Symmetry Group of Țîțeica Surfaces PDE

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Abstract

Using the theory of the symmetry groups for PDEs of order two ([7], [17], [20]), one finds the symmetry group \( G \) associated to Țîțeica surfaces PDE. One proves that Monge-Ampère-Țîțeica PDE which is invariant with respect to \( G' \), where \( G' \) is the maximal solvable subgroup of the symmetry group \( G \), is just the PDE of Țîțeica surfaces. One studies the inverse problem and one shows that the Țîțeica surfaces PDE is an Euler-Lagrange equation. One determines the variational symmetry group of the associated functional, and one obtains the conservation laws associated to the Țîțeica surfaces PDE. One finds some group-invariant solutions of the Țîțeica surfaces PDE. All these results show that Țîțeica surfaces theory is strongly related to variational problems, and hence it is a subject of global differential geometry.

Mathematics Subject Classification: 58G35, 53C99, 35A15
Key-words: symmetry group of Țîțeica PDE, criterion of infinitesimal invariance, inverse problem for Țîțeica PDE, Țîțeica Lagrangian, conservation law.

1 Introduction

The symmetry group (or strong symmetry group [19]) associated to a PDE is a Lie group of local transformations which change the solutions of the equation into its solutions. The theory of symmetry groups has a big importance in Geometry, Mechanics and Physics ([3],[9],[11],[13],[14],[17],[21],[25]). We apply this theory in the case of Țîțeica surfaces PDE in Geometry, determining the symmetry group, some group-invariant solutions, a Țîțeica Lagrangian, and conservation laws.

The centroaffine invariant

\[
I = \frac{K}{d^2},
\]

where \( K \) is the Gauss curvature of a surface \( \Sigma \) and \( d \) is the distance from the origin to the tangent plane at an arbitrary point of \( \Sigma \), was introduced by Țîțeica ([22]). A surface \( \Sigma \) for which the ratio \( \frac{K}{d^2} \) is constant, is called Țîțeica surface.

For the application of the theory of symmetry groups ([17],[20]), we shall consider the case in which \( \Sigma \) is a simple surface, being given by an explicit Cartesian equation

\[
\Sigma : \quad u = f(x,y),
\]
where \( f \in C^2(D) \) and \( D \subset \mathbb{R}^2 \) is a domain. In this case, the Gauss curvature of the surface \( \Sigma \) is

\[
K = \frac{u_{xx}u_{yy} - u_{xy}^2}{(1 + u_x^2 + u_y^2)^2},
\]
and the distance from the origin to the tangent plane at an arbitrary point of \( \Sigma \) is

\[
d = \frac{|xu_x + yu_y - u|}{\sqrt{1 + u_x^2 + u_y^2}}.
\]

Given the nonzero function \( I \) (centroaffine invariant), the condition

\[
\frac{K}{\partial I} = I
\]

transcribes like a PDE

\[ (1) \quad u_{xx}u_{yy} - u_{xy}^2 = I(xu_x + yu_y - u)^4. \]

Moreover, the conditions \( d, K \neq 0 \) are equivalent to

\[ (2) \quad xu_x + yu_y - u \neq 0, \quad u_{xx}u_{yy} - u_{xy}^2 \neq 0. \]

One proves that the symmetry group \( G \) of PDE (1), with \( I = \text{constant} \), is the unimodular subgroup of the centroaffine group.

PDE (1) is a Monge-Ampère equation

\[ (3) \quad u_{xx}u_{yy} - u_{xy}^2 = H(x, y, u, u_x, u_y). \]

Therefore PDE (3) will be called \textit{Monge-Ampère - Titeica equation}.

## 2 Symmetry group of a PDE of order two

Let \( D \) be an open set in \( \mathbb{R}^2 \) and \( u \in C^2(D) \). The function \( u^{(2)} : D \to U^{(2)} = U \times U_1 \times U_2, \)

\[
u^{(2)} = (u; u_x, u_y; u_{xx}, u_{xy}, u_{yy})
\]
is called the prolongation of order two of the function \( u \).

The total space \( D \times U^{(2)} \) whose coordinates represent the independent variables, the dependent variable and the derivatives of dependent variable till the order two, is called jet space of order two of the base space \( D \times U \).

We consider the PDE of order two

\[ (4) \quad F(x, y, u^{(2)}) = 0, \]
where \( F : D \times U^{(2)} \to \mathbb{R} \) is a differentiable function.

**Definition 1.** PDE (4) is called of maximal rank if the associated Jacobi matrix

\[
J_F(x, y, u^{(2)}) = (F_x, F_y; F_u; F_{u_x}, F_{u_y}; F_{u_{xx}}, F_{u_{xy}}, F_{u_{yy}})
\]
has rank 1 on the set described by the equation \( F(x, y, u^{(2)}) = 0. \)
In this case the set
\[ S = \{(x, y, u^{(2)}) \in D \times U^{(2)} | F(x, y, u^{(2)}) = 0\} \]
is a hypersurface.

**Definition 2.** The symmetry group of PDE (4) is a group of local transformations \( G \) acting on an open set \( M \subset D \times U \) with the properties:
- (a) if \( u = f(x, y) \) is a solution of the equation and if \( g \cdot f \) has sense for \( g \in G \), then \( v = g \cdot f(x, y) \) is also a solution.
- (b) any solution of the equation can be obtained by a DE associated to PDE (hence any solution is \( G \)-invariant \( g \cdot f = f, \forall g \in G \)).

