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Simple States of Non-Linear Electric Field Model in R²

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Presented by P. Kenderov

A three-dimensional non-homogeneous system of quasi-linear PDEs on \mathbb{R}^2 is considered. By means of a geometrical approach we study the existence and uniqueness of solution constructed by Riemann invariants.

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1. Introduction. Notation

In this paper we study three-dimensional systems of quasi-linear PDEs in two independent variables t (time) and x (space) of the form

(1)
$$\begin{aligned} \partial_t u^1 + \partial_x u^2 &= 0 \\ \partial_t u^2 - a^2 \partial_x u^1 + 2a \partial_x u^2 + h &= 0 \\ \partial_x u^3 - a &= 0. \end{aligned}$$

where $\partial_s \equiv \partial/\partial s$, and $a = a(u^2/u^1)$, $g = g(u^1)$, h = h(u) are sufficiently smooth functions of their arguments; $u \equiv (u^1, u^2, u^3)$.

Such systems are physical models of non-linear electric field's oscillations in continuous media and were investigated by U. P. Emec, I. I. Reppa in [4], who reduce (1) by a suitable transformation into a second order ODE; they analyse only the behaviour of the solution in a neighbourhood of singular points, with very special assumptions about the functions a, y, h. For certain conservation law systems A. M. Grundland, R. Zelazzny (refer to [2] and [3]) proposed an algebraic approach for finding of solutions constructed by means of Riemann invariants (for non-homogeneous systems they are called simple states; see A.

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Jeffrey [1]), but it is unfit for (1). In the present work we study a more general system, applying a purely geometric method (see J. Tabov [6-9]). For that purpose for the functions a, g, h we suppose:

H1.
$$a, g \in C^m(\mathbf{R}^1)$$
 (m ≥ 2), $h \in C^n(\mathbf{R}^3)$ (n ≥ 2);

H2. For |s| > 0, and $p, q, r \in \mathbb{R}^1$ are fulfilled |g(s)| > 0, |h(s, p, q)| > 0, $|ps^{-1}g(s) + r| > 0$.

The main result of our paper consists in the statement that there exists a pair of vector-fields

$$\eta_1 = (-y, g, 0, 0, 0, 0), \quad \eta_2 = (1, 0, gK, gKy^{-1}, -K, g),$$

such that the system

(2)
$$\begin{aligned} \eta_1 \Phi &\equiv -y \partial_x \Phi + g \partial_t \Phi = 0 \\ \eta_2 \Phi &\equiv \partial_x \Phi + g K \partial_y \Phi + g K y^{-1} \partial_{u^1} \Phi - K \partial_{u^2} \Phi + g \partial_{u^3} \Phi = 0, \end{aligned}$$

is involutive; here $\Phi(t,x,y,u^1,u^2,u^3)$ is unknown function, $K=ghy(ga+y)^{-2}$. The involutivity implies that the commutator $[\eta_1,\eta_2]$ belongs to the linear hull of η_1,η_2 (it is easy verifiable); besides, the system (2) has four functionally independent solutions Φ_i (i=1,2,3,4) forming the system $\Phi_i(t,x,y,u^1,u^2,u^3)=c_i$ (i=1,2,3,4) (the constants c_i (i=1,2,3,4) depend on the initial conditions), hence by classical implicit function theorem we obtain the implicit functions $y=y(t,x), \ u^j=u^j(t,x)$ (j=1,2,3); thus $u(t,x)=(u^1(t,x),u^2(t,x),u^3(t,x))$ is a Riemann wave type solution for (1) with suitable initial data.

