

广义 Burgers 方程的对称分类及其约化

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摘要 利用李群方法对广义 Burgers 方程 $u_t + f(x, t)(u_x - u_{xx}) = 0$ 的对称分类及其约化作具体讨论, 其中 f 是关于自变量 x, u 的光滑函数, 得到了 $f(x, t)$ 的八种分类对称及相应的约化方程. 该结果对于广义 Burgers 方程精确解的研究有重要意义.

关键词 李对称, 无穷小生成元, 广义 Burgers 方程, 李群方法, 对称分类

DOI: 10.6052/1672-6553-2013-092

引言

1948年, 欧美学者 Johannes Burgers 首先用模型

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = \frac{\nu}{2} \frac{\partial^2 u}{\partial x^2}$$

来描述流体中的湍流. 人们对此方程的研究不断深入, 它也就成了描述对流-耗散流之间相互影响的最原始模型. 这个方程就被人们以 Johannes Burgers 的名字命名为“Burgers 方程”, 这里 $u = u(x, t)$. 广义的 Burgers 方程模式是一个重要的和普遍的非线性模式. 本文考虑广义 Burgers 方程

$$u_t + f(x, u)(u_x - u_{xx}) = 0 \quad (1)$$

其中 f 是关于自变量 x, u 的光滑函数.

前人用不同的方法对 Burgers 方程和广义 Burgers 方程诸多讨论. 文献[1, 2, 3, 4, 5]利用优化系统和李代数方法等对非粘性 Burgers 方程作具体的讨论; 文献[6, 7, 8, 9]对广义 Burgers 方程和 Burgers 方程作具体讨论. 本文主要是应用文献[10]的方法对(1)式进行对称分类及其约化, 得到了 $f(x, u)$ 的八种分类对称及相应的约化方程.

1 广义 Burgers 方程的对称分类

设方程(1)拥有的对称无穷小生成元为:

$$X = \xi(x, t, u) \frac{\partial}{\partial x} + \eta(x, t, u) \frac{\partial}{\partial t} + \varphi(x, t, u) \frac{\partial}{\partial u}$$

利用 PDE 的不变性的无穷小准则, 有

$$\varphi^t + f\varphi^x + (\xi f_x + \varphi f_u)u_x - f\varphi^{xx} -$$

$$(\xi f_x + \varphi f_u)u_{xx} = 0 \quad (2)$$

其中 u 满足(1), 由(2)式解得确定方程组并化简得

$$\xi_{uu} = 0 \quad (3)$$

$$\eta_u = \eta_x = \eta_{uu} = 0 \quad (4)$$

$$\varphi_t + f(x, u)\varphi_x - f(x, u)\varphi_{xx} = 0 \quad (5)$$

$$2f(x, u)\xi_u + 2f^2(x, u)\eta_{xu} = 0 \quad (6)$$

$$\varphi_{uu} - 2\xi_u - 2\xi_{xu} = 0 \quad (7)$$

$$-2f(x, u)\varphi_{xu} - \xi_t + f(x, u)\xi_x + f(x, u)\xi_{xx} = 0 \quad (8)$$

$$2f(x, u)\xi_x - f(x, u)\eta_t - \varphi f_u(x, u) - \xi f_x(x, u) = 0 \quad (9)$$

假设 $f_u \neq 0$, (9)可写为:

$$\varphi = \frac{f}{f_u}(2\xi_x - \eta_t) - \frac{f_x}{f_u}\xi \quad (10)$$

将(10)分为两种情况:

(i) $f = f_x$

(ii) $f \neq f_x$

讨论上述的第一种情况

当 $f = f_x$ 时, (10)变为

$$\varphi = \frac{f}{f_u}(2\xi_x - \eta_t - \xi) \quad (11)$$

这里 $\frac{f}{f_u}$ 只有三种可能, 其中当 $\frac{f}{f_u} = 0$ 时, 对方程的讨论没有意义. 我们只对如下两种情况进行讨论:

$$\frac{f}{f_u} = c \quad (12)$$

$$\frac{f}{f_u} = g(u) \tag{13}$$

其中 c 为非零常数.

在(12)中,我们得到 f 关于 x, u 的函数

$$f(x, u) = e^{x + \frac{1}{c}u + k_1}$$

k_1 为任意常数. 则(11)变为

$$\varphi = c(2\xi_x - \eta_t - \xi) \tag{14}$$

将(14)代入(4)~(9),解方程组得

$$\xi = c_1$$

$$\eta(t) = c_2t + c_3$$

$$\varphi = c(-c_2 - c_1)$$

其中 $c_i, i = 1, 2, 3$, 是任意常数.

