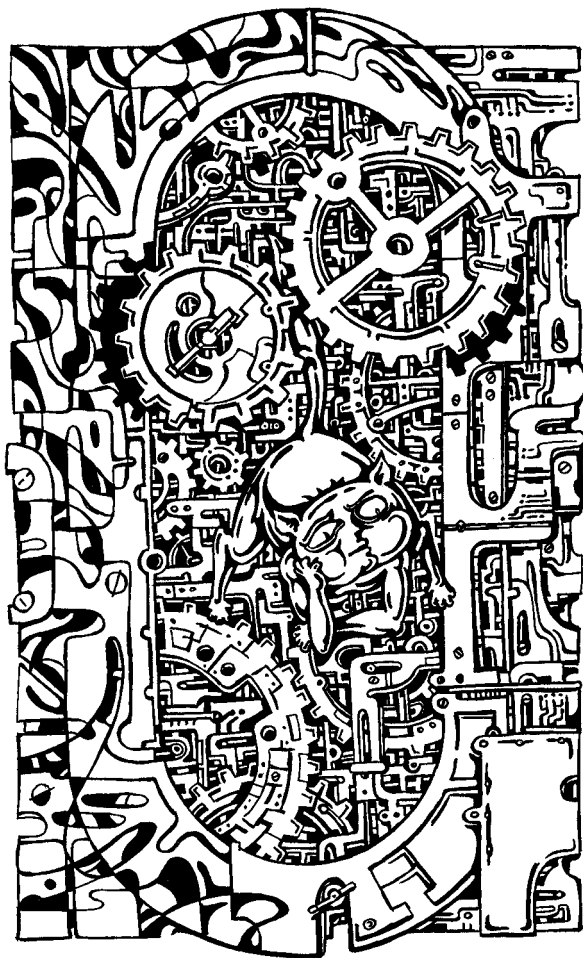
978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

Preface



Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

The aim of this book is to introduce the reader to a geometric study of partial differential equations of second order.

We begin the book with the most classical subject: the geometry of ordinary differential equations, or more general, differential equations of finite type. The main item here is the various notions of symmetry and their use in solving a given differential equation. In Chapter 1 we discuss the distributions, integrability and symmetries. In a form appropriate to our aims, we remind the reader of the main notions of the geometry of distributions: complete integrability, curvature, integral manifolds and symmetries. The Frobenius integrability theorem is presented in its geometric form: as a flatness condition for the distribution.

The main result of this chapter is the famous Lie–Bianchi theorem which gives a condition and an constructive algorithm for integrability in quadratures of a distribution in terms of a Lie algebra of the shuffling symmetries. The theorem clearly explains the etymology of the expression “solvable Lie algebra.”

In Chapter 2 we apply these results to explicit integration of scalar ordinary differential equations. We consider some standard examples of differential equations integrable in quadratures but treat them in quite non-standard geometric way to demonstrate the advantage of the language and the method of symmetries. Even in the case of linear differential equations one is able to find some new and interesting results by systematically exploiting the notion of symmetries. The most instructive illustration of this methodology is the application of the linear symmetries of (skew) self-adjoint linear operators. The space of linear symmetries admits in this case the structure of a Lie superalgebra. For example, the even part of the linear symmetries for the Schrödinger operator $L = \partial^2 + W$ is isomorphic to the Lie algebra \mathfrak{sl}_2 , and the generating functions of the linear symmetries satisfy the third-order differential equation. The corresponding third-order operator is the second symmetric power of the Schrödinger one. This operator is also known as a *second Gelfand–Dikii Hamiltonian operator*, which transforms the functional space of the potentials W under appropriate boundary conditions into the infinite-dimensional Poisson algebra known as the *Virasoro algebra*. We use this operator to obtain a description of *integrable* potentials W such that the solutions of the Schrödinger equation $Lu = 0$ can be obtained in quadratures. The operator is also used to find symmetries of the eigenvalue problem for the Schrödinger operator. We show that if the potential W satisfies the KdV equation, or one of their higher analogs, then the eigenvalues and eigenfunctions can be found by quadratures.

