Proceedings of Institute of Mathematics of NAS of Ukraine 2001, Vol. ??, Part ?, 1–??

Finitely many symmetries

The use of p-adic numbers in calculating symmetries of evolution equations

Peter H. van der Kamp

Faculty of Sciences
Division of Mathematics & Computer Science
Vrije Universiteit
De Boelelaan 1081a
1081 HV, Amsterdam
The Netherlands
E-mail: *peter@few.vu.nl*

There exists equations with generalized symmetries that do not have infinitely many generalized symmetries. We explain how to prove such a fact using p-adic numbers and calculate examples using the symbolic calculus.

1 Introduction

The title of this text is the same as the title of the talk I gave at the conference 'Symmetry in Nonlinear Mathematical Physics 2001'. It is a misleading title. P-adic numbers are not used in calculating symmetries. They are used to prove that certain (infinitely many) symmetries do not exist. The material presented here is not new, it can be found in [8, 9], but the exposition is.

It was observed and conjectured, cf [6, 5, 7], that the existence of one (or a few) symmetries implies the existence of infinitely many symmetries. This turned out not to be the case. The first equation with finitely many symmetries was found by Bakirov [1]:

$$\begin{aligned} u_t &= 5u_4 + v_0^2 \\ v_t &= v_4 \end{aligned}$$

has a sixth order symmetry

$$\begin{aligned} u_t &= 11u_6 + 5v_0v_2 + 4v_1^2 \\ v_t &= v_6 \end{aligned}$$

where the i^{th} x-derivative of v_0 is denoted v_i. It was shown (with extensive computer algebra computations) that there are no other symmetries up to order 53. The authors of [2] proved using p-adic numbers that the system of Bakirov does not possess another symmetry at any higher order.

Have a look at the following points in the complex plane, see picture 1. You see 2745 points inside the upper half unit circle. Let us associate to every such a point r a new

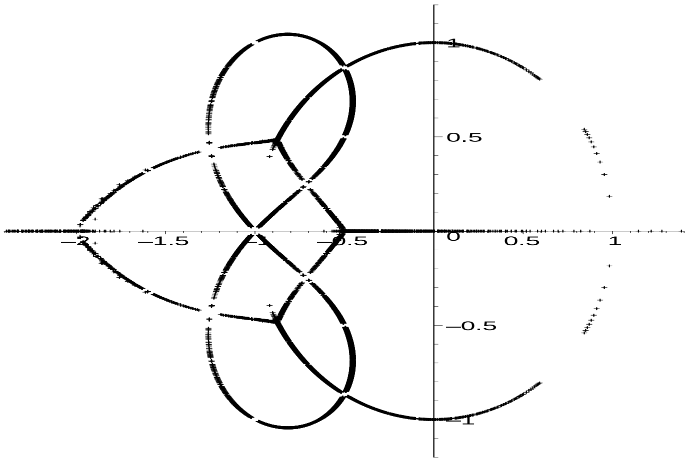

Figure 1. Roots of G-functions that correspond to almost integrable fourth order Bakirov like equations

evolution equation

$$\begin{aligned} u_t &= (1+r^4)u_4 + v_0^2 \\ v_t &= (1+r)^4 v_4 \end{aligned} \tag{1}$$

We show that all these equations have *one* higher order generalized symmetry.

2 The symmetry condition

Let $K(v), S(v)$ be polynomials that are quadratic in v_0 and its x-derivatives v_i. The Lie-bracket, see [10], between

$$\begin{aligned} u_t &= a_1 u_n + K(v) \\ v_t &= a_2 v_n \end{aligned}$$

and

$$\begin{aligned} u_t &= b_1 u_m + S(v) \\ v_t &= b_2 v_m \end{aligned}$$

vanishes when

$$a_1 D^n S(v) - a_2 D_{S(v)} v_n = b_1 D^m K(v) - b_2 D_{K(v)} v_m \tag{2}$$

where total differentiation is done by

$$D = \partial_x + \sum_{i=0}^{\infty} v_{i+1} \partial_{v_i}$$

and the Fréchet derivative is given by the operator

$$D_{K(v)} = \sum_{i=0}^{\infty} \partial_{v_i} K(v) D^i$$

We will solve this equation 2 using the symbolic calculus, which was first developed in [4]. The Gel'fand-Dikiĭ transformation

$$v_i v_j \mapsto \frac{\xi_1^i \xi_2^j + \xi_1^j \xi_2^i}{2}$$

maps every quadratic polynomial $P(v)$ to $P(\xi_1, \xi_2)$. It has the properties

- $DP(v) \mapsto (\xi_1 + \xi_2)P(\xi_1, \xi_2)$
- $D_{P(v)} v_n \mapsto (\xi_1^n + \xi_2^n)P(\xi_1, \xi_2)$

Therefore equation (2) reads symbolically

$$G_n[a](\xi_1, \xi_2)S(\xi_1, \xi_2) = G_m[b](\xi_1, \xi_2)K(\xi_1, \xi_2)$$

where the so called G–functions are given by the polynomials

$$G_n[a](\xi_1, \xi_2) = a_1(\xi_1 + \xi_2)^n - a_2(\xi_1^n + \xi_2^n)$$

which can easily be solved

$$S = \frac{G_m[b](\xi_1, \xi_2)}{G_n[a](\xi_1, \xi_2)} K$$

if $G_n[a](\xi_1, \xi_2)$ divides $G_m[b](\xi_1, \xi_2)$.