所以方程(1)的 Lie 对称生成元为

$$X = c_1 \frac{\partial}{\partial x} + (c_2t + c_3) \frac{\partial}{\partial t} - c(c_2 + c_1) \frac{\partial}{\partial u}$$

则方程(1)有 3 个有限维对称

$$\begin{cases} X_1 = \frac{\partial}{\partial x} - c \frac{\partial}{\partial u} \\ X_2 = t \frac{\partial}{\partial t} - c \frac{\partial}{\partial u} \\ X_3 = \frac{\partial}{\partial t} \end{cases} \tag{15}$$

当(13)成立时,(11)可写为

$$\varphi = g(u)(2\xi_x - \eta_t - \xi) \tag{16}$$

因(7)得 $\varphi_{uu} = 0$, 所以设 $g(u) = e_1u + e_2, (e_1 \neq 0, e_2$

为任意常数), 即

$$\varphi = (e_1u + e_2)(2\xi_x - \eta_t - \xi) \tag{17}$$

那么 $\frac{f_u}{f} = \frac{1}{e_1u + e_2}$, 通过积分得

$$f(x, u) = e^{x+k_1}(e_1u + e_2)^{\frac{1}{e_1}}$$

k_1 为任意常数. 将(17)代入(4)~(9)中,解方程组得

$$\xi = c_1$$

$$\eta(t) = c_2t + c_3$$

$$\varphi = (e_1u + e_2)(-c_2 - c_1)$$

其中 $c_i, i = 1, 2, 3$, 是任意常数.

讨论上述的第二种情况

在情况二中,我们将它分为十六种情况进行讨论,其中部分情况不符合条件,对符合条件的做具体分析. 分类具体如下(主要是在(10)中进行分类)

第一种: $\frac{f}{f_u} = c \quad \frac{f_x}{f_u} = l \quad (c \neq l)$

第二种: $\frac{f}{f_u} = c \quad \frac{f_x}{f_u} = \lambda(x)$

第三种: $\frac{f}{f_u} = cu \quad \frac{f_x}{f_u} = lu$

第四种: $\frac{f}{f_u} = cu \quad \frac{f_x}{f_u} = \lambda(x)u$

第五种: $\frac{f}{f_u} = \lambda(x) \quad \frac{f_x}{f_u} = cu$

第六种: $\frac{f}{f_u} = \lambda(x) \quad \frac{f_x}{f_u} = \lambda(x)u$

综上:符合条件的只有六种情况,我们只对如上六种情况进行分析,分别对方程求其对称(计算方法同上).

表 1 两种情况的所有对称分类结果

Table 1 All the symmetry classification results of two cases

Classification	Species	$f(x, u)$	Symmetry		
$f = f_x$	I	$f = e^{x + \frac{1}{c}u + k_1}$	$X_1 = \frac{\partial}{\partial x} - c \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} - c \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
	II	$f = e^{x+k_1}(e_1u + e_2)^{\frac{1}{e_1}}$	$X_1 = \frac{\partial}{\partial x} - (e_1u + e_2) \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} + (-e_1u - e_2) \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
$f \neq f_x$	①	$f = e^{\frac{u}{c} + \frac{1}{c}x + k_1}$	$X_1 = \frac{\partial}{\partial x} - l \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} - c \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
	②	$f = e^{\frac{u}{c} + e^{\frac{1}{c}x + k_1}}$	$X_1 = \frac{\partial}{\partial x} - e^{x+k_1} \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} - \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
	③	$f = u^{\frac{1}{c}} e^{\frac{1}{c}x + k_1}$	$X_1 = \frac{\partial}{\partial x} - lu \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} - cu \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
	④	$f = -u^{\frac{1}{c}} (\frac{c}{x + ck_1})$	$X_1 = t \frac{\partial}{\partial t} - cu \frac{\partial}{\partial u}$	$X_2 = \frac{\partial}{\partial t}$	
	⑤	$f = k_2 e^{\frac{u}{c} + k_1}$	$X_1 = \frac{\partial}{\partial x} + u \frac{\partial}{\partial u}$	$X_2 = t \frac{\partial}{\partial t} - e^{x+k_2} \frac{\partial}{\partial u}$	$X_3 = \frac{\partial}{\partial t}$
	⑥	$f = k_2 e^{(x+k_1)u}$	$X_1 = \frac{\partial}{\partial t}$		

经过以上两种情况的讨论, 计算出两种情况的所有对称结果如表 1.