**Definition 3.** Let
\[ X = \zeta(x, y, u) \frac{\partial}{\partial x} + \eta(x, y, u) \frac{\partial}{\partial y} + \phi(x, y, u) \frac{\partial}{\partial u} \]
be a \( C^\infty \) vector field on an open set \( M \subset D \times U \). The prolongations of order one respectively two of the vector field \( X \) are the vector fields
\[ px^{(1)} X = X + \Phi^x \frac{\partial}{\partial u_x} + \Phi^y \frac{\partial}{\partial u_y}, \]
\[ px^{(2)} X = px^{(1)} X + \Phi^{xx} \frac{\partial}{\partial u_{xx}} + \Phi^{xy} \frac{\partial}{\partial u_{xy}} + \Phi^{yy} \frac{\partial}{\partial u_{yy}}, \]
where
\[ \Phi^x = \phi_x + (\phi_u - \zeta_x)u_x - \eta_x u_y - \zeta_u u_x^2 - \eta_u u_y, \]
\[ \Phi^y = \phi_y - \zeta_y u_x + (\phi_u - \eta_y)u_y - \zeta_u u_x u_y - \eta_u u_y^2 \]
and respectively
\[ \Phi^{xx} = \phi_{xx} + (2\phi_u - \zeta_x)u_x - \eta_{xx} u_y + (\phi_{uu} - 2\zeta_{uu})u_x^2 - 2\eta_{ux} u_x u_y - 3\zeta_{ux} u_x u_y - 2\eta_{uy} u_x u_y, \]
\[ \Phi^{xy} = \phi_{xy} + (\phi_{uy} - \zeta_x)u_x + (\phi_x - \eta_{xy})u_y - \zeta_y u_x^2 + (\phi_u - \zeta_x u_x - \eta_y)u_y - \zeta_{ux} u_y - \eta_u u_x^2 - \eta_{uu} u_x u_y - \zeta_{uy} u_x u_y - \eta_{uu} u_y^2, \]
\[ \Phi^{yy} = \phi_{yy} + (2\phi_{uy} - \zeta_y)u_y - \zeta_y u_x^2 + (\phi_u - 2\eta_{uy})u_y^2 - 2\zeta_y u_x u_y - \eta_{uy} u_x u_y - \zeta_{uu} u_y^2 + \eta_{uu} u_y^2 - \eta_{uu} u_x^2 - \eta_{uu} u_y^2, \]

For the determination of the symmetry group of PDE (4) is used the following criterion of infinitesimal invariance [17].

**Theorem 1.** Let
be a PDE of maximal rank defined on an open set \( M \subset D \times U \). If \( G \) is a local group of transformations on \( M \) and

\[
p_{\mu(2)}X[F(x,y,u^{(2)})] = 0 \quad \text{whenever} \quad F(x,y,u^{(2)}) = 0,
\]

for every infinitesimal generator \( X \) of \( G \), then \( G \) is a symmetry group of the considered equation.

**Proposition 1.** If PDE (4) defined on \( M \subset D \times U \) is of maximal rank, then the set of infinitesimal symmetries of the equation forms a Lie algebra on \( M \). Moreover, if this algebra is finite-dimensional, then the symmetry group of PDE is a Lie group of local transformations on \( M \).

**Algorithm for determination of the symmetry group \( G \) of PDE (4):**
- one considers the field \( X \) on \( M \) and its prolongations of the first and second order, and one writes the infinitesimal invariance condition (6);
- one eliminates any dependence between partial derivatives of the function \( u \) using the given PDE;
- one writes the condition (6) like a polynomial in the partial derivatives of \( u \), and we identify this polynomial with zero;
- it follows a PDEs system in the unknown functions \( \zeta, \eta, \phi \), and the solution of this system defines the symmetry group of PDE (4).

### 3 Symmetry group of Titeica surfaces PDE

We consider the Titeica surfaces PDE,

\[
(1') \quad u_{xx}u_{yy} - u_{xy}^2 = \alpha(xu_x + yu_y - u)^3, \quad \alpha \in \mathbb{R}^-
\]

with the conditions (2), which assure the maximal rank.

Let

\[
X = \zeta(x,y,u) \frac{\partial}{\partial x} + \eta(x,y,u) \frac{\partial}{\partial y} + \phi(x,y,u) \frac{\partial}{\partial u}
\]

be a \( C^\infty \) vector field on the open set \( M \subset D \times U \). In the case of PDE (1'), the condition (6) becomes

\[
-4\alpha \zeta u_x(xu_x + yu_y - u)^3 - 4\alpha \eta u_y(xu_x + yu_y - u)^3 + 4\alpha \phi(xu_x + yu_y - u)^3 - \\
-4\alpha x\Phi^x(xu_x + yu_y - u)^3 - 4\alpha y\Phi^y(xu_x + yu_y - u)^3 + \Phi^{xx}u_{xy} - \\
-2\Phi^{xy}u_{xy} + \Phi^{yy}u_{xx} = 0.
\]

Replacing the functions \( \Phi^x, \Phi^y, \Phi^{xx}, \Phi^{xy}, \Phi^{yy} \) given by the relations (5) and eliminating any dependence between partial derivatives of the function \( u \) (determined by the PDE (1')), we obtain

\[
-u_{xx}u_{yy} + u_xu_{xx}(x\phi_{yy} + u_{\zeta yy}) + u_yu_{xx}(y\phi_{yy} - 2u\phi_{uy} + 2u_{\eta_{yy}}) - \\
xu_x^2u_{xx}\zeta_{yy} + u_xu_yu_{xx}(u\zeta_{uy} - y\zeta_{yy} + 2x\phi_{uy} - x\eta_{yy}) +
\]
\[ u_y^2 u_{xx}(2y\phi_{uy} - u\phi_{uu} - y\eta_{yy} + 2u\eta_{uy}) - xu_y^2 u_{yy}u_{xxy} = +u_x u_y^2 u_{xx}(u\zeta_{uu} - y\zeta_{uy} + x\phi_{uu} - 2y\eta_{uy}) + u_y^3 u_{xxx}(\phi_{uu} - 2y\phi_{uy} + u\eta_{uu}) - xu_x u_y^2 u_{xxx} = -xu_x u_y^2 u_{xxx} - u_x u_y^3 u_{xxx}(x\eta_{uu} + y\zeta_{uu}) - yu_x^3 u_{xxx}\eta_{uu} + 2u\eta_{uy}\phi_{xy} + +2u_x u_y(\eta_{uu} - xu_x u_y - u\zeta_{xy}) + 2u_y u(\phi_{uu} - xu_x u_y - y\zeta_{xy} - u\eta_{uu}) + +xu_x u_y(\phi_{uu} - xu_x u_y - y\zeta_{xy} + u\eta_{uu}) + 2u_x u_y^2 u_{xy}(y\zeta_{uu} + y\eta_{uy} + xu_{xx} - u\eta_{uu} - y\phi_{uu}) + +2yu_y^3 u_{xy}\eta_{uu} + 2xu_x u_y^2 u_{xy}(y\zeta_{uu} + x\eta_{uu}) + +yu_y^3 u_{xy}\eta_{uu} - u_y u_{yy}(x\phi_{xx} + u\phi_{uu} - x\zeta_{xx} + 2u\zeta_{xu}) + +2yu_y(2\phi - 2x\phi_x + 2y\phi_y - u(\phi_u - \zeta_x - \eta_y)) + +yu_y^3 u_{xy}\eta_{uu} - u_y u_{yy}(2\phi - 2x\phi_x - 2y\phi_y - u(\phi_u - \zeta_x - \eta_y)) + y(\eta_y - \zeta_x - \phi_u - 2u\eta_{uy} + 2u_x u_y(2\phi - 2x\phi_x + 2y\phi_y - u(\phi_u - \zeta_x - \eta_y)) - 2u_x u_{xx} u_{yy}(2\phi - 2y\phi_x + x(\phi_u - \zeta + \eta_y) - 2u\zeta_u) - 2u_y u_{xx} u_{yy}(2\eta - 2x\eta_x + y(\phi_u + \zeta_x - \eta_y) - 2u\eta_{uu} = 0.