In Chapter 3 we illustrate the potency of the geometric approach to the symmetries developing two constructions: a symmetry reduction and Lie’s superposition principle.

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

The first construction is very natural: given an ideal τ of the Lie algebra \mathfrak{g} of shuffling symmetries of a completely integrable distribution, we decompose the integrability problem into two steps: integrability of a completely integrable with symmetry algebra τ , and then the new one with the symmetry factor algebra \mathfrak{g}/τ .

Taking τ to be the radical of \mathfrak{g} we reduce by quadratures the integration of the initial distribution to a distribution with a semi-simple or simple symmetry algebra. The last distributions correspond to ordinary differential equations which we call *model equations*. We give a description of the model equations which correspond to the classical simple Lie algebras. One can see the advantage of using the model system from Lie's *superposition principle*. The principle provides us with *all* the solutions of the model differential equation when we know some finite number of solutions (*a fundamental system of solutions*) and a (in general-non-linear) superposition law. Thus, for the case of the three-dimensional Lie algebra \mathfrak{sl}_2 , the model is the Riccati equation and the superposition rule is given by the *cross-ratio* of four points.

Part II of the book is devoted to *symplectic algebra*. Here we collect necessary information associated with the existence of a symplectic structure on a basic vector space. We had decided to gather together here all the main results not only for the sake of completeness and to make the book self-contained but also because of the conceptual importance of the symplectic structure for Monge–Ampère differential equations.

Historically, the appearance of a symplectic structure in the geometric studies of differential equation has traditionally been attributed to Huygens papers in geometric optics (though, strictly speaking, he had used merely a *contact structure* – an odd-dimensional cousin of the symplectic structure). The importance of symplectic geometry was recognized by J. Lagrange, G. Monge, A. Legendre and especially by Sophus Lie. E. Cartan and his Belgian student T. Lepage had used the symplectic machinery to study the geometry of Monge–Ampère equations at the beginning of the twentieth century. It is curious to note that T. Lepage had introduced a symplectic analog of Hodge theory before the appearance the “very” Hodge decomposition theorem on Riemannian manifolds.

The necessity of symplectic and contact geometry in mechanics is well known. For Monge–Ampère differential equations one should go further and use differential forms in the middle dimension.

The algebra of exterior forms on a symplectic vector spaces has some interesting specific features. In Chapter 5 we study as \mathfrak{sl}_2 -structure given by a couple

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

xvi

Preface

of “rising” \Uparrow and “lowering” \Downarrow operators on the exterior forms:

$$\Uparrow \omega = \omega \wedge \Omega, \quad \Downarrow \omega = \iota_{X_\Omega} \omega$$

and by its commutator.

Here Ω is the given symplectic 2-form and ι_{X_Ω} is the contraction (the “inner product”) with the symplectically dual bivector X_Ω .

Their commutator acts on k -forms by a multiplication:

$$\omega \rightarrow (n - k)\omega.$$

The form ω **annihilated** by \Downarrow is called a “primitive” or *effective k -form*. These forms are extremely important – they correspond to Monge–Ampère operators. The arguments of the \mathfrak{sl}_2 -representation theory give the *Hodge–Lepage* decomposition theorem – the main result of this chapter – which states that any exterior k -form ω on the symplectic vector space V is a sum of the forms $\omega_i \wedge \Omega^i, i = 0, \dots$, where ω_i are effective forms uniquely determined by ω .

The classification problems for differential equations and operators have their trace in linear algebra – this is a classification of effective forms with respect to the symplectic group. Chapter 6 deals with the easiest classifications problems in dimension 4. In the next chapter we give a symplectic classification of exterior 2-forms in arbitrary dimensions.