2. Tree-dimensional distribution in R⁶

Lemma 1 (A. M. Grundland [2], our interpretation). The system (1) possesses Riemann wave type solution if and only if at least two among following three equalities hold,

(3)
$$\langle \nabla u^1, J \nabla u^2 \rangle = 0, \langle \nabla u^1, J \nabla u^3 \rangle = 0, \langle \nabla u^2, J \nabla u^3 \rangle = 0,$$

where $\langle .,. \rangle$ denotes scalar product, and the matrix J is defined as

$$J \equiv \left(\begin{array}{cc} 0 & -1 \\ 1 & 0 \end{array} \right)$$

Thus u is a solution of (1), constructed by means of Riemann invariants, if and only if it satisfies the system

$$\begin{aligned} \partial_t u^1 &= -\partial_x u^2 \\ \partial_t u^2 &= u^2 \partial_x u^1 - 2a \partial_x u^2 - h \\ \partial_x u^3 &= g, \\ \langle \nabla u^1, \ J \nabla u^2 \rangle &= 0 \\ \langle \nabla u^2, \ J \nabla u^3 \rangle &= 0. \end{aligned}$$

Letting $y \equiv \partial_t u^3$, $K \equiv \partial_t u^1$, $L \equiv \partial_t u^2$ and replacing them in (4) we obtain the following algebraic system in two unknowns K, L,

which possesses two real solutions: (i) $K_1 = L_1 = 0$ (ii) $K_2 = ghy(ga + y)^{-2}$, $L_2 = -hy^2(ga + y)^{-2}$.

For K=L=0 and $g\neq 0$ the system (1) has no solution, and a trivial solution exists provided $g\equiv h\equiv 0$.

In the non-trivial case $K = K_2(y, u)$, $L = L_2(y, u)$ determined by (ii), we apply the idea proposed by J. Tabov in [7] (see [8], [9] as well).

3. Involutive subdistributions

The Pfaff' system corresponding to (4) is

(6)
$$\omega^{1}(dz) \equiv ydu^{1} - Kdu^{3} = 0$$
$$\omega^{2}(dz) \equiv gdu^{2} + Kdu^{3} = 0$$
$$\omega^{3}(dz) \equiv du^{3} - ydt - gdx = 0,$$

where $z \equiv (x, t, y, u^1, u^2, u^3) \in \mathbf{R}^6$; the differential forms $\omega^j(dz)$ (j = 1, 2, 3) define a three-dimensional codistribution $\tilde{\theta}$. The vector-fields

(7)
$$\xi_1 = (0, 0, 1, 0, 0, 0), \quad \xi_2 = (0, 1, 0, K, L, y)$$
$$\xi_3 = (1, 0, 0, yy^{-1}K, -K, y),$$

annuling the forms $\omega^j(\xi_k) \equiv 0$ (j, k = 1, 2, 3) determine a three-dimensional distribution $\theta(z)$ which is their linear hull. Our next purpose is to investigate whether $\theta(z)$ has two-dimensional involutive subdistributions.

Lemma 2 (Compare with Th. 3 in J. Tabov [7]) For k = 1, 2, 3 there exists exactly one (up to a scalar multiplier) vector field $\eta = \eta_k$, satisfying the system

(8) $\omega^{i}(\eta) = 0$, $\partial \omega^{k}(\xi_{j}, \eta) = 0$ (i = 1, 2, 3; j = 1, 2, 3).

If the system (6) has a two-dimensional resolving distribution $\theta_1(z)$, then $\eta_k \in \theta_1(z)$.

The vector-fields $\eta_1, \eta_2, \eta_3 \in \theta(z)$ satisfying the systems (8), respectively are linearly dependent, and if $g \neq 0$ their rank equals 2.

Proof. Omitting the technical details, we write directly the possible solutions of that systems, respectively

$$\eta_1 = -gy^{-1}\xi_2 + \xi_3$$

$$\eta_2 = -g\xi_2 + y\xi_3$$

$$\eta_3 = K\xi_1 + \xi_3,$$

or written in six-dimensional coordinate basis $(\partial_x, \partial_t, \partial_y, \partial_{u^1}, \partial_{u^2}, \partial_{u^3})$,

(9)
$$\eta_1 = (K - y\partial_y K, -gy^{-1}(K - y\partial_y K), 0, 0, 0, 0)$$
$$\eta_2 = (y\partial_y K, -g\partial_y K, 0, 0, 0, 0)$$
$$\eta_3 = (1, 0, K, gy^{-1}K, -K, g).$$

Obviously, the vector-fields η_1 and η_2 are colinear.