Looking at this condition as a polynomial in the partial derivatives of the function \( u \), and identifying with the polynom zero, we obtain the PDE system

\[
\begin{align*}
\zeta_{xy} &= 0, & \zeta_{yy} &= 0, & \zeta_{uu} &= 0, & \zeta_{uy} &= 0, \\
\eta_{xx} &= 0, & \eta_{yy} &= 0, & \eta_{uu} &= 0, & \eta_{ux} &= 0, \\
\phi_{xx} &= 0, & \phi_{yy} &= 0, & \phi_{uy} &= 0, & \phi_{uy} &= 0, \\
\phi_{uu} &= 2\eta_{uy}, & \phi_{ux} &= \eta_{uu}, & \phi_{uy} &= \zeta_x, & 2\phi_{xx} &= \zeta_x, \\
2\phi - 2x\phi_x - 2y\phi_y - u(\phi_u - \zeta_x - \eta_y) &= 0, \\
2\zeta - 2y\zeta_y - x(\zeta_x - \phi_u - \phi_u - 2u\zeta_u & = 0, \\
2\eta - 2x\eta_x + y(\phi_u + \zeta_x - \eta_y) - 2u\eta_{uu} & = 0, 
\end{align*}
\]

whose solution defines the symmetry group of the equation (1'). The general solution of this PDE system is

\[
\begin{align*}
\zeta(x, y, u) &= C_1 x + C_3 y + C_4 u, \\
\eta(x, y, u) &= C_5 x + C_2 y + C_6 u, \\
\phi(x, y, u) &= C_7 x + C_8 y - (C_1 + C_2) u,
\end{align*}
\]
where \( C_1, \ldots, C_8 \in \mathbb{R} \), and consequently the infinitesimal generator of the symmetry group \( G \) is

\[
X = C_1 \left( x \frac{\partial}{\partial x} - u \frac{\partial}{\partial u} \right) + C_2 \left( y \frac{\partial}{\partial y} - u \frac{\partial}{\partial u} \right) + C_3 \frac{\partial}{\partial x} + C_4 \frac{\partial}{\partial x} + C_5 x \frac{\partial}{\partial y} + C_6 u \frac{\partial}{\partial y} + C_7 x \frac{\partial}{\partial u} + C_8 y \frac{\partial}{\partial u}
\]

\[ + C_9 x \frac{\partial}{\partial y} + C_6 u \frac{\partial}{\partial y} + C_7 x \frac{\partial}{\partial u} + C_8 y \frac{\partial}{\partial u} \]

**Theorem 2.** The Lie algebra \( \mathfrak{g} \) of the symmetry group \( G \) associated to Tițeica surfaces PDE is generated by the vector fields

\[
X_1 = x \frac{\partial}{\partial x} - u \frac{\partial}{\partial u}, \quad X_2 = y \frac{\partial}{\partial y} - u \frac{\partial}{\partial u}, \quad X_3 = y \frac{\partial}{\partial x}, \quad X_4 = u \frac{\partial}{\partial x},
\]

\[
X_5 = x \frac{\partial}{\partial y}, \quad X_6 = u \frac{\partial}{\partial y}, \quad X_7 = x \frac{\partial}{\partial u}, \quad X_8 = y \frac{\partial}{\partial u}
\]

and \( G \) is the unimodular subgroup of centroaffine group.

The constants of the structure of the Lie algebra of the group \( G \) are finding from the table

<table>
<thead>
<tr>
<th>([\ldots])</th>
<th>( X_1 )</th>
<th>( X_2 )</th>
<th>( X_3 )</th>
<th>( X_4 )</th>
<th>( X_5 )</th>
<th>( X_6 )</th>
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</tr>
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<tbody>
<tr>
<td>( x )</td>
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<td>0</td>
<td>(-X_3)</td>
<td>(-2X_4)</td>
<td>(-X_5)</td>
<td>(-2X_6)</td>
<td>2(X_7)</td>
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<tr>
<td>( x )</td>
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<td>0</td>
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<td>(-2X_4)</td>
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<td>(-2X_6)</td>
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<tr>
<td>( X_8 )</td>
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<td>(-X_3)</td>
<td>(-2X_4)</td>
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</tr>
</tbody>
</table>

Now we shall study the converse of the Theorem 2: given the Lie group \( G \) of transformations, determine the most general Monge-Ampère-Tițeica PDE which admits \( G \) like group of symmetries. This implies the using of a maximal chain of Lie subalgebras of the algebra \( \mathfrak{g} \) of the group \( G \), in the case in which \( \mathfrak{g} \) is solvable.

Since the Lie algebra \( \mathfrak{g} \) of the symmetry group \( G \) is not solvable, one considers the maximal solvable Lie subalgebra \( \mathfrak{g}' \), described by the vector fields \( X_1, X_2, X_3, X_7 \). Denote \( G' \subset G \) the corresponding subgroup.

**Theorem 3.** The PDE of type Monge-Ampère-Tițeica of maximal rank, which admits \( G' \) like group of symmetry, is a PDE of type Tițeica.

**Proof.** We consider the maximal chain of Lie subalgebras of the Lie algebra \( \mathfrak{g}' \),

\[
\{ X_8 \} \subset \{ X_3, X_8 \} \subset \{ X_3, X_7 \} \subset \{ X_1, X_3, X_7 \} \subset \{ X_1, X_2, X_3, X_7 \}.
\]

We impose the condition that PDE (3) to be invariant with respect to every of these subalgebras, denoting

\[
F = u_{xx} u_{yy} - u_{xy}^2 - H(x, y, u, u_x, u_y).
\]
1) We start with \( \{ X_8 \} \): \( X_8 = y \frac{\partial}{\partial u} \) and \( pr^{(2)} X_8 = y \frac{\partial}{\partial u} + \frac{\partial}{\partial u} \).