这里 c, l 是不相等的非零常数, k_1, k_2 为任意常数

2 广义 Burgers 方程的对称约化

讨论上述的第一种情况

计算 (15) 对称向量 X_1 对应的方程约化, 它的特征方程为

$$\frac{dx}{1} = \frac{dt}{0} = \frac{du}{-c}$$

得不变量 $t = \theta, u = -cx + q$, 其中 θ, q 为任意常数.

令 $q = h(\theta)$, 则 $u = -cx + h(t)$, 将 u 代入 (1), $h(t)$ 满足

$$h_t - ce^{\frac{1}{c}h+k_1} = 0$$

计算 (15) 对称向量对应的方程约化, 它的特征方程为

$$\frac{dt}{1} = \frac{du}{-c} = \frac{dx}{0}$$

得不变量 $x = \theta, u = \ln \frac{q}{t^c}$, 其中 θ, q 为任意常数, 令

$q = h(\theta)$, 则 $u = \ln \frac{h(x)}{t^c}$, 将 u 代入 (1), 即 $h(x)$ 满足

$$c - e^{x+k_1} h^{\frac{1}{c}} \left(\frac{h_x}{h} - \frac{h_{xx}}{h} + \frac{h_x^2}{h^2} \right) = 0$$

根据如上的计算方法对剩余七种进行计算, 对情况 (i)、(ii) 的所有分类的部分对称对应的约化方程具体如下 (表 2).

表 2 两种情况中部分对称对应的约化方程

Table 2 Partially symmetrical corresponding reduced equation in two cases

Species	Symmetric vector X_1 corresponds to the reduced equation	Symmetric vector X_2 corresponds to the reduced equation
I	$h_t - ce^{\frac{1}{c}h+k_1} = 0$	$c - e^{x+k_1} h^{\frac{1}{c}} \left(\frac{h_x}{h} - \frac{h_{xx}}{h} + \frac{h_x^2}{h^2} \right) = 0$
II	$\frac{h_t}{e_1} + e^{k_1} h e_1^{\frac{1}{c}+1} (-1 - e_1) = 0$	$e_1 h + e^{x+k_1} h e_1^{\frac{1}{c}} (h_{xx} - h_x) = 0$
①	$h_t - le^{\frac{1}{c}h+k_1} = 0$	$c - h^{\frac{1}{c}} e^{\frac{1}{c}h+k_1} \left(\frac{h_x}{h} - \frac{h_{xx}}{h} + \frac{h_x^2}{h^2} \right) = 0$
②	$h(t) = k_3 (k_3 \text{ is arbitrary constants})$	$1 - e^{x+k_1} (h_x - h_{xx} + \frac{h_x^2}{h}) = 0$
③	$h_t - h^{\frac{1}{c}+1} e^{k_1} (l + l^2)$	$ch - h^{\frac{1}{c}} e^{\frac{1}{c}h+k_1} (h_x - h_{xx}) = 0$
④	$h + h^{\frac{1}{c}} \frac{1}{x + ck_1} (h_x - h_{xx}) = 0$	$h^{\frac{1}{c}} \frac{1}{x + ck_1} (h_{xx} - h_x) = 0$
⑤	$h(t) = k_3 (k_3 \text{ is arbitrary constants})$	$e^{x+k_1} - k_2 e^{\frac{h}{c}+k_1} (h_x - h_{xx})$
⑥	$k_2 e^{(x+k_1)h} (h_x - h_{xx}) = 0$	

其中对称向量 X_3 对应的约化方程与情况 ④,

⑥ 中对称向量 X_2, X_1 的计算过程类似.

3 总结

本文主要是用李群方法对如上广义 Burgers 方程的系数函数进行分类, 得到其对应的对称及约化方程, 这些结果, 有利于我们进一步研究方程的精确解. 对称分类问题是该领域的难点问题, 由于此方程的系数函数中含有两个自变量, 计算过程相对简单, 对于系数函数含有多个自变量的未知函数的方程的对称分类问题, 还有待于我们进一步研究.

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SYMMETRY CLASSIFICATIONS AND REDUCTIONS FOR GENERALIZED BURGERS EQUATION

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Abstract Symmetry classifications and reductions for generalized Burgers equation $u_t + f(x, t)(u_x - u_{xx}) = 0$ were discussed specifically by using Lie group method, where f is the smooth function of x, u . And we obtained eight categories classified symmetry and the corresponding reduced equation of $f(x, t)$. The results provide reference for the exact solutions of the generalized Burgers equation study.

Key words Lie symmetry, infinitesimal generator, generalized Burgers equation, Lie group methods, symmetry classification