

Potential symmetries to systems of nonlinear diffusion equations

This article has been downloaded from IOPscience. Please scroll down to see the full text article.

2007 J. Phys. A: Math. Theor. 40 1757

(<http://iopscience.iop.org/1751-8121/40/8/005>)

View [the table of contents for this issue](#), or go to the [journal homepage](#) for more

Download details:

IP Address: 171.66.16.147

The article was downloaded on 03/06/2010 at 06:33

Please note that [terms and conditions apply](#).

Potential symmetries to systems of nonlinear diffusion equations

Changzheng Qu

Center for Nonlinear Studies, Northwest University, Xi'an, 710069, People's Republic of China
and

Department of Mathematics, Northwest University, Xi'an, 710069, People's Republic of China

Received 5 September 2006, in final form 8 January 2007

Published 6 February 2007

Online at stacks.iop.org/JPhysA/40/1757

Abstract

In this paper, the potential symmetry method is developed to study systems of nonlinear diffusion equations. Potential variables of the systems are introduced through conservation laws; such conservation laws yield equivalent systems-auxiliary systems of PDEs with the given dependent and potential variables as new dependent variables. Lie point symmetries of the auxiliary systems which cannot be projected to the vector fields of the given dependent and independent variables yield potential symmetries of the systems. Classification for systems of nonlinear diffusion equations with two and three components is performed. Symmetry reductions associated with the potential symmetries are presented.

PACS numbers: 44.05.+e, 11.30.Na, 02.30.Jr, 02.20.Tw

1. Introduction

It is well known that the group-theoretic methods based on local symmetries or potential symmetries are powerful to seek symmetry reductions and group-invariant solutions of partial differential equations (PDEs) [1–3], to verify whether or not a given system can be linearized by invertible mappings [1], and to construct conservation laws through Noether's theorem [1, 2]. The local symmetries include Lie point symmetries, contact symmetries, Lie Bäcklund symmetries, conditional symmetries and more generally the generalized conditional symmetries. The methods associated with those symmetries have been successfully applied to construct symmetry reductions and exact solutions to a large number of nonlinear PDEs.

Bluman *et al* [1, 4–6] introduced the concept of potential symmetry (or nonlocal symmetry) for a PDE system, say $R\{t, x, \vec{u}\}$ in the case that at least one of the PDEs can be written in a conserved form. If we introduce the potential variables \vec{v} for the PDE system $R\{t, x, \vec{u}\}$ written in a conserved form, as further unknown functions we obtain another system-auxiliary system, say $S\{t, x, \vec{u}, \vec{v}\}$. A Lie point symmetry of $S\{t, x, \vec{u}, \vec{v}\}$ acting on $\{t, x, \vec{u}, \vec{v}\}$ space yields a nonlocal symmetry of the original system $R\{t, x, \vec{u}\}$ if it does not project onto

a point symmetry acting on $\{t, x, \vec{u}\}$ space. This kind of nonlocal symmetry which is neither Lie point symmetry or Lie–Bäcklund symmetry is said to be the *potential symmetry*.

Recently, the potential symmetries of nonlinear PDEs have been studied in the literatures from several different points of view. Some new physically interesting solutions which cannot be obtained within the framework of Lie's symmetry approach were obtained. Chou and Qu [8] obtained the potential symmetries and the associated similarity solutions for a generalized nonlinear diffusion–convection equation; Gandarias [9], Bluman and Yan [10] obtained a new type of solution to a nonlinear diffusion equation by finding its nonclassical potential symmetries; Senthivelan and Torrisi [13] discussed potential symmetries of a model for reacting mixtures and obtained its new solutions. More interestingly, potential symmetries can be used to construct new conservation laws for some PDEs [11, 12]. But only very few nonlinear PDEs have been found to admit the potential symmetries. So it is of great interest to expand the class of nonlinear PDEs with potential symmetries.