The condition (6) implies \( pr^{(2)} X_8 (F) = 0 \). It follows

\[
F = u_{xx}u_{yy} - u_{xy}^2 - H_1(x, y, u_x, u_y - u).
\]

2) If we use \( \{ X_3, X_8 \} \): \( X_3 = y \frac{\partial}{\partial x} \) and

\[
pr^{(2)} X_3 = \frac{\partial}{\partial x} - u_x \frac{\partial}{\partial u} - u_{xx} \frac{\partial}{\partial u_{xy}} - 2u_{xy} \frac{\partial}{\partial u_{yy}},
\]

then we obtain

\[
F = u_{xx}u_{yy} - u_{xy}^2 - H_2(y, u, u_x, xu_x + yu_y - u).
\]

3) For \( \{ X_3, X_7 \} \): \( X_7 = x \frac{\partial}{\partial u} \) and \( pr^{(2)} X_7 = x \frac{\partial}{\partial u} + \frac{\partial}{\partial u_x} \),

we find

\[
F = u_{xx}u_{yy} - u_{xy}^2 - H_3(y, xu_x + yu_y - u).
\]

4) For \( \{ X_1, X_3, X_7 \} \): \( X_1 = x \frac{\partial}{\partial x} - u \frac{\partial}{\partial u} \), with

\[
pr^{(2)} X_1 = \frac{x}{\partial x} - u \frac{\partial}{\partial u} - 2u_x \frac{\partial}{\partial u_x} - u_y \frac{\partial}{\partial u_y} - 3u_{xx} \frac{\partial}{\partial u_{xx}} - 2u_{xy} \frac{\partial}{\partial u_{xy}} - u_{yy} \frac{\partial}{\partial u_{yy}}.
\]

we get

\[
F = u_{xx}u_{yy} - u_{xy}^2 - (xu_x + yu_y - u)^4 H_4(y).
\]

5) Finally, \( \{ X_1, X_2, X_3, X_7 \} \): \( X_2 = y \frac{\partial}{\partial y} \) and

\[
pr^{(2)} X_2 = y \frac{\partial}{\partial y} - u \frac{\partial}{\partial u} - u_x \frac{\partial}{\partial u_x} - 2u_y \frac{\partial}{\partial u_y} - u_{xx} \frac{\partial}{\partial u_{xx}} - 2u_{xy} \frac{\partial}{\partial u_{xy}} - 3u_{yy} \frac{\partial}{\partial u_{yy}}.
\]

imply

\[
F = u_{xx}u_{yy} - u_{xy}^2 - \alpha (xu_x + yu_y - u)^4, \quad \alpha \in \mathbb{R},
\]

and consequently the Monge-Ampère-Tišteica PDE is reduced to Tišteica PDE

\[
u_{xx}u_{yy} - u_{xy}^2 = \alpha (xu_x + yu_y - u)^4, \quad \alpha \in \mathbb{R}.
\]

If \( \alpha \neq 0 \), then the condition of maximal rank is satisfied.

4 Inverse problem associated to a PDE

The simple form of the inverse problem in the calculus of variations is to determine

if an operator with partial derivatives is identical to an Euler-Lagrange operator

with partial derivatives ([1], [2], [12], [17], [20]). We quote

**Theorem 4.** Let \( T \) be the operator associated to PDE (4). \( T \) is identically to an

Euler-Lagrange operator if and only if the integrability Helmholtz conditions

(10)

\[
\begin{align*}
\frac{\partial T}{\partial u_x} &= D_x \left( \frac{\partial T}{\partial u_{xx}} \right) + D_y \left( \frac{1}{2} \frac{\partial T}{\partial u_{xy}} \right), \\
\frac{\partial T}{\partial u_y} &= D_x \left( \frac{1}{2} \frac{\partial T}{\partial u_{xy}} \right) + D_y \left( \frac{\partial T}{\partial u_{yy}} \right),
\end{align*}
\]


are satisfied, where

\begin{align}
D_x &= \frac{\partial}{\partial x} + u_x \frac{\partial}{\partial u} + u_{xx} \frac{\partial}{\partial u_x} + u_{xy} \frac{\partial}{\partial u_y}, \\
D_y &= \frac{\partial}{\partial y} + u_y \frac{\partial}{\partial u} + u_{yx} \frac{\partial}{\partial u_x} + u_{yy} \frac{\partial}{\partial u_y}.
\end{align}

(11)

In this case, there exists a Lagrangian \( L \) such that the Euler-Lagrange PDE \( E(L)(u) = 0 \) is equivalent to the PDE associated to the operator \( T \), in the sense that every solution of the equation \( T(u) = 0 \) is a solution of the Euler-Lagrange equation \( E(L)(u) = 0 \) and conversely.

For the associated Lagrangian of order two

\[ L = L(x, y, u, u_x, u_y, u_{xx}, u_{xy}, u_{yy}), \]

the Euler-Lagrange operator of order two is

\begin{align}
E(L)(u) &= \frac{\partial L}{\partial u} - D_x \left( \frac{\partial L}{\partial u_x} \right) - D_y \left( \frac{\partial L}{\partial u_y} \right) + \\
&+ D_{xx} \left( \frac{\partial L}{\partial u_{xx}} \right) + D_{xy} \left( \frac{\partial L}{\partial u_{xy}} \right) + D_{yy} \left( \frac{\partial L}{\partial u_{yy}} \right).
\end{align}

(12)

**Definition 4.** An operator \( T \) is equivalent to an Euler-Lagrange operator \( E(L) \), if there exists a nonzero function \( f = f(x, y, u, u_x, u_y) \) such that \( f \cdot T = E(L) \). The function \( f \) is called variational integrant factor.

5 Lagrangians associated to Titoeica surfaces PDE

We consider the PDE of type Titoeica \((1')\) under conditions \((2)\). The operator

\[ T(u) = u_{xx} u_{yy} - u_{xy}^2 - \alpha (x u_{xx} + y u_{yy} - u)^4, \quad \alpha \in \mathbb{R}^*, \]

which defines the equation \((1')\), is not identically to an Euler-Lagrange operator, since the integrability conditions \((10)\) are not satisfied.