In Chapter 8 we classify effective 3-forms in six-dimensional symplectic space with respect to a natural action of the symplectic group Sp_3 . The problem has a long history. Being in the spirit of the classical questions of the theory of geometric invariants, this problem was well known within a classification of spinors of dimension 12 and 14 (see [40], [90]) for the case when the base field is algebraically closed. Their methods do not work for the *real* classification. The first classification was obtained in our papers [74, 77] where the list of normal forms had a gap that was later filled by B. Banos [4, 5].

Part IV is devoted to the Monge–Ampère equations and to the related objects: Monge–Ampère operators and partial differential equation (PDE) systems on two-dimensional manifolds.

Chapters 9 and 10 contain some necessary information about symplectic and contact manifolds.

The application of the algebraic machinery of Chapter 5 gives a description of the Monge–Ampère equations and Monge–Ampère operators. The initial point of our approach is the following observation: to any differential k -form $\omega \in \Omega^k(J^1M)$, where J^1M is the space of 1-jet functions on a manifold M , we attach a non-linear second-order differential operator $\Delta_\omega : C^\infty(M) \rightarrow \Omega^k(M)$,

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978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

acting as

$$\Delta_\omega(h) = j_1(h)^*(\omega),$$

where $j_1(h) : M \rightarrow J^1M$ is the 1-jet prolongation of a function $h \in C^\infty(M)$.

We see that the first advantage of this approach is a reduction of the order of the jet spaces: we use a simpler space J^1M instead of the space J^2M where the Monge–Ampère equations should lie *ad hoc*, being second-order partial differential equations. The space J^1M has the Cartan distribution which in this case is nothing but the aforementioned contact structure which impacts fascinatingly on the treatment of second-order differential operators and equations.

We should stress that our definition does not cover *all* non-linear second-order differential equations but only a certain subclass of them. This subclass is rather wide and contains all linear, quasi-linear and Monge–Ampère equations. We call the operators Δ_ω with $\omega \in \Omega^n(M)$, where $n = \dim M$, *Monge–Ampère operators*. The following observation justifies this definition: being written in a local canonical contact coordinates on J^1M the operators Δ_ω have the same type of non-linearity as the Monge – Ampère operators. Namely, the non-linearity involves the determinant of the Hesse matrix and its minors.

The correspondence $\omega \rightarrow \Delta_\omega$ is not one-to-one: this map has a huge kernel. If we denote the canonical contact 1-form on J^1M by ω_0 , then the kernel is generated by the forms $\alpha \wedge \omega_0 + \beta \wedge d\omega_0$.

It is not hard to check that these forms produce an ideal \mathcal{C} in the exterior algebra $\Omega^*(J^1M)$ which we call Cartan ideal, and the quotient $\Omega^*(J^1M)/\mathcal{C}$ by this ideal is isomorphic to the *effective* exterior forms $\Omega_\epsilon^*(J^1M)$ which we had discussed above. Hence, the effective exterior forms uniquely define Monge – Ampère operators and we can apply all of the machinery of contact/symplectic geometry to a study of these operators and the related non-linear differential equations. For example, from the geometrical point of view, solutions of differential equations corresponding to Δ_ω are nothing but the Legendre submanifolds L in J^1M which are *integral* with respect to the form ω , that is, $\omega|_L = 0$. It is also much easier to apply the contact transformations to differential forms than to the differential operators, so one can define (infinitesimal) symmetries of the Monge–Ampère operators and Monge–Ampère equations by using the induced action of the contact diffeomorphisms (respectively contact vector fields) on the effective differential forms.

