

Approximate Nonlinear Self-Adjointness and Approximate Conservation Laws of the Gardner Equation

Narges Pourrostami
Department of Mathematics, Payame Noor University, P.O.Box 19395-3697,
Tehran ,Iran.
Email: pourrostami@phd.pnu.ac.ir

Mehdi Nadjafikhah
School of Mathematics, Department of Pure Mathematics, Iran University of
Science and Technology, Narmak-16, Tehran, Iran
Email: m_nadjafikhah@iust.ac.ir

Received: 11 July, 2016 / Accepted: 21 September, 2016 / Published online: 30
November, 2016

Abstract. In this paper, we prove that the Gardner equation with the small parameter is approximately nonlinear self-adjoint. This property is important for constructing approximate conservation laws associated with approximate symmetries. We utilize first-order approximate symmetries for constructing approximate conservation laws.

AMS (MOS) Subject Classification Codes: 76M60, 70S10

Key Words: Gardner equation, KdV equation, Approximate nonlinear self-adjoint, Approximate conservation laws, Approximate symmetry.

1. INTRODUCTION

Canonical form of the Korteweg-de Vrise (KdV) equation is, $u_t - 6uu_x + u_{xxx} = 0$. This PDE is a mathematical model for describing weakly nonlinear long waves. Gardner et al.(1967-1974) published several papers about KdV equation. In (1968), "Miura transformation" was intruduced by Miura, in ([7],[8])

$$u = v^2 + v_x, \quad (1. 1)$$

to determine an infinite number of conservation law. If we put $v = 1/2\epsilon^{-1} + \epsilon w$ where ϵ is an arbitrary real parameter, then Miura transformation becomes:

$$u = 1/4\epsilon^{-2} + w + \epsilon w_x + \epsilon^2 w^2 \quad (1. 2)$$

However, since any arbitrary constant is a trivial solution of KdV equation, it may be removed by a Galilean transformation, so we just consider ?Gardner transfo-
mation?, means,

$$u = w + \epsilon w_x + \epsilon^2 w^2, \quad (1.3)$$

where ϵ is an arbitrary real parameter. Substituting the above transformation in KdV equation shows that w satisfies in "Gardner equation", $w_t - 6(w + \epsilon^2 w^2)w_x + w_{xxx} = 0$, for all ϵ . (see [2]):

$$\begin{aligned} 0 &= u_t - 6uu_x + u_{xxx} & (1.4) \\ &= w_t + \epsilon w_{xt} + 2\epsilon^2 w w_t - 6(w + \epsilon w_x + \epsilon^2 w^2)(w_x + \epsilon w_{xx} + 2\epsilon^2 w w_x) \\ &\quad + w_{xxx} + \epsilon w_{xxx} + 2\epsilon^2 (w w_x)_{xx} \\ &= (1 + \epsilon \frac{\partial}{\partial x} + 2\epsilon^2 w) \{w_t - 6(w + \epsilon^2 w^2)w_x + w_{xxx}\}. \end{aligned}$$

In other words, if we consider

$$(1 + \epsilon \frac{\partial}{\partial x} + \epsilon^2 w^2)F(x, t, \epsilon, w) = 0, \quad (1.5)$$

we have $F = h(t, \epsilon, w)e^{-2\epsilon x w - \frac{x}{\epsilon}}$, where h is an arbitrary function. As a special case, for $h \equiv 0$, we have a Gardner equation.

If we put $\epsilon = \epsilon^2$ for small real parameter ϵ , it becomes:

$$w_t - 6(w + \epsilon w^2)w_x + w_{xxx} = 0, \quad (1.6)$$

for all ϵ . Approximate symmetries of Eq.(1. 6) are analysed with a method introduced by Baikov, Gazizov and Ibragimov, in [1].

The method of nonlinear self-adjointness and new conservation law theorem was introduced by Ibragimov in [3]. Consequently, conservation laws which cannot be obtained by Noether theorem, are constructed using this method. This method can be extended to differential equation with small parameter.

In this paper, we calculate approximately adjoint equation to "Gardner equation" and then we construct approximate conservation laws using approximate symmetries and carry out all computations to first order of approximation with respect to ϵ .