**Theorem 5.** The operator \( T \) is equivalent to an Euler-Lagrange operator.

**Proof.** Suppose there exists a variational integrant factor,

\[ f = f(x, y, u, u_x, u_y), \]

such that \( f \cdot T = E(L) \). In this case, the integrability conditions \((10)\), for \( f \cdot T \), become

\[ \left\{ \begin{array}{l}
    u_{yy} \left( \frac{\partial f}{\partial y} + u_x \frac{\partial f}{\partial u} \right) - u_{xy} \left( \frac{\partial f}{\partial x} + u_y \frac{\partial f}{\partial u} \right) + \\
    \alpha u_{xx} \left( x u_{xx} + y u_{yy} - u \right)^4 + 4 \alpha f (x u_{xx} + y u_{yy} - u)^3 = 0 \\
    u_{xx} \left( \frac{\partial f}{\partial x} + u_y \frac{\partial f}{\partial u} \right) + u_{yx} \left( \frac{\partial f}{\partial y} + u_x \frac{\partial f}{\partial u} \right) + \\
    \alpha u_{yy} \left( x u_{xx} + y u_{yy} - u \right)^4 + 4 \alpha f (x u_{xx} + y u_{yy} - u)^3 = 0.
\end{array} \right. \]

Equating to zero the coefficients of partial derivatives of second order of the function \( u \), we obtain the following PDE system
\[
\left\{
\begin{aligned}
\frac{\partial f}{\partial x} + u_x \frac{\partial f}{\partial u} &= 0 \\
\frac{\partial f}{\partial y} + u_y \frac{\partial f}{\partial u} &= 0 \\
(xu_x + yu_y - u) \frac{\partial f}{\partial u_x} + 4xf &= 0 \\
(xu_x + yu_y - u) \frac{\partial f}{\partial u_y} + 4yf &= 0.
\end{aligned}
\]

The solution of this system is
\[
f(x, y, u, u_x, u_y) = \frac{C}{(xu_x + yu_y - u)^4}, \quad C \in \mathbb{R}^*.
\]

Hence, PDE of Titeica surfaces, written in the initial form
\[
\frac{K}{d^4} = \alpha,
\]
is an Euler-Lagrange equation.

**Theorem 6.** A Lagrangian of order two associated to Titeica surfaces PDE is
\[
L(x, y, u^{(2)}) = \frac{u(u_{xy}^2 - u_{xx}u_{yy})}{(xu_x + yu_y - u)^4} - \alpha u.
\]

**Proof.** Using formula (12), after tedious computations it follows
\[
E(L)(u) = \frac{u_{xx}u_{yy} - u_{xy}^2}{(xu_x + yu_y - u)^4} - \alpha.
\]

## 6 Variational symmetry group. Conservation laws

We will make a short presentation of the variational symmetry group ([17], [20]) for the functionals of the form
\[
\mathcal{L}[u] = \int \int_{D_0} L(x, y, u^{(2)}) dx dy,
\]
where \(D_0\) is a domain in \(\mathbb{R}^2\).

Let \(D \subset D_0\) be a subdomain, \(U\) an open set in \(\mathbb{R}\) and \(M \subset D \times U\) an open set. Let \(u \in C^2(D)\), \(u = f(x, y)\) such that
\[
\Gamma_u = \{(x, y, f(x, y)) | (x, y) \in D\} \subset M.
\]

**Definition 5.** A local group \(G\) of transformations on \(M\) is called *variational symmetry group for the functional*
\[
\mathcal{L}[u] = \int \int_{D_0} L(x, y, u^{(2)}) dx dy,
\]
if for \(g \in G\), \(g_*(x, y, u) = (\tilde{x}, \tilde{y}, \tilde{u})\), the function \(\tilde{u} = \tilde{f}(\tilde{x}, \tilde{y}) = (g \cdot f)(\tilde{x}, \tilde{y})\) is defined on \(\tilde{D} \subset D_0\) and
\[
\int \int_{D} L(\tilde{\xi}, \tilde{\eta}, pr^{(2)}f(\tilde{\xi}, \tilde{\eta}))d\tilde{\xi}d\tilde{\eta} = \int \int_{D} L(x, y, pr^{(2)}f(x, y))dx\,dy.
\]

The infinitesimal criterion for the variational problem is given by

**Theorem 7.** A connected group \( G \) of transformations acting on \( M \subset D_{0} \times U \) is a group of variational symmetries for the functional (14) if and only if

\[
pr^{(2)}X(L) + L \text{Div} \xi = 0,
\]

for \( \forall (x, y, u^{(2)}) \in M^{(2)} \subset D \times U^{(2)} \) and for any infinitesimal generator

\[
X = \zeta(x, y, u) \frac{\partial}{\partial x} + \eta(x, y, u) \frac{\partial}{\partial y} + \phi(x, y, u) \frac{\partial}{\partial u}
\]

of \( G \), where \( \xi = (\zeta, \eta) \) and \( \text{Div} \xi = D_{x}\zeta + D_{y}\eta \).

**Theorem 8.** If \( G \) is a variational symmetry group of the functional (14), then \( G \) is a symmetry group of Euler-Lagrange equation \( E(L)(u) = 0 \).

The converse of Theorem 8 is generally false.

**Definition 6.** Let PDE (4) and let \( P = (P^{1}, P^{2}) \) with \( \text{Div} \, P = D_{x}P^{1} + D_{y}P^{2} \), the total divergence. The consequence \( \text{Div} \, P = 0 \) of PDE (4) is called conservation law.

The function \( P^{1} \) is called flow, and \( P^{2} \) is called conserved density associated to the conservation law.

By the preceding Definition, there exists a function \( Q \) such that

\[
\text{Div} \, P = Q \cdot F.
\]

The relation (16) is called the characteristic form of the conservation law, and \( Q \) is called the characteristic of the conservation law.

**Definition 7.** Let

\[
X = \zeta(x, y, u) \frac{\partial}{\partial x} + \eta(x, y, u) \frac{\partial}{\partial y} + \phi(x, y, u) \frac{\partial}{\partial u}
\]

be a vector field on \( M \). The vector field

\[
X_{Q} = Q \frac{\partial}{\partial u}, \quad Q = \phi - \zeta u_{x} - \eta u_{y},
\]

is called the vector field of evolution associated to \( X \), and \( Q \) is called the characteristic associated to \( X \).