In Chapter 11 we introduce and discuss some operators acting on the effective forms and (by correspondence) on the Monge – Ampère operators. First of all the de Rham operator induces a complex on the algebra of effective forms. The cohomology of the complex coincides with the de Rham cohomology of

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

xviii

Preface

the base M up to dimension $n - 1$, where $n = \dim M$. They are trivial in dimensions greater than n , and only in dimension n do we have an essential difference with the cohomology of M . This relates to conservation laws and an Euler operator \mathcal{E} . By a conservation law we mean an $(n - 1)$ -differential form θ on J^1M , such that $d\theta|_L = 0$ for all solutions L . One can check that this is possible if and only if $d\theta = g\omega \bmod \mathcal{C}$ for some function $g \in C^\infty(J^1M)$. We call such a function a *generating function* of the conservation law. There is one-to-one correspondence between generating functions and conservation laws considered up to the trivial ones, and a function g is a generating function if and only if $\mathcal{E}(g\omega) = 0$. We study conservation laws in Chapter 13. We show a relation between contact symmetries and conservation laws for Monge–Ampère equations of divergent type that generalize the classical Noether theorem in variational calculus. Conservation laws can be used in different directions and here we discuss their application to the classical problem of “sewing” of two solutions by a border of codimension 1. This leads us to the contact analog of the classical Hugoniot–Rankin conditions which are used further for description of shock waves and discontinuous solutions. The end of this chapter is devoted to an application of the developed approach to variational problems. We show that the Euler operator is exactly the operator in the corresponding Euler–Lagrange equations. The chapter closes with a description of non-holonomic filtration in the exterior algebra of J^1M and with an interpretation of the Euler operator as a connecting differential in the spectral sequence associated with this filtration.

Chapter 14 deals with the special case when the base manifold M is two-dimensional. This situation has a lot of complementary geometric and algebraic structures which come into play. The structures result from the naturally defined non-holonomic field of endomorphism on J^1M , that is, a field of operators defined on the Cartan distribution only. This leads to a *non-holonomic almost complex structure*, for elliptic differential equations, and to a *non-holonomic almost product structure* for the case of hyperbolic equations. For the parabolic one we get a *non-holonomic almost tangent structure*.

The theory becomes more enlightened in the case when J^1M is replaced by the cotangent bundle T^*M . We call the corresponding Monge–Ampère equation *symplectic* and their geometry is defined by the corresponding structure on the phase space. Thus, for example, elliptic equations define an almost complex structure on T^*M . The liaison between the geometric structures and equations will be used profoundly in subsequent chapters to establish and to clarify the classification and equivalence problems.

Part IV of the book has a somewhat specific feature – on one hand it is so important and voluminous that it could be chosen as the foundation for

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

a separate book. On the other hand, we had decided to include this part as an illustration how the proposed approach can be effectively used in practice for many different type of equations, coming from practically all branches of the natural sciences. We were clearly unable to cover all possible applications but we had focused on the examples which were elaborated by ourselves during long-time contacts with physicists, engineers, biologists, etc. Most of the examples were developed up to numerical results and had figured as a useful part of some joint technical and scientific projects which were undertaken at the Applied Mathematical Department of Moscow Technical University of Civil Constructions during the period 1978–1990 under the direction of one of the authors (VL) and with a strong participation of two others. Some of the examples in this part were developed at Astrakhan State University under the guidance of one of the authors (AK) in a collaboration with the Biology Department of Moscow State University between 1999 and 2003. Another important collaboration which we acknowledge in this part is the long-time cooperation of third author (VR) with applied mathematicians and meteorologists from the Meteorological Office (Bracknell, UK) and Reading University.

Chapter 15 is devoted to a study of the Khokhlov–Zabolotskaya (KZ) equation. We knew about this equation in the mid-1970s from contacts with the theoretical acoustics group of R. Khokhlov (Physics Department of Moscow State University). The equation describes the propagation of three-dimensional sound beams in a non-linear medium. We treat this equation in its full three-dimensional version. It worth mentioning that the two-dimensional version of this equation is a hierarchy member of the famous dispersionless Kadomtsev–Petviashvili integrable system. The numerous applications and physically relevant versions of this dispersionless hierarchy are beyond the scope of our book (for statements and references see [78]).

We describe symmetries, conservation laws and exact solutions of the KZ equation. We discuss singularities of the solutions, Hugoniot–Rankin conditions and shock acoustic waves. Using this information we give a mathematical explanation to an experimentally verified phenomena of self-diffraction and periodic oscillation of sound beams (which is completely similar to the behavior of beams) and give some explicit formulas for the parameters of this behavior.