3 Common roots

We call r a root of $f(\xi_1, \xi_2)$ if $(\xi_1 - r\xi_2)$ divides $f(\xi_1, \xi_2)$. If r is a root of $G_n[a](\xi_1, \xi_2)$ then

$$\frac{a_1}{a_2} = \frac{1 + r^n}{(1 + r)^n}$$

and because the function is symmetric $1/r$ is a root as well. A point s is another root if

$$U_n(r, s) = G_n[1 + r^n, (1 + r)^n](s, 1)$$

vanishes, i.e.

$$(1 + r)^n + (r + rs)^n - (1 + s)^n - (s + rs)^n = 0 \tag{3}$$

The functions $G_n[1 + r^n, (1 + r)^n](\xi_1, \xi_2)$ and $G_m[1 + r^m, (1 + r)^m](\xi_1, \xi_2)$ have a common set of roots $\{r, \frac{1}{r}, s, \frac{1}{s}\}$ if the resultant of $U_n(r, s)$ and $U_m(r, s)$ with respect to s vanishes. This gives a very effective way to find equations with symmetries.

Example 1. We tread the Bakirov system. The resultant of $U_4(r, s)$ and $U_6(r, s)$ is

$$R = 2r^4 + 10r^3 + 15r^2 + 10r + 2$$

The ratio of eigenvalues of the system is

$$\frac{1+r^4}{(1+r)^4} \text{ modulo } R=5$$

The ratio of eigenvalues of the symmetry is

$$\frac{1+r^6}{(1+r)^6} \text{ modulo } R=11$$

The quadratic part of the system is chosen $K(v) = v_0^2 \mapsto 1$, the quadratic part of the symmetry is calculated

$$S = \frac{G_6[11,1](\xi_1,\xi_2)}{G_4[5,1](\xi_1,\xi_2)} 1 = 5\frac{\xi_1^2+\xi_2^2}{2} + 4\xi_1\xi_2 \mapsto 5v_2v_0 + 4v_0^2$$

Remark that we could have chosen any function $K(v)$.

We have calculated all resultants between $U_4(r,s)$ and $U_m(r,s)$ where $4 < m < 155$. We added their degrees and divided by four to obtain 2745, the number of fourth order equations with a symmetry of order less than 155. All zero points are numerically calculated and plotted in figure 1. The points on the curve throught -1, together with the points on the real line and the unit circle, are mapped to real values by

$$r \to \frac{1+r^4}{(1+r)^4}$$

For the other we get complex eigenvalue ratios. The curve throught -1 is the set of zeropoints of

$$x^4 + 3x^3 + 4x^2 + 3x + 1 + (3x + 2x^2)y^2 + y^4$$

which appears as a factor of $U_4(x+iy, x-iy)$. A big question here is where the other curve comes from or at least how to describe it.

The resultants between $U_4(r,s)$ and $U_m(r,s)$ with respect to s where $8 < m < 12$.

$$r^4 + 8r^3 + 12r^2 + 8r + 1$$
$$14r^4 + 58r^3 + 87r^2 + 58r + 14$$
$$3r^8 + 22r^7 + 69r^6 + 130r^5 + 159r^4 + 130r^3 + 69r^2 + 22r + 3$$

You don't want to see the rest of the list. To indicate the size of the expressions involved, the resultant between $U_4(r,s)$ and $U_{154}(r,s)$ has degree 148 and coefficients that have 63 digets.

4 No more symmetry

We now ask the question whether a given equation has more than one symmetry. A p-adic method allows us to conclude that there exist only a finite number of symmetries. It is extremely powerful in our context. The method is based on the fact that if some equation does not have a solution in some p-adic field then it can not have a solution in $\mathbb{C}$. Moreover the method reduces the number of orders that need to be checked to a finite number.

P-adic numbers are represented by formal power series in a prime p.

$$a = \sum_{n\geq 0} a_n p^n$$

with $a_n \in \mathbb{Z}/p$. The field of p-adic numbers is called $\mathbb{Z}_p$. The invertible elements are in $\mathbb{Z}_p^\times$, they have $a_0 \neq 0$.

Not all (complex) numbers are in every p-adic field. The following lemma of Hensel can be used to check whether for example $\sqrt{2}i$ is in $\mathbb{Z}_7$.