**Theorem 9 (Noether Theorem).** Let \( G \) be a local Lie group of transformations, which is a symmetry group of the variational problem (14) and let

\[
X = \zeta(x, y, u) \frac{\partial}{\partial x} + \eta(x, y, u) \frac{\partial}{\partial y} + \phi(x, y, u) \frac{\partial}{\partial u}
\]

the infinitesimal generator of \( G \). The characteristic \( Q \) of the field \( X \) is also a characteristic of the conservation law for the associated Euler-Lagrange equation \( E(L)(u) = 0 \).

There follows the existence of \( P = (P^{1}, P^{2}) \), such that

\[
\text{Div} \, P = Q \cdot E(L) = 0
\]
to be a conservation law (in the characteristic form) for the Euler-Lagrange equation
\[ E(L) = 0. \]

One proves ([17], 356) that for the Lagrangian \( L = L(x, y, u^{(2)}) \) we have
\[
P = -(A + L\xi) = -(A^1 + L\zeta, A^2 + Ly) = (P^1, P^2), \quad A = (A^1, A^2),
\]
where
\[
A^1 = Q \cdot E^{(x)}(L) + D_x \left( Q \cdot E^{(xx)}(L) \right) + \frac{1}{2} D_y \left( Q \cdot E^{(xy)}(L) \right),
\]
\[
A^2 = Q \cdot E^{(y)}(L) + \frac{1}{2} D_x \left( Q \cdot E^{(yy)}(L) \right) + D_y \left( Q \cdot E^{(yx)}(L) \right),
\]
and
\[
E^{(x)}(L) = \frac{\partial L}{\partial u_x} - 2D_x \left( \frac{\partial L}{\partial u_{xx}} \right) - D_y \left( \frac{\partial L}{\partial u_{xy}} \right),
\]
\[
E^{(y)}(L) = \frac{\partial L}{\partial u_y} - D_x \left( \frac{\partial L}{\partial u_{yx}} \right) - 2D_y \left( \frac{\partial L}{\partial u_{yy}} \right),
\]
\[
E^{(xx)}(L) = \frac{\partial L}{\partial u_{xx}}, \quad E^{(xy)}(L) = \frac{\partial L}{\partial u_{xy}}, \quad E^{(yy)}(L) = \frac{\partial L}{\partial u_{yy}},
\]
are Euler operators of superior order.

7 Group of variational symmetries of the functional attached to Țițeica PDE. Conservation laws

We consider the functional
\[
\mathcal{L}[u] = \int \int_D u \left( \frac{u_{xx}u_{yy} - u_{xy}^2}{(u_x + yu_y - u)^4} - \alpha \right) dx dy, \quad \alpha \in \mathbb{R},
\]
where \( D \) is a domain in \( \mathbb{R}^2 \), \( u \in C^2(D) \) and the condition (2) is satisfied for any \((x, y) \in D.\)

**Theorem 10.** The Lie algebra of the variational symmetry group of the functional (20) is described by the vector fields
\[
Y_1 = x \frac{\partial}{\partial x} - u \frac{\partial}{\partial u}, \quad Y_2 = y \frac{\partial}{\partial y} - v \frac{\partial}{\partial u},
\]
\[
Y_3 = y \frac{\partial}{\partial x}, \quad Y_4 = x \frac{\partial}{\partial y}.
\]

**Proof.** According Theorem 8, the vector fields which determine the Lie algebra of the variational symmetry group are founded between the vector fields of the Lie algebra of the symmetry group of the associated Euler-Lagrange equation. The condition (15) must be verified only for the vector fields in the Lie algebra (8) of the symmetry group of PDE (1'). One considers
\[ X = \sum_{i=1}^{8} C_i X_i, \]

where \( C_i \in \mathbb{R} \) and \( X_i \) are the infinitesimal generators of the symmetry group \( G \) associated to Titeica surfaces PDE. One determines the real constants \( C_i \) such that the relation (15) is satisfied. Using the relation (5), the second prolongation of the vector field

\[ X = (C_1 x + C_3 y + C_4 u) \frac{\partial}{\partial x} + (C_5 x + C_2 y + C_6 u) \frac{\partial}{\partial y} + (C_7 x + C_8 y - (C_1 + C_2)) \frac{\partial}{\partial u}, \]

is given by the functions

\[
\begin{align*}
\Phi^x &= C_7 - (2C_1 + C_2) u_x - C_5 u_y - C_4 u_x^2 - C_6 u_x u_y, \\
\Phi^y &= C_8 - C_3 u_x - (C_1 + 2C_2) u_y - C_4 u_x u_y - C_6 u_y^2, \\
\Phi^{xx} &= -(3C_1 + C_2) u_{xx} - 2C_3 u_{xy} - 3C_4 u_x u_{xx} - C_5 u_y u_{xx} - 2C_6 u_x u_{xy}, \\
\Phi^{xy} &= -C_3 u_{xx} - 2(C_1 + C_2) u_{xy} - C_5 u_{yy} - C_4 u_y u_{xx} - 2C_6 u_y u_{xy}, \\
\Phi^{yy} &= -(C_1 + 3C_2) u_{yy} - 2C_3 u_{xy} - 3C_4 u_y u_{yy} - C_5 u_x u_{yy} - 2C_6 u_x u_{xy},
\end{align*}
\]

Substituting \( L \) and \( X \) with \( \xi = (C_1 x + C_3 y + C_4 u, C_5 x + C_2 y + C_6 u) \), and \( \text{Div} \xi = C_1 + C_2 + C_4 u_x + C_6 u_y \) in the relation (15), after computation, it follows

\[ C_7 x + C_3 y + C_4 u_x + C_6 u_y = 0, \]

and thus \( C_4 = C_6 = C_7 = C_8 = 0 \). It results that the infinitesimal generator of the variational symmetry group for the functional (20) is

\[ X = C_1 X_1 + C_2 X_2 + C_3 X_3 + C_5 X_5. \]

Denote \( Y_1 = X_1, Y_2 = X_2, Y_3 = X_3 \) and \( Y_4 = X_5 \).