In this paper, we discuss the potential symmetries of the systems of nonlinear diffusion equations

$$u_{it} = \left[\sum_{j=1}^n f_{ij}(u_1, \dots, u_n) u_{jx} \right]_x, \quad i = 1, \dots, n, \quad (1.1)$$

which has a wide range of physical applications (see [14, 15] and references therein). For $n = 1$, its potential symmetries have been discussed by Bluman, Kumei and Reid [4–6], Akhatov, Gazizov and Ibragimov [7]. They showed that the equation

$$u_t = [f(u)u_x]_x \quad (1.2)$$

admits the potential symmetries if and only if

$$f(u) = \frac{1}{u^2 + pu + q} \exp\left(\int^u \frac{r}{s^2 + ps + q} ds\right).$$

More generally, this result was further extended to the generalized nonlinear diffusion equation

$$u_t = [f(u)(u_x)^n]_x. \quad (1.3)$$

In [8], it was shown that (1.3) admits the potential symmetries if and only if

$$f(u) = \frac{1}{(u^2 + pu + q)^{\frac{3n-1}{2}}} \exp\left(\int^u \frac{r}{s^2 + ps + q} ds\right).$$

Recently, Gandarias [9] and Bluman and Yan [10] applied the nonclassical method to study the potential symmetries of a nonlinear heat equation and derived some new solutions. A classification of Lie point symmetries to (1.1) with certain functions f_{ij} was performed in [14, 15].

The potential equations (the equations satisfied by potential variables) of system (1.1) for some specific diffusion terms have applications in physical sciences and differential geometry. Let us consider the motion of a space curve in Euclidean geometry governed by

$$\gamma_t = \kappa \mathbf{n}, \quad (1.4)$$

where γ , κ and \mathbf{n} are, respectively, the curve vector, the curvature and normal vector of the curve, which describes the self-induced motion of a superconducting vortex [16]. Alternatively, one may denote the curve in terms of its graph $\gamma = (x, \phi(x, t), \psi(x, t))$, where x is a parameter, $x \in \mathbb{R}^1$. With the graph, the geometric quantities are computed as follows:

$$\begin{aligned} ds &= g dx, & \mathbf{t} &= (1, \phi_x, \psi_x)/g, \\ \mathbf{n} &= \left(-\frac{1}{2}g_x^2, (1 + \psi_x^2)\phi_{xx} - \phi_x\psi_x\psi_{xx}, (1 + \phi_x^2)\psi_{xx} - \phi_x\psi_x\phi_{xx}\right)/(g\tilde{g}), \end{aligned}$$

$$\begin{aligned}
 \mathbf{b} &= (\phi_x \psi_{xx} - \psi_x \phi_{xx}, -\psi_{xx}, \phi_{xx})/\tilde{g}, \\
 \kappa &= \tilde{g}/g^3, \quad \tau = \frac{\phi_{xx} \psi_{xxx} - \psi_{xx} \phi_{xxx}}{\tilde{g}^2}, \\
 g &= \sqrt{1 + \phi_x^2 + \psi_x^2}, \quad \tilde{g} = \sqrt{\phi_{xx}^2 + \psi_{xx}^2 + (\phi_x \psi_{xx} - \psi_x \phi_{xx})^2},
 \end{aligned}
 \tag{1.5}$$

where s is the arc length, \mathbf{t} , \mathbf{n} and \mathbf{b} are, respectively, the tangent, normal and binormal vectors, κ and τ are, respectively, the curvature and torsion of the curve.

Multiplying (1.4), respectively, by \mathbf{n} and \mathbf{b} , and using expressions (1.5), we obtain

$$\begin{aligned}
 \psi_{xx} \phi_t - \phi_{xx} \psi_t &= 0, \\
 [(1 + \psi_x^2) \phi_{xx} - \phi_x \psi_x \psi_{xx}] \phi_t + [(1 + \phi_x^2) \psi_{xx} - \phi_x \psi_x \phi_{xx}] \psi_t &= -\tilde{g}^2/g^2.
 \end{aligned}
 \tag{1.6}$$

Solving system (1.6) for ϕ_t and ψ_t , we obtain the system

$$\phi_t = \frac{\phi_{xx}}{1 + \phi_x^2 + \psi_x^2}, \quad \psi_t = \frac{\psi_{xx}}{1 + \phi_x^2 + \psi_x^2}.
 \tag{1.7}$$

