

## AA 218 – Problem 8.3

Solve the second order ODE

$$yy_{xx} - (y_x)^2 - a^2y^3 = 0$$

Symmetry Groups by inspection

Since  $x$  does not appear explicitly the equation is invariant under a simple translation in  $x$ .

$$\tilde{x} = x + s$$

$$X^a = \frac{\partial}{\partial x}$$

$$\tilde{y} = y$$

Try a dilation group

$$\tilde{x} = e^a x \quad e^{2b-2a}yy_{xx} - e^{2b-2a}(y_x)^2 - e^{3b}a^2y^3 = 0 \quad \tilde{x} = e^a x$$

$$\tilde{y} = e^b y$$

$$2b - 2a = 3b$$

$$b = -2a$$

$$\tilde{y} = e^{-2a}y$$

Commutator table

$$\begin{array}{c|cc} & X^a & X^b \\ \hline X^a & 0 & -X^a \\ X^b & X^a & 0 \end{array}$$

$X^a$  is the ideal of the Lie algebra. Use this to achieve the first reduction.

$$X^b = x \frac{\partial}{\partial x} - 2y \frac{\partial}{\partial y}$$

## First reduction

$$yy_{xx} - (y_x)^2 - a^2y^3 = 0$$

$$X^a = \frac{\partial}{\partial x}$$

$$\frac{dx}{1} = \frac{dy}{0} = \frac{dy_x}{0} = \frac{dy_{xx}}{0}$$

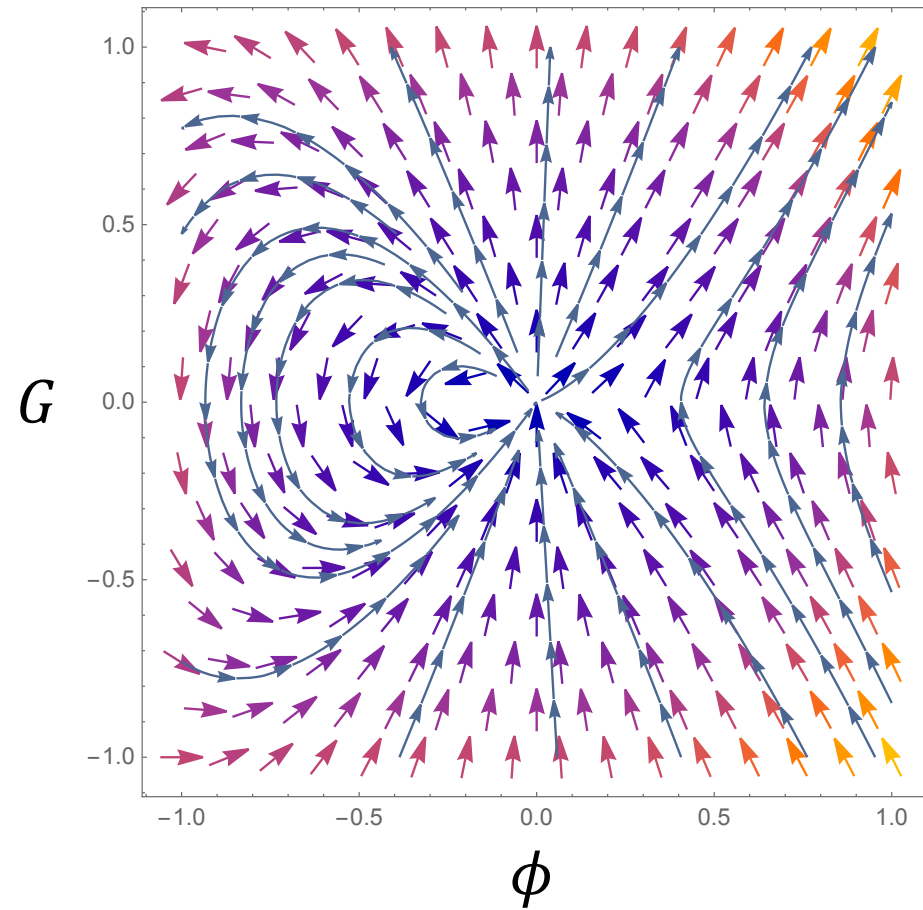
Invariants

$$\phi = y \quad G = y_x$$

$$\frac{dG}{d\phi} = \frac{y_{xx}}{y_x} = \frac{y_x}{y} + \frac{a^2y^2}{y_x} = \frac{G^2 + a^2\phi^3}{\phi G}$$