**Proposition 2.** For the vector field

\[ -Y_3 = -y \frac{\partial}{\partial x}, \]

the flow and respectively the conserved density of the conservation law are

\[
\begin{align*}
P^1 &= -\alpha u_y + \frac{u_x}{(x u_x + y u_y - u)^4}(u_{xy}(y u_y - u) - u_{xx} u_{xy}), \\
P^2 &= -\frac{u_x}{(x u_x + y u_y - u)^4}(u_{xx}(y u_y - u) - u_{xx} u_{xy}).
\end{align*}
\]

**Proof.** The characteristic associated to the vector field \(-Y_3\) is

\[ Q = y u_y. \]

Replacing in the relations (18), we obtain
\[ A^1 = \frac{uy(u_{yy}^2 - u_{xx}v_{yy})}{(ux + uy - u)^4} + \frac{uxy(uyu_x - yu_y)}{(ux + uy - u)^4} + \frac{uy^2u_{yy}}{(ux + uy - u)^4}, \]

\[ A^2 = \frac{u_x}{(ux + uy - u)^4}(u_{xx}(yu_y - u) - yu_xu_{xy}). \]

Introducing ξ = (−y, 0) in the relations (17) it follows that the functions \( P^1, P^2 \) have the form (22).

Analogously one determines the conservation laws corresponding to the characteristics of the vector fields (21).

8 Strong/weak symmetry group

The symmetry group introduced in the Definition 2 is called strong symmetry group.

**Definition 8.** The weak symmetry group of PDE (4) is a group of transformations acting on \( M \subset D \times U \) and which satisfies only the condition (b) in the Definition 2 of the strong symmetry group.

Consequently a weak symmetry group did not transforms solutions of PDE into its solutions.

**Proposition 3.** Let \( G \) be a connected Lie group of transformations on \( M \), with infinitesimal generators \( X_1, \ldots, X_s \). Let \( Q^1, \ldots, Q^s \) be the characteristics associated to these vector fields. Then any \( G \)-invariant function \( u = f(x, y) \) must satisfy the system of equations

\[ Q^k(x, y, v^{(1)}) = 0, \quad k = 1, \ldots, s. \]

Any \( G \)-invariant solution \( u = f(x, y) \) of PDE (4) is also a solution of the system (23), and hence of the system

\[ \begin{cases} F(x, y, u^{(2)}) = 0 \\ Q^k(x, y, u^{(1)}) = 0, \quad k = 1, \ldots, s. \end{cases} \]

The converse is true only for the case in which \( G \) is a strong symmetry group.

One proves ([19])

**Theorem 11.** Let \( G \) be a group of transformations acting on \( M \subset D \times U \) and (4) a PDE of order two defined on \( D \). Then \( G \) is always a symmetry group of the system (24) and hence always a weak symmetry group.

Every \( s \)-parameter subgroup \( H \) of the strong symmetry group \( G \) (8) determines a family of group-invariant solutions. The problem of classification of the group-invariant solutions is reduced to the problem of classification of Lie subalgebras of the Lie algebra \( g \) of the group \( G \) ([14], 186). For the 1-dimensional subalgebras one considers a general element \( X \) and this can be simplified as much as possible, using the adjoint transformations.

We shall determine some solutions of PDE (1′) which are invariant with respect to the strong symmetry group \( G \).

**Remarks.**

1) The finding of the adjoint representation \( Ad G \) of the Lie group \( G \), can be realised using the Lie series
(25) \[ \text{Ad}(\exp(\varepsilon X)Y) = \sum_{n=0}^{\infty} \frac{\varepsilon^n}{n!}(\text{ad}X)^n(Y) = Y - \varepsilon[X,Y] + \frac{\varepsilon^2}{2}[X,[X,Y]] - \ldots \]

2) If \( u = f(x, y) \) is a solution of PDE (1'), then the following functions
\[
\begin{align*}
  u^{(1)} &= e^{-\varepsilon} f(x e^{-\varepsilon}, y), \\
  u^{(2)} &= e^{-\varepsilon} f(x, ye^{-\varepsilon}), \\
  u^{(3)} &= f(x - \varepsilon y, y), \\
  u^{(4)} &= f(x - \varepsilon u^{(4)}, y), \\
  u^{(5)} &= f(x, y - \varepsilon x), \\
  u^{(6)} &= f(x, y - \varepsilon u^{(6)}), \\
  u^{(7)} &= f(x, y) + \varepsilon x, \\
  u^{(8)} &= f(x, y) + \varepsilon y, \quad \varepsilon \in \mathbb{R},
\end{align*}
\]
are also solutions of the equation since every 1-parameter subgroup \( G_\varepsilon \) generated by \( X_i, i = 1, \ldots, 8, \) is a symmetry group.

3) The adjoint representation \( \text{Ad} \, G \) of the Lie group \( G \) which invariates the Tițeica equation, is determined using the Lie series (25). This way we obtain

\[
\begin{array}{|c|c|c|c|c|}
\hline
\text{Ad} & X_1 & X_2 & X_3 & X_4 \\
\hline
X_1 & X_1 & X_2 & e^{\varepsilon} X_3 & e^{2\varepsilon} X_4 \\
X_2 & X_1 & X_2 & e^{\varepsilon} X_3 & e^{\varepsilon} X_4 \\
X_3 & X_1 - \varepsilon X_3 & X_2 + \varepsilon X_3 & X_3 & X_4 \\
X_4 & X_1 - 2\varepsilon X_4 & X_2 - \varepsilon X_4 & X_3 & X_4 \\
X_5 & X_1 + \varepsilon X_5 & X_2 + 2\varepsilon X_5 & X_3 - \varepsilon (X_1 - X_3) - \varepsilon^2 X_5 & X_4 + \varepsilon X_6 \\
X_6 & X_1 - \varepsilon X_6 & X_2 - 2\varepsilon X_6 & X_3 - \varepsilon X_6 & X_4 \\
X_7 & X_1 + 2\varepsilon X_7 & X_2 + \varepsilon X_7 & X_3 + \varepsilon X_8 & X_4 - \varepsilon X_1 - \varepsilon^2 X_7 \\
X_8 & X_1 + \varepsilon X_8 & X_2 + 2\varepsilon X_8 & X_3 & X_4 - \varepsilon X_3 \\
\hline
\end{array}
\]

\[
\begin{array}{|c|c|c|c|c|}
\hline
\text{Ad} & X_1 & X_2 & X_3 & X_4 \\
\hline
X_1 & e^{\varepsilon} X_3 & e^{\varepsilon} X_4 & e^{-2\varepsilon} X_7 & e^{-\varepsilon} X_8 \\
X_2 & e^{\varepsilon} X_3 & e^{2\varepsilon} X_4 & e^{-\varepsilon} X_7 & e^{2\varepsilon} X_8 \\
X_3 & X_1 - \varepsilon X_3 - \varepsilon^2 X_3 & X_2 + \varepsilon X_3 & X_3 - \varepsilon X_6 & X_4 \\
X_4 & X_1 - \varepsilon X_4 & X_2 + \varepsilon X_4 & X_3 + \varepsilon X_6 & X_4 + \varepsilon X_3 \\
X_5 & X_1 & X_2 & X_3 - \varepsilon X_7 & X_4 \\
X_6 & X_1 & X_2 & X_3 & X_4 - \varepsilon X_1 - \varepsilon^2 X_4 \\
X_7 & X_1 & X_2 & X_3 - \varepsilon X_3 & X_4 \\
X_8 & X_1 & X_2 & X_3 - \varepsilon X_4 & X_4 \\
\hline
\end{array}
\]