Lemma 1 (Hensel)**.** *A polynomial*

$$f(x) = \sum_{i=0}^{n} a_i x^i \text{ with } a_i \in \mathbb{Z}_p$$

has a root α in $\mathbb{Z}_p^\times$ if $\exists \alpha_1 \in \mathbb{Z}/p$ such that

- $f(\alpha_1) \equiv 0 \ mod\ p$
- $f'(\alpha_1) \not\equiv 0 \ mod\ p$

We now formulate the lemmas of Skolem that form the basis of the method.

Lemma 2 (skolem)**.** *If $x_i \in \mathbb{Z}_p^\times$ then by Fermats little theorem*

$$\exists y_i \in \mathbb{Z}_p : \ x_i^{p-1} = 1 + y_i p$$

Let $U_n^m = \sum_{i=1} c_i y_i^m x_i^n$ for $m = 0, 1$.

- *If $U_k^0 \not\equiv 0 \ mod\ p$ then $\forall r \ U_{k+r(p-1)}^0 \neq 0$*
- *If $U_k^0 = 0$ and $U_k^1 \not\equiv 0 \ mod\ p$ then $\forall r > 0 \ U_{k+r(p-1)}^0 \neq 0$*

Notice that equation 3 has the form $U_n^0 = 0$ with $i = 4$, $c_i = (-1)^i$ and

$$x_1 = 1 + s, \ x_2 = 1 + r, \ x_3 = s(1 + r), \ x_4 = r(1 + s)$$

Example 2. We tread the Bakirov system. With the lemma of Hensel one can show that $2r^4 + 10r^3 + 15r^2 + 10r + 2$ has two roots in $\mathbb{Z}_{181}$. Take $r \equiv 66 + 13p, \ s \equiv 139 + 29p$. Calculate modulo p^2

$$x_1 \equiv 140 + 29p, \ x_2 \equiv 67 + 13p, \ x_3 \equiv 82, \ x_4 \equiv 9 + 165p$$

and modulo p

$$y_1 \equiv 40, \ y_2 \equiv 33, \ y_3 \equiv 46, \ y_4 \equiv 140$$

We have that $m = 0, 1, 4, 6$ are the only values less than $p - 1$ such that $U_m^0 \equiv 0$ modulo p and that

$$U_0^1 \equiv 78, \ U_1^1 \equiv 173, \ U_4^1 \equiv 169, \ U_6^1 \equiv 162$$

With the lemmas of skolem we may now conclude that if there is a symmetry it has be at order 6.

It is verified that all fourth order systems (1) with a symmetry of order less than 155 have one symmetry. The proof is done automatically by a computer using the lemmas of Skolem in MAPLE [3]. The hard part is finding a good prime p. Once you know p, the conditions are very easily checked. We list some modulo p solutions of the resultants between $U_4(r,s)$ and $U_m(r,s)$ for $8 < m < 12$ in the specific fields

$$\begin{array}{lll} 71, & 72 & \in \mathbb{Z}/293 \\ 79, & 175 & \in \mathbb{Z}/491 \\ 26, & 44 & \in \mathbb{Z}/53 \end{array}$$

5 More results in this direction

can be found in [8, 9], as well as the proofs of the relevant lemmas. It is proven that there exist infinitely many evolution equations with finitely many symmetries. All systems of order n with $4 < n < 11$ with symmetries of order m with $n < m < n + 150$ have been calculated. Some improvements on the p-adic method have been made. These made it possible to show that among all the calculated systems there are only 3 equations with 2 symmetries, counter examples to the conjecture stated in [7] on page 255. These systems have order 7 and their symmetries appear at order 11 and 29.

References

[1] Bakirov I M 1991 On the symmetries of some system of evolution equations *Technical report*

[2] Beukers F, Sanders J A, Wang J P 1998 One symmetry does not imply integrability *J. Differential Equations* **146:1** 251–260

[3] Char B W *et al* 1991 Maple V Language Reference Manual *Berlin: Springer–Verlag*

[4] Gel'fand I M, Dikiĭ L A 1975 Asymptotic properties of the resolvent of Sturm-Liouville equations, and the algebra of Korteweg-de Vries equations *Uspehi Mat. Nauk/Russian Math. Surveys* **30:5** 67–100/77–113

[5] Ibragimov N H, Šabat A B 1980 Evolution equations with a nontrivial Lie-Bäcklund group *Funktsional. Anal. i Prilozhen.* **14:1** 25–36, 96

[6] Fokas A S 1980 A symmetry approach to exactly solvable evolution equations *Journal of Mathematical Physics* **21:6** 1318–1325

[7] Fokas A S 1987 Symmetries and integrability *Studies in Applied Mathematics* **77** 253–299

[8] Kamp van der P H, Sanders J A 1999 Almost integrable evolution equations *To be published in Selecta Mathematica*

[9] Kamp van der P H, Sanders J A 2001 On testing integrability *Journal of Nonlinear Mathematical Physics* **8:4** 561 – 574

[10] Olver P J 1993 Applications of Lie groups to differential equations *Graduate Texts in Mathematics, Springer-Verlag, New York* **107, 2nd**