A version of the Kolmogorov–Petrovsky–Piskunov equation with a non-linear diffusion coefficient is the subject of our study in Chapter 16. This equation has a lot of interest in biology, ecology, and heat and mass transfer theory. We compute the Lie algebra of its symmetries and show how to use them to construct invariant solutions.

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)

In Chapter 17 we collect all the applications of geometric studies of Monge–Ampère equations in theoretical meteorology where Monge–Ampère like operators had appeared some time ago in so-called *semi-geostrophic* models. They constitute an important class of models which are very useful in numerical weather prediction. This chapter is based on some on-going research by one of the authors with I. Roulstone (Surrey University, UK). We give a short account of the geometric study of balanced rotational models, which mathematically means a very special case of the Navier–Stokes system with the presence of Coriolis-like forces. An important aero- and hydrodynamical notion associated with these models is a *potential vorticity*. The conservation law of this quantity (under some mild restrictions) gives a non-linear differential equation which is easily represented in a form of the symplectic Monge–Ampère equation. The geometric structures related to this symplectic Monge–Ampère equation define and sometimes (and in turn are defined by) some nearly balanced two-dimensional model.

The second main motive of this book is a contact equivalence problem for differential equations. The first and important algebraic step to this problem was made in the previous parts of the book when we had discussed the classification and equivalence for (effective) exterior forms.

Part V of the book contains the contact classification results on Monge–Ampère equations (in analytic and smooth categories) which can be obtained by our geometric approach and which have the most complete form when the base manifolds are two- or three-dimensional.

The first case ($\dim M = 2$) can be attributed as a *classical Sophus Lie problem*. This problem was raised in the S. Lie article [66] and in our language it may be reformulated in the following way: *to find the equivalence classes of second-order (non-linear) differential equations with respect to the (local) group of contact diffeomorphisms*. Lie himself had stated some theorems (or without proofs or with some indications/hints of them) which can be considered as an attempt to give answers to the problem in some special cases. One of his main results is a statement about (quasi-)linearizability of any *analytic* Monge–Ampère equation. He had also considered the Monge–Ampère equation with constant coefficients and the Monge–Ampère equation in the presence of so-called *intermediate integrals*.

The essential inroad to the classical Lie problem was given by the French School and mainly by G. Darboux and E. Goursat who gave a classification of the two-dimensional hyperbolic Monge–Ampère equation under some restrictions. We should mention that the geometric version of Goursat’s results was given by T. Morimoto who had used the language of G -structures and whose approach differs cardinally from ours (see [83]).

Cambridge University Press

978-0-521-82476-7 - Contact Geometry and Non-linear Differential Equations

Alexei Kushner, Valentin Lychagin and Vladimir Rubtsov

Frontmatter

[More information](#)*Preface*

xxi

Chapters 18–21 contain a modern version of S. Lie’s results (which to our knowledge were never completely proven until our papers in the early 1980s) and more general results on the symplectic and contact classification (A. Kushner, B. Kruglikov and D. Tunitskii), based on e -structures naturally defined by Monge–Ampère equations of the general type. Concerning the general equivalence problem we outline classification results for Monge–Ampère equations in the general case. We apply these results for classification and normal forms of symplectic Monge–Ampère equations on three-dimensional manifolds.

You will discover a family of sympathetic cats which decorate the main text. Each cat has his own personal name and we hope that it will not be an enigmatic problem to our cleverminded and brilliant readers to understand why one or another cat appears in its proper place in the text. A list of pictures of these cats with their names appear below.



Welcome



Eureka



Mentor



Thinking



Lazy



Terminator

In conclusion we wish to thank our friends, colleagues and students for their help and support during the preparation of this book. In particular, we wish to thank Marat Djamaletdinov for his beautiful pictures which, we believe, should captivate readers.