# Phase Portrait

$$\frac{dG}{d\phi} = \frac{G^2 + a^2\phi^3}{\phi G}$$



## Second reduction

$$\frac{dG}{d\phi} = \frac{G^2 + a^2\phi^3}{\phi G} = \frac{B}{A}$$

$$\xi = -2\phi \quad \eta = -3G$$

## Integrating factor

$$M = \frac{1}{A\eta - B\xi} = \frac{1}{-3\phi G^2 + 2\phi(G^2 + a^2\phi^3)} = \frac{1}{2a^2\phi^4 - \phi G^2}$$

$$d\psi = \frac{a^2\phi^3 + G^2}{2a^2\phi^4 - \phi G^2} d\phi - \frac{\phi G}{2a^2\phi^4 - \phi G^2} dG$$

$$d\psi = \frac{a^2\phi^3 + G^2}{2a^2\phi^4 - \phi G^2} d\phi - \frac{G}{2a^2\phi^3 - G^2} dG$$

$$\psi = \frac{1}{2} \ln(2a^2\phi^3 - G^2) + f(\phi)$$

$$\psi = \ln\left(\frac{1}{\phi} (2a^2\phi^3 - G^2)^{1/2}\right)$$

Use the second group

$$\tilde{x} = e^a x \quad \tilde{\phi} = e^{-2a} \phi$$

$$\tilde{y} = e^{-2a} y \quad \rightarrow \quad \tilde{G} = e^{-3a} G$$

$$\tilde{y}_{\tilde{x}} = e^{-3a} y_x \quad \tilde{G}_{\tilde{\phi}} = e^{-a} G_{\phi}$$

$$\psi_{\phi} = \frac{3a^2\phi^2}{2a^2\phi^3 - G^2} + f'(\phi) = \frac{a^2\phi^3 + G^2}{2a^2\phi^4 - G^2}$$

$$f'(\phi) = \frac{-2a^2\phi^3 + G^2}{2a^2\phi^4 - \phi G^2} = -\frac{1}{\phi}$$

$$f(\phi) = -\ln(\phi)$$

Integrate once to get to the general solution

$$\psi = \ln\left(\frac{1}{\phi}(2a^2\phi^3 - G^2)^{1/2}\right) \quad \text{Let} \quad \psi = \ln(C_1^{1/2})$$