2. PRELIMINARIES

In this section, we recall the procedure in [3],[4],[5]. We consider a system of m (linear or nonlinear) differential equations,

$$F_\alpha(x, u, u_{(1)}, \dots, u_{(s)}) = 0 \quad \alpha = 1, \dots, m, \quad (2.7)$$

where $x = (x^1, \dots, x^n)$ and $u = (u^1, \dots, u^m)$ are independent and dependent variables, and $u_{(1)} = \partial u^\alpha / \partial x^i$, $u_{(2)} = \partial^2 u^\alpha / \partial x^i \partial x^j$. The equation adjoint to (2. 7) are written in the form:

$$F_\alpha^*(x, u, v, u_{(1)}, v_{(1)}, \dots, u_{(s)}, v_{(s)}) = \frac{\delta L}{\delta u^\alpha} = 0 \quad \alpha = 1, \dots, m, \quad (2.8)$$

where, $v = (v^1, \dots, v^m)$ are new dependent variables. Here L is called formal Lagrangian for equation (2.7), and given by $L = \sum_{B=1}^m v^\beta F_\beta(x, u, u_{(1)}, \dots, u_{(s)})$, and $\delta/\delta u^\alpha = \partial/\partial u^\alpha + \sum_{s=1}^{\infty} (-1)^s D_{i_1} \dots D_{i_s} \partial/\partial u_{i_1 \dots i_s}^\alpha$, is the variational derivative where D_i is the operator of total differentiation. The system (2.7) is said to be nonlinearly self-adjoint if the adjoint system (2.8) is satisfied for all the solutions of (2.7) after a substitution,

$$v^\alpha = \phi^\alpha(x, u) \quad \alpha = 1, \dots, n, \quad (2.9)$$

under the condition that not all ϕ^α vanish identically. This definition is equivalent to the condition,

$$F_\alpha^*(x, u, \phi(x, u), \dots, u_{(s)}, \phi_{(s)}) = \lambda_\alpha^\beta F_\beta(x, u, \dots, u_{(s)}) \quad \alpha = 1, \dots, m, \quad (2.10)$$

where λ_α^β are indeterminate variable coefficients (λ_α^β don't become infinite on solutions of the equation (2.7)). When our system is perturbed system (system with small parameter) and if we use,

$$v^\alpha = \phi^\alpha(x, u) + \epsilon \psi^\alpha(x, u) \quad \alpha = 1, \dots, n, \quad (2.11)$$

such that not all ϕ^α and ψ^α are identically equal to zero instead of condition (2.9), the perturbed system is called approximate nonlinear self-adjointness, and we can find approximate conservation laws associated with approximate symmetry with the following theorem. We have a main theorem [5]:

Theorem 2.1. *Any infinitesimal symmetry*

$$X = \xi^2(x, u, u_{(1)}, \dots) \frac{\partial}{\partial x^i} + \eta^\alpha(x, u, u_{(1)}, \dots) \frac{\partial}{\partial u^\alpha}, \quad (2.12)$$

of a nonlinearly self-adjoint system leads to a conservation law $D_i(C^i) = 0$ constructed by the formula,

$$\begin{aligned} C^i = & \xi^i L + W^\alpha \left[\frac{\partial L}{\partial u_i^\alpha} - D_j \left(\frac{\partial L}{\partial u_{ij}^\alpha} \right) + D_j D_k \left(\frac{\partial L}{\partial u_{ijk}^\alpha} \right) - \dots \right] \\ & + D_j (W^\alpha) \left[\frac{\partial L}{\partial u_{ij}^\alpha} - D_k \left(\frac{\partial L}{\partial u_{ijk}^\alpha} \right) + \dots \right] + D_j D_k (W^\alpha) \left[\frac{\partial L}{\partial u_{ijk}^\alpha} - \dots \right], \end{aligned} \quad (2.13)$$

where $W^\alpha = \phi^\alpha - \xi^j u_j^\alpha$, and L is the formal Lagrangian.

