Conserved Quantities for the General Linear Heat Equation

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ABSTRACT

In this paper, conserved quantities are computed for a class of evolution equation by using the partial Noether approach [2]. The partial Lagrangian approach is applied to the considered equation, infinite many conservation laws are obtained depending on the coefficients of equation for each *n*. These results give potential systems for the family of considered equation, which are further helpful to compute the exact solutions.

.**Keywords:**   Partial Noether approach, Partial Lagrangian, Conserved quantity.

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1 Introduction

The (1+1)-dimensional equation of the form ([3] and reference therein):

$$u_t = a(t,x_1)u_{x_1 x_1} + f(t,x_1) \tag{1}$$

represents one dimensional thermal processes in quiescent media. It also describes the solids with constant thermal diffusivity in the presence of a volume thermal source dependent on space coordinate and time.

The equation of the form ([3] and reference therein):

$$u_t = a(t,x_1)u_{x_1 x_1} + b(t,x_1)u_{x_1} + c(t,x_1)u + f(t,x_1) \tag{2}$$

plays a vital role in physics. The homogenous form with $b=0$ discusses mass transfer in a quiescent medium with a first-order volume chemical reaction. It also explains the thermal processes and heat transfer in one dimensional rod whose lateral surface exchanges heat with ambient medium having constant temperature. For $c=0$, Eq. (2) describes the non-stationary problems of convective mass transfer in a continues medium that moves with a constant velocity where f represents absorption or release of substance.

The following equation ([3] and reference therein):

$$u_t = a(t,r)(u_{rr} + \frac{1}{r}u_r) + f(t,r) \tag{3}$$

explains the heat transfer in a plane, where f is proportional to amount of heat released per unit time in the volume. Eq. (3) also represents thermal processes having axial symmetry while unsteady thermal processes with central symmetry is described by:

$$u_t = a(t,r)(u_{rr} + \frac{2}{r}u_r) + f(t,r). \tag{4}$$

The models (1) to (4) are included in the equation of the form:

$$u_{x_0} = \sum_{j=1}^{n} \sum_{i=1}^{n} (a_{ii}u_{x_ix_i} + a_{ij}u_{x_ix_j} + a_iu_{x_i}) + cu + f, \quad a_{ii} \neq 0, \quad i<j, \tag{5}$$

where a_{ii}, a_{ij}, a_i, c and f are the smooth functions of independent variables $(x_0, x_1, x_2, \cdots x_n)$ and u is considered as dependent variable. It is important to note here that conservation laws of Eqs. (1)-(4) cannot be computed by using the results given in [1] because of the smooth function f. Hence it is meaningful to discuss the Eq. (5) by means of partial Noether approach. In the next section, we will present the main results.

2 Main Result

In this section, we will present the conserved quantities of Eq. (5). It should be noted that Eq. (5) belongs to the non-variational problem and thus does not admit a standard Lagrangian but it does have a partial Lagrangian viz.

$$L = \sum_{j=1}^{n} [\sum_{i=1}^{n} (\frac{a_{ii}u_{x_i}^2}{2} + \frac{a_{ij}u_{x_i}u_{x_j}}{2})], \quad i<j \tag{6}$$

and associated partial Euler-Lagrange equation is

$$\frac{\delta L}{\delta u} = \sum_{j=1}^{n} [\sum_{i=1}^{n} (a_i - (a_{ii})_{x_i} - \frac{(a_{ij})_{x_j}}{2})u_{x_i}] - u_{x_0} + cu + f, \tag{7}$$

where

$$\frac{\delta}{\delta u} = \frac{\partial}{\partial u} - \sum_{i=0}^{n} D_{x_i} \frac{\partial}{\partial u_{x_i}} \cdots, \tag{8}$$

while

$$D_{x_i} = \frac{\partial}{\partial x_i} + u_{x_i} \frac{\partial}{\partial u} + u_{x_ix_i} \frac{\partial}{\partial u_{x_i}} + u_{x_ix_j} \frac{\partial}{\partial u_{x_j}} + \cdots. \tag{9}$$

The partial Noether equation is:

$$X^{[1]}L + L(\sum_{i=0}^{n} D_{x_i}\xi_{x_i}) = (\phi - \sum_{i=0}^{n} D_{x_i}\xi_{x_i})\frac{\delta L}{\delta u} + \sum_{i=0}^{n} D_{x_i}B^i, \tag{10}$$

where B^i's are known as the gauge terms, while $X^{[1]}$ is the first prolongation of the generator X and defined as

$$X^{[1]} = \sum_{i=0}^{n} \xi^i \frac{\partial}{\partial x_i} + \phi \frac{\partial}{\partial u} + \sum_{i=0}^{n} \phi^{x_i} \frac{\partial}{\partial u_{x_i}} + \dots. \tag{11}$$

Using Eq. (6) and Eq. (7) in Eq.(10) one can get an over-determined system of linear PDEs which gives

$$\xi^i = 0, \quad i=1,2,\cdots,n \ and \ \phi=\phi(x_0, x_1, \ldots, x_n)$$

The conserved vectors [2] for Eq. (5) are

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$$T^0 = \phi u + \alpha^0,$$

$$T^i = \sum_{j=1}^{n}[\{(a_{ii})_{x_i} - a_i + \frac{(a_{ij})_{x_j}}{2}\}\phi u + a_{ii}(\phi_{x_i}u - \phi u_{x_i}) + + \frac{a_{ij}}{2}(\phi_{x_j}u - \phi u_{x_j})] + \alpha^i, \quad i < j, \quad i = 1,2...,n,$$

where ϕ satisfies the following system of PDEs

$$\phi_{x_0} + \sum_{j=1}^{n}\sum_{i=1}^{n}[(a_{ii}\phi_{x_ix_i} + a_{ij}\phi_{x_ix_j}) + (2(a_{ii})_{x_i} - a_i + (a_{ij})_{x_j})\phi_{x_j} + ((a_{ii})_{x_ix_i} - (a_i)_{x_i} + (a_{ij})_{x_ix_j} + c)\phi] = 0, \quad i < j,$$

while

$$\sum_{i=0}^{n}\alpha^i_{x_i} + f\phi = 0.$$

For Eq. (5), an infinite number of conserved vectors are obtained.

3 Conclusions

A special type of (1+n)-dimensional linear evolution equation was considered. Conserved quantities using the partial Lagrangian approach was derived in terms of the coefficients of the discussed equation. An infinite number of conserved quantities were computed for the considered equation.

Acknowledgement

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