$$C_1 = \frac{1}{\phi}(2a^2\phi^3 - G^2)^{1/2}$$

$$C_1^{1/2} = 2a^2\phi - \frac{G^2}{\phi^2}$$

$$G = \pm(2a^2\phi^3 - C_1)^{1/2}$$

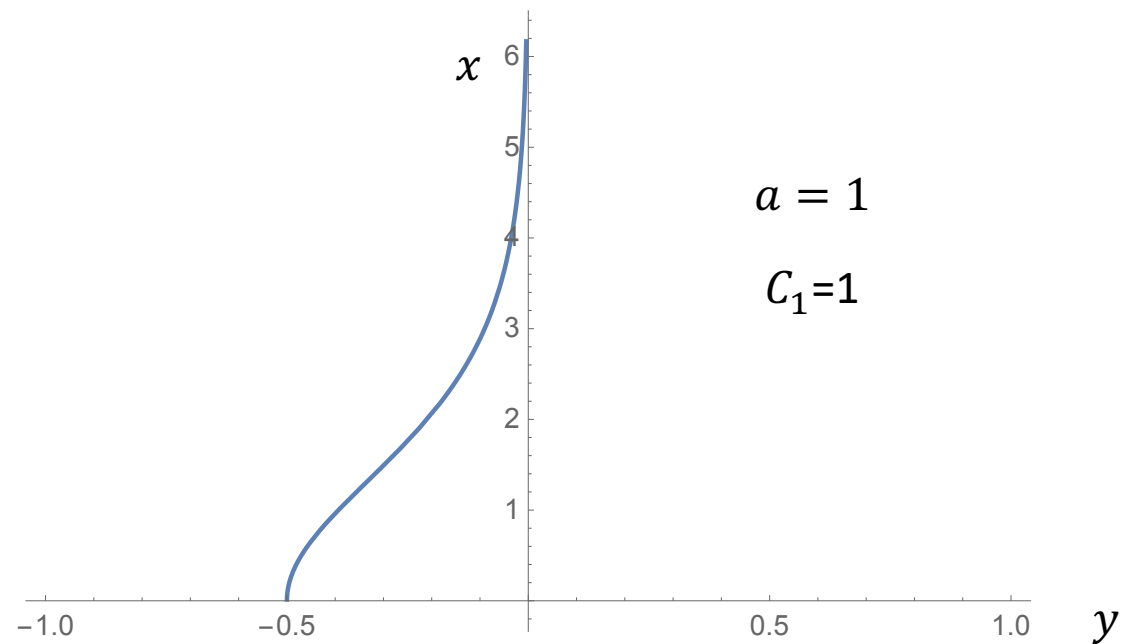
$$y_x = \pm(2a^2y^3 - C_1)^{1/2}$$

$$dx = \frac{dy}{\pm(2a^2y^3 - C_1)^{1/2}}$$

$$x = \int \frac{dy}{\pm(2a^2y^3 - C_1)^{1/2}} + C_2$$

Mathematica will integrate the solution

$$x = \int \frac{dy}{\pm(2a^2y^3 - C_1y^2)^{1/2}} + C_2 = \pm 2y \frac{\sqrt{-C_1 + 2a^2y}}{\sqrt{C_1}\sqrt{y^2(-C_1 + 2a^2y)}} \text{ArcTanh}\left(\frac{\sqrt{-C_1 + 2a^2y}}{\sqrt{C_1}}\right)$$



# Search for an invariant solution under the dilation group

Express the invariant solution in terms of  $\phi$  and  $G$

$$y = \frac{2}{a^2 x^2}$$

$$\frac{1}{x} = \pm \left( \frac{a^2 y}{2} \right)^{1/2}$$

$$y_x = -\frac{4}{a^2 x^3}$$

$$\frac{1}{x} = -\left( \frac{a^2 y_x}{4} \right)^{1/3}$$

$$-\left( \frac{a^2 y_x}{4} \right)^{1/3} = \pm \left( \frac{a^2 y}{2} \right)^{1/2}$$

$$y_x = \mp \frac{4}{a^2} \left( \frac{a^2 y}{2} \right)^{3/2} = \mp 2^{1/2} a y^{3/2}$$

$$\tilde{x} = e^a x$$

$$\tilde{y} = e^{-2a} y$$

$$X^b = x \frac{\partial}{\partial x} - 2y \frac{\partial}{\partial y}$$

Assume an invariant solution of the form

$$\Psi = y - f(x) = 0$$

$$X^b \Psi = -x \frac{df}{dx} - 2y = 0$$

$$x \frac{df}{dx} = -2f$$

$$f = \frac{C_3}{x^2}$$

Invariant solution

$$y = \frac{2}{a^2 x^2} \quad y_x = -2^{1/2} a y^{3/2}$$

$$G = \mp 2^{1/2} a \phi^{3/2}$$

Substitute  $f$  into the original equation to determine the constant

$$\begin{aligned} yy_{xx} - (y_x)^2 - a^2 y^3 &= \\ \frac{C_3}{x^2} \left( 6 \frac{C_3}{x^4} \right) - 4 \frac{C_3}{x^6} - a^2 \left( \frac{C_3}{x^2} \right)^3 &= \\ \frac{C_3}{x^2} \left( 6 \frac{C_3}{x^4} \right) - 4 \frac{C_3^2}{x^6} - a^2 \left( \frac{C_3}{x^2} \right)^3 &= \\ 2 \frac{C_3^2}{x^6} - a^2 \left( \frac{C_3}{x^2} \right)^3 &= 0 \end{aligned}$$