3. APPROXIMATE SELF-ADJOINTNESS

We write Eq.(2.7) in the form:

$$F \equiv u_t - 6(u + \epsilon u^2)u_x + u_{xxx} = 0. \quad (3.14)$$

Formal Lagrangian for Eq.(3.14) is:

$$L \equiv v(u_t - 6(u + \epsilon u^2)u_x + u_{xxx}). \quad (3.15)$$

Then the following equation,

$$F^* \equiv v_t - 6(u + \epsilon u^2)v_x + v_{xxx} = 0, \quad (3.16)$$

is approximately adjoint to Eq.(3. 14) . We look for the substitution

$$v(t, x, u, \epsilon) \simeq \phi(t, x, u) + \epsilon\psi(t, x, u), \quad (3. 17)$$

that is satisfying in nonlinear self-adjointness condition

$$F^*|_{v(t,x,u,\epsilon)\simeq\phi(t,x,u)+\epsilon\psi(t,x,u)} \simeq \lambda F(t, x, u, \epsilon). \quad (3. 18)$$

After substituting (3. 14) and (3. 16) into (3. 18), we conclude that:

$$\lambda = \phi_u, \quad (3. 19)$$

and we have,

$$\begin{aligned} & 3\phi_{xxu}u_x + 3\phi_{xuu}u_x^2 + 3\phi_{xu}u_{xx} + \phi_{xxx} \\ & + 3\phi_{uu}u_xu_{xx} + \phi_{uuu}u_x^3 + \phi_t + \epsilon\psi_t + \epsilon\psi_{xxx} \\ & - 6(u + \epsilon u^2)\phi_x - 6\epsilon(u + \epsilon u^2)\psi_x + \epsilon\psi_{uuu}u_x^3 \\ & + 3\epsilon\psi_{u_{xx}}u_x + \epsilon\psi_{xuu}u_x^2 + 3\epsilon\psi_{xu}u_{xx} + 3\epsilon\psi_{uu}u_xu_{xx} = 0. \end{aligned} \quad (3. 20)$$

For calculating ϕ , we consider the non contain ϵ terms in (3. 20) and for calculating ψ , we consider in (3. 20), only the linear terms in ϵ . Then $\phi_{uu} = 0$, $\phi_{ux} = 0$ and $6u\phi_x - \phi_t - \phi_{xuu} = 0$ lead to:

$$\phi = A_1(6tu + x) + A_2u + A_3. \quad (3. 21)$$

Accordingly, $\psi_{uu} = 0$, $\psi_{ux} = 0$ and $6\psi_xu - \psi_t - \psi_{xxx} + 6A_1u^2 = 0$ lead to

$$\phi = (H_1t + H_2)u + \frac{1}{6}H_1x + H_3, \quad (3. 22)$$

and $A_1 = 0$.

Proposition 3.1. *The approximate substitution is,*

$$v = A_2u + A_3 + \epsilon[(A_4t + A_5)u + \frac{1}{6}A_4x + A_6], \quad (3. 23)$$

where A_i , $i = 2, \dots, 6$ are arbitrary constant. That makes the Gardner equation (3. 14) approximately self-adjoint.

4. APPROXIMATE CONSERVATION LAWS

Approximate symmetries of (3. 14) in [9] are:

$$\begin{aligned} v_1 &= \partial_x, & v_2 &= \partial_t, & v_3 &= 6t\partial_x + (2\epsilon u - 1)\partial_u, & v_4 &= \epsilon v_1, \\ v_5 &= \epsilon v_2, & v_6 &= \epsilon \left(6t \frac{\partial}{\partial x} - \partial_u \right), & v_7 &= \epsilon \left(x\partial_x + 3t \frac{\partial}{\partial t} - 2u\partial_u \right). \end{aligned} \quad (4. 24)$$

We can now construct approximate conservation laws

$$[D_t(C^1) + D_x(C^2)]|_{Eq.(3.14)} \approx 0, \quad (4. 25)$$

By applying the formula (2. 13). We perform all computations to first order of approximation with respect to ϵ . The conserved vector for (3. 14) is:

$$\begin{aligned} C^1 &= Wv, \\ C^2 &= W(-6(u + \epsilon u^2)v + v_{xx}) - v_x D_x(W) + v D_x^2(W). \end{aligned} \quad (4. 26)$$

We obtain $W_i = W$ for corresponding $v_i, i = 1..7$ as shown in Table 1. We can calculate the conserved vector C^1 and C^2 (4. 26) for the approximate symmetries $v_i, i = 1..7$ in (4. 24) in Table 2. We eliminate u_t with the help of (3. 14). We can consider the special cases for calculating approximate conservation laws by substituting variety constants instead of A_i . For instance, by considering $A_2 = 1$ and $A_3 = A_4 = A_5 = A_6 = 0$, we have one approximate conserved vector.