Finally, we determine some group-invariant solutions of the equation (1'), corresponding to 1-dimensional subalgebras generated by \( X_1 - X_2, \ X_5 - X_3. \)

a) For the vector field
\[
X_1 - X_2 = x \frac{\partial}{\partial x} - y \frac{\partial}{\partial y},
\]
\[\text{one looks for solutions of the form } u = \varphi(xy). \] In this case the PDE (1') becomes
\[
2t \varphi' \varphi'' + \varphi'^2 + \alpha (2t \varphi' - \varphi)^4 = 0,
\]
where \( t = xy. \) This DE admits particular solutions of the form \( \varphi(t) = tv, \) with the condition imposed in (2). For \( p = -1 \) and \( \alpha = \frac{1}{2p}, \) we obtain
\[ u(x, y) = \frac{1}{xy} \]

as a solution of PDE (1'). According to the preceding remark 2, it follows that

\[ u(x, y) = \frac{1}{xy} + \varepsilon x, \quad u(x, y) = \frac{1}{xy} + \varepsilon y, \quad u(x, y) = \frac{1}{(x - \varepsilon_1 y) + \varepsilon_2 x}, \quad \varepsilon, \varepsilon_1, \varepsilon_2 \in \mathbb{R}, \]

are also solutions.

Other particular solution of the preceding DE is \( \varphi(t) = \sqrt{1 + at}, \) for \( a^2 + 4\alpha = 0. \)

For \( \alpha < 0, \) it follows the solution

\[ u(x, y) = \sqrt{1 + axy}, \quad a \in \mathbb{R}^*. \]

of PDE (1'). According to remark 2, the functions

\[ u(x, y) = \sqrt{1 + axy} + \varepsilon x, \quad u(x, y) = \sqrt{1 + a(x - \varepsilon_1 y) + \varepsilon_2 x}, \quad \varepsilon, \varepsilon_1, \varepsilon_2 \in \mathbb{R}, \]

are also solutions of PDE (1').

b) For the vector field

\[ X_5 - X_3 = -y \frac{\partial}{\partial x} + x \frac{\partial}{\partial y}, \]

one looks for solutions of the form \( u = \varphi(r), \) where \( r = \sqrt{x^2 + y^2}. \) Replacing in the PDE (1') we obtain the DE

\[ \frac{1}{r^4} \varphi'' = \alpha (r \varphi' - \varphi)^4. \]

This DE admits particular solutions of the form \( \varphi(r) = r^p. \) For \( p = -2 \) and \( \alpha = -\frac{4}{r}, \) it follows

\[ u(x, y) = \frac{1}{x^2 + y^2} \]

as solution of PDE (1'). According to remark 2, the functions

\[ u(x, y) = \frac{1}{x^2 + y^2} + \varepsilon x, \quad u(x, y) = \frac{1}{(x - \varepsilon_1 y)^2 + y^2} + \varepsilon_2 x, \quad \varepsilon, \varepsilon_1, \varepsilon_2 \in \mathbb{R}, \]

are also solutions of PDE (1'). The DE admits also a particular solution of the form \( \varphi(r) = \sqrt{1 + ar^2}, \) \( a \in \mathbb{R}^* \) for \( \alpha = a^2. \) If \( \alpha > 0, \) then it follows the implicit solution

\[ u^2 + a(x^2 + y^2) = 1, \quad u > 0, \]

of PDE (1'), and according to remark 2, the equations

\[ u^2 + a((x - \varepsilon y)^2 + y^2) = 1, \quad u > 0, \]

\[ (u - \varepsilon x)^2 + a(x^2 + y^2) = 1, \quad u - \varepsilon x > 0, \quad \varepsilon \in \mathbb{R}, \]

define also solutions of PDE (1').
Now we refer to weak symmetry groups and the corresponding solutions of PDE (1').

a) Let

\[ X = -x^2 y \frac{\partial}{\partial x} + \frac{\partial}{\partial u}. \]

We obtain \( C_1 = u - \frac{1}{xy}, \) \( C_2 = y. \) Hence

\[ u(x, y) = \frac{1}{xy} + h(y). \]

Replacing in the PDE (1'), it follows the DE

\[ \frac{3}{x^4 y^4} + \frac{2h''}{x^2 y} = \alpha \left( -\frac{3}{xy} + y h' - h \right)^4 . \]

As \( h = h(y), \) by identification we deduce \( h'' = 0, \) \( y h' - h = 0, \) \( \alpha = \frac{1}{27}, \) hence \( h(y) = Cy, \ C \in \mathbb{R}. \) Consequently

\[ u(x, y) = \frac{1}{xy} + Cy, \ C \in \mathbb{R}. \]

is a solution of PDE (1').

b) Let

\[ X = 2ux \frac{\partial}{\partial x} + (u^2 - 1) \frac{\partial}{\partial u}. \]

Since \( C_1 = \frac{u^2 - 1}{x}, \ C_2 = y, \) it follows

\[ u(x, y) = \sqrt{1 + xh(y)}, \]

for \( u > 0. \)

Replacing in PDE (1') we obtain \( h(y) = Cy, \ C \in \mathbb{R}^*. \) The corresponding solution of PDE (1') is

\[ u(x, y) = \sqrt{1 + Cxy}, \ u > 0, \ C \in \mathbb{R}^*, \ 1 + Cxy > 0. \]

Acknowledgements. A version of this paper was presented at the Workshop on Electromagnetic Flows and Dynamics, Oct 15-19, 1999, University Politehnica of Bucharest.

Supported by MEN Grant No 21815/28.09.1999, CNCSU-31.

References


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