$$C_3 = \frac{2}{a^2}$$

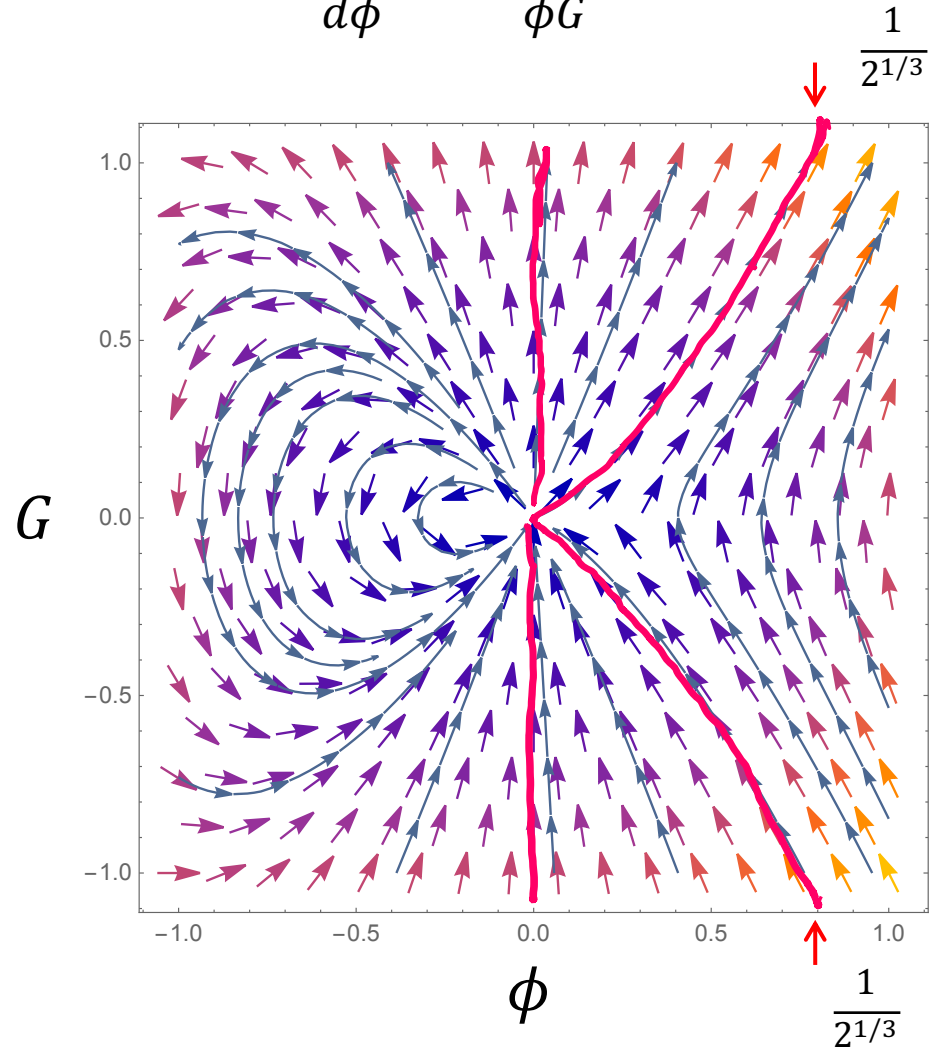
$$\frac{dG}{d\phi} = \frac{G^2 + a^2 \phi^3}{\phi G}$$

$$-2^{1/2} \frac{3}{2} a \phi^{1/2} = -\frac{2a^2 \phi^3 + a^2 \phi^3}{2^{1/2} a \phi^{5/2}}$$

$$-2^{1/2} \frac{3}{2} a \phi^{1/2} = -\frac{3a \phi^{1/2}}{2^{1/2}}$$

# Phase Portrait

$$\frac{dG}{d\phi} = \frac{G^2 + a^2\phi^3}{\phi G}$$



$a = 1$

What about the translation group?  
Is there an invariant curve?

$$\Psi = y - f(x) = 0$$

$$X^a = \frac{\partial}{\partial x}$$

$$X^a \Psi = -\frac{df}{dx} = 0$$

$$f = C_4$$

Substitute  $f$  into the original equation to determine the constant

$$yy_{xx} - (y_x)^2 - a^2 y^3 = 0$$

$$0 - 0 - a^2 (C_4)^3 = 0$$

$$C_4 = 0$$

Invariant solution

$$y = 0$$

or

$$\phi = 0$$

Invariant solution

$$G = \mp 2^{1/2} a \phi^{3/2}$$