approximate symmetry	corresponding W_i
$v_1 = \partial_x$	$W_1 = -u_x$
$v_2 = \partial_t$	$W_2 = -u_t$
$v_3 = 6t\partial_x + (2\epsilon u - 1)\partial_u$	$W_3 = (2u\epsilon - 1) - 6tu_x$
$v_4 = \epsilon v_1$	$W_4 = -\epsilon u_x$
$v_5 = \epsilon v_2$	$W_5 = -\epsilon u_t$
$v_6 = \epsilon(6t\partial_x - \partial_u)$	$W_6 = -\epsilon - 6t\epsilon u_x$
$v_7 = \epsilon(x\partial_x + 3t\partial_t - 2u\partial_u)$	$W_7 = -2\epsilon u - 3t\epsilon u_t - \epsilon x u_x$

case	C^1	C^2
v_1	$-u_x A_2 u + A_3 + \epsilon((A_4 t + A_5)u + 1/6 A_4 x + A_6)$	$-u_x - 6A_2 u - 6A_3 - 6\epsilon((A_4 t + A_5)u + 1/6 A_4 x + A_6) + A_2 u_{xx}$ $+ \epsilon((A_4 t + A_5)u_{xx}) + u_{xx} A_2 u_x$ $+ \epsilon((A_4 t + A_5)u_x + 1/6 A_4)$ $- u_{xxx} A_2 u + A_3$ $+ \epsilon((A_4 t + A_5)u + 1/6 A_4 x + A_6)$
v_2	$-6\epsilon u^2 u_x u_{xxx} (A_2 u + A_3)$ $+ -6u u_x u_{xxx} (A_2 u + A_3)$ $+ \epsilon((A_4 + A_5)u + 1/6 A_4 x + A_6)$	$\epsilon((A_4 t + A_5)u_x + 1/6 A_4)$ $(36u u_x^3 + 36u^2 u_x u_{xx} - 6u u_x u_{xxx})$ $- 6u_x^2 u_{xxx} - 6u u_{xx} u_{xxx}$ $+ u_{xxx} u_{xxx}) + 36A_2 u^2 u_x^3$ $+ 36A_2 u^3 u_x u_{xx} - 6u^2 u_x A_2 u_{xxx}$ $+ 72A_2 u^2 u_x^4 + 36A_2 u^3 u_x^2 u_{xx}$ $- 12A_2 u u_x^3 u_{xxx} - 6A_2 u_x u^2 u_{xx} u_{xxx}$ $- 6A_2 u - 6A_3 + A_2 u_{xx}$ $+ 36A_2 u u_x^4 + 36A_2 u^2 u_x^2 u_{xx}$ $- 6A_2 u u_x^2 u_{xxx} - 6A_2 u_x^3 u_{xxx}$ $- 6A_2 u u_x u_{xx} u_{xxx} + A_2 u_x u_{xxx} u_{xxx}$ $- 6A_2 u - 6A_3 6\epsilon((A_4 t + A_5)u + 1/6 A_4 x + A_6) + A_2 u_{xx}$ $+ \epsilon((A_4 t + A_5)u_{xx})$ $+ \epsilon((A_4 t + A_5)u + 1/6 A_4 x + A_6)$ $- 6u_{xx} u_x - 12u_x u_{xx}$ $- 6u u_{xxx} + u_{xxxx} + A_2 u + A_3$ $(-12\epsilon u_x^2 + (-12\epsilon u - 6)u_{xx})u_x$ $+ 2(-12\epsilon u - 6)u_x u_{xx}$ $+ (-6\epsilon u^2 - 6u)u_{xxx} + u_{xxxx}$