Thus we obtain two linearly independent vector-fields (up to a multiplier) as follws:

(10)
$$\eta_1 = (-y, g, 0, 0, 0, 0), \quad \eta_2 = (1, 0, gK, gKy^{-1}, -K, g).$$

Theorem 1. If the system (6) possesses two-dimensional involutive subdistribution $\theta_1(z)$ of $\theta(z)$, then the vector-fields η_j (j=1,2) belong to $\theta_1(z)$.

P r o o f: reduces to check that η_j (j = 1, 2) satisfy the systems (8), respectively.

Theorem 2. The subdistribution $\theta_1(z)$ of $\theta(z)$ defined as the linear hull of η_i (j=1,2) is involutive.

Proof. The commutator of η_j (j=1,2) equals

$$[\eta_1, \eta_2] = (\partial_{u^1} g) K y^{-1} \eta_1.$$

Hence $[\eta_1, \eta_2] \in \theta_1(z)$, which proves Theorem 2.

Theorem 3. Let for the system (1) H1 and H2 hold. Since the system (2) is involutive and the conditions for the existence of implicit function are fulfilled, it follows that the system (2) has three functionally independent solutions $\Phi_i(t, x, y, u^1, u^2, u^3)$ (i = 1, 2, 3, 4), which form the system $\Phi_i(t, x, y, u^1, u^2, u^3) = \Phi_i(t_0, x_0, y_0, u^1_0, u^2_0, u^3_0)$ (i = 1, 2, 3, 4), specifying the implicit functions y = y(t, x), $u^j = u^j(t, x)$ (j = 1, 2, 3); thus $u(t, x) = (u^1(t, x), u^2(t, x), u^3(t, x))$ is an unique Riemann wave type solution for (1) with initial data $u^j(t_0, x_0) = u^j_0$ (j = 1, 2, 3), $y_0 = \partial_t u^3(t_0, x_0)$.

Proof. From Th. 1 and Th. 2 it follows that the system (4) has four functionally independent solutions $\Phi_i(t,x,y,u^1,u^2,u^3)$ (i=1,2,3,4). By the classical Pfaff theory, the implicit functions y,u^1,u^2,u^3 determined by the equations $\Phi_i(t,x,y,u^1,u^2,u^3) = \Phi_i(t_0,x_0,y_0,u^1_0,u^2_0,u^3_0)$ (i=1,2,3,4) give all the solutions of (4), and Theorem 3 is proved.

Since (2) is equivalent to the system

$$dx/dt = -yg^{-1}$$

$$dy/dt = -yK$$

$$du^{1}/dt = -K$$

$$du^{2}/dt = yKg^{-1}$$

$$du^{3}/dt = -y,$$

which possesses integrals

$$y = y_0 \exp(u^1 - u_0^1), \quad u^2 = u_0^2 - y_0 \int_{u_0^1}^{u^1} \exp(s - u_0^1)g^{-1}(s)ds,$$

and since K already depends solely on u^1 , u^3 , i.e. $K = K(u^1, u^3)$, we can reduce the problem of solving (11) to the equation

$$du^1/du^3 = K(u^1, u^3)y_0^{-1} \exp(u_0^1 - u^1).$$

The applied method for solving of the considered problem is applicable for more general systems of quasi-linear PDEs, with coefficients dependig on

both dependent and independent variables, and the Grundland's condition (3) can be replaced with another one, like this $F(x, t, u, u_x, u_t) = 0$. Then it makes possible to be obtained solutions not only of Riemann wave type, but with complete different properties.

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