v_3	$2\epsilon u(A_2u + A_3) + (-6tu_x - 1) \times (A_2u + A_3 + \epsilon((A_4 + A_5)u + 1/6A_4x + A_6))$	$\epsilon - 2u_x - 12tuu_{xx} - 12tu_xu_2 - 6A_2u - 6A_3 + A_2u_{xx} - (A_2u_x + -6A_2u - 6A_3 - 6\epsilon((A_4t + A_5)u + 1/6A_4x + A_6) + A_2u_{xx} + \epsilon((A_4t + A_5)u_{xx})) - (A_2u_x + \epsilon((A_4t + A_5)u_x + 1/6A_4) + A_2u + A_3 + \epsilon((A_4t + A_5)u + 1/6A_4x + A_6)) - 6tu_{xx}$
v_4	$-\epsilon u_x A_2u + A_3$	$-\epsilon u_x - 6A_2u - 6A_3 + A_2u_{xx} + A_2u_x \epsilon u_{xx} - A_2u + A_3 \epsilon u_{xxx}$
v_5	$-\epsilon 6uu_x - u_{xxx} A_2u + A_3$	$-\epsilon 6uu_x - u_{xxx} - 6A_2u - 6A_3 + A_2u_{xx} - A_2u_x - \epsilon 6u_x^2 - \epsilon 6uu_{xx} + \epsilon u_{xxxx} + \epsilon A_2u + A_3 - 6u_xu_x - 12u_xu_{xx} - 6uu_{xxx} + u_{xxxxx}$
v_6	$-6t\epsilon u_x - \epsilon A_2u + A_3$	$-6t\epsilon u_x - \epsilon - 6A_2u - 6A_3 + A_2u_{xx} + 6\epsilon tu_{xx} A_2u_x - 6\epsilon tu_{xxx} A_2u + A_3$
v_7	$A_2u + A_3 - 2\epsilon u - 3t\epsilon (6uu_x - u_{xxx}) - \epsilon xu_x$	$\epsilon - 2u - 3t(6uu_x - u_{xxx}) - xu_x - 6A_2u - 6A_3 + A_2u_{xx} - \epsilon A_2u_x - u_x + (-2 - 3t6u_x)u_x + (-3t(6u - x)u_{xx} + 3tu_{xxx} + \epsilon A_2u + A_3 - u_{xx} - 18tu_xu_x + (-3 - 36tu_x)u_{xx} + (-18tu - x)u_{xxx} + 3tu_{xxxxx}$

REFERENCES

- [1] V. A. Baikov, R. K. Gazizov and N. H. Ibragimov, *Approximate symmetries of equations with a small parameter*, Mat. Sb. 136 (1988), 435-450 (English Transl. in Math. USSR Sb. **64**, (1989) 427-441).
- [2] L. Debnath, *Nonlinear Partial Differential Equations for Scientists and Engineers*, Birkhauser Boston; 2rd Edition. edition (October 6, 2011).
- [3] N. H. Ibragimov, *A new conservation theorem*, J. Math. Anal. Appl. **333**, (2007) 311-328.
- [4] N. H. Ibragimov, *Quasi-self-adjoint differential equations*, Arch. ALGA **4**, (2007) 55-60.
- [5] N. H. Ibragimov, *Nonlinear self-adjointness in constructing conservation laws*, Arch. ALGA (2010-2011);7/8:1-99. **4**, (2007) 55-60.
- [6] N. H. Ibragimov, *Nonlinear self-adjointness, conservation law, and the construction of solutions of partial differential equations using conservation laws*, Russian Math. Surveys 68:5 889-921. DOI 10.1070/RM2013v068n05ABEH004860
- [7] R. M. Miura, *Korteweg-de Vries Equation and Generalizations. I. A Remarkable Explicit Non-linear Transformation*. J. Math. Phys. **9**, (1968) 1202-1204.
- [8] R.M. Miura, C. S. Gardner and M. D. Kruskal, *Kortewegde Vries equations and generalizations, II; Existence of conservation laws and constants of motion*, J. Math. Phys. **9**, (1968) 1204-1209.
- [9] M. Nadjafikhah and A. Mokhtary, *Approximate Hamiltonian Symmetry Groups and Recursion Operators for Perturbed Evolution Equations*, Hindawi Publishing Corporation Advances in Mathematical Physics Volume (2013), Article ID 568632, 9 pages <http://dx.doi.org/10.1155/2013/568632>.
- [10] P. J. Olver, *Applications of Lie Group for Differential Equations*, Springer-Verlag, New York, (1986).
- [11] Z. Y. Zhang and Y. F. Chen, *Determination of approximate non-linear self-adjointness and approximate conservation law*, IMA Journal Applied Mathematics (2014) 19 pages. doi:10.1093/imat/hxu017.