Setting $u = \phi_x$, $v = \psi_x$, we arrive at the system

$$u_t = \left(\frac{u_x}{1 + u^2 + v^2} \right)_x, \quad v_t = \left(\frac{v_x}{1 + u^2 + v^2} \right)_x,
 \tag{1.8}$$

which is a special case of (1.1) with $n = 2$, $f_{11} = f_{22} = 1/(1 + u^2 + v^2)$, $f_{12} = f_{21} = 0$. It is noted that system (1.7) is a natural generalization of the curve shortening equation [17]:

$$\phi_t = \frac{\phi_{xx}}{1 + \phi_x^2}.$$

This equation was shown to admit generalized conditional symmetries and a number of interesting solutions [18]. We point that the group-invariant solutions play the crucial role in the study of asymptotical behaviour and formation of singularities of curves during the curve motion [17].

The outline of this paper is as follows. In section 2, we consider potential symmetries of (1.1) with $n = 2$, $f_{12} = f_{21} = 0$. Similarity reductions to the resulting equations associated with the potential symmetries are presented in section 3. In section 4, we discuss potential symmetries of (1.1) with three components, i.e. $n = 3$, $f_{ij} = 0, i \neq j$. Section 5 contains concluding remarks on this work.

2. Potential symmetries of (1.1) with two components

In this section, we consider the potential symmetries of system (1.1) with $n = 2$, $f_{12} = f_{21} = 0$, that is

$$u_t = (f(u, v)u_x)_x, \quad v_t = (g(u, v)v_x)_x,
 \tag{2.1}$$

where $f_v \neq 0$, $g_u \neq 0$. System (2.1) is the simplest one in (1.1). To determine the potential symmetries of system (2.1), let us write (2.1) in the potential form

$$\begin{aligned}
 u &= \phi_x, & \phi_t &= f(u, v)u_x, \\
 v &= \psi_x, & \psi_t &= g(u, v)v_x.
 \end{aligned}
 \tag{2.2}$$

We determine transformation groups generated by the vector fields of the form

$$V = \xi \partial_x + \tau \partial_t + \eta_1 \partial_u + \eta_2 \partial_v + \alpha \partial_\phi + \beta \partial_\psi,
 \tag{2.3}$$

which are admitted by (2.2). The transformations which cannot be projected to the transformations on $\{t, x, u, v\}$ then induce potential symmetries of equation (2.1). The corresponding potential system to (2.1) reads as the system

$$\phi_t = f(\phi_x, \psi_x)\phi_{xx}, \quad \psi_t = g(\phi_x, \psi_x)\psi_{xx}. \quad (2.4)$$

It follows from the infinitesimal criterion for invariance of PDEs that (2.2) admits the symmetry group (2.3) if and only if

$$\begin{aligned} V^{(1)}(u - \phi_x)|_E &= 0, & V^{(1)}(\phi_t - f(u, v)u_x)|_E &= 0, \\ V^{(1)}(v - \psi_x)|_E &= 0, & V^{(1)}(\psi_t - g(u, v)v_x)|_E &= 0, \end{aligned} \quad (2.5)$$

where E denotes the solution set of system (2.2), and

$$V^{(1)} = V + \alpha^x \frac{\partial}{\partial \phi_x} + \beta^x \frac{\partial}{\partial \psi_x} + \alpha^t \frac{\partial}{\partial \phi_t} + \beta^t \frac{\partial}{\partial \psi_t} + \eta_1^x \frac{\partial}{\partial u_x} + \eta_2^x \frac{\partial}{\partial v_x} \quad (2.6)$$

is the first-order prolongation of (2.3), where $\alpha^x, \beta^x, \alpha^t, \beta^t, \eta_1^x$ and η_2^x depend on V , and their expressions can be found in [1–3]. From (2.5), we obtain the determining equations for the infinitesimals $\xi, \tau, \eta_1, \eta_2, \alpha$ and β :

$$\alpha_t - u\xi_t - f(\eta_{1,x} + u\eta_{1,\phi} + v\eta_{1,\psi}) = 0, \quad (2.7a)$$

$$\alpha_u - u\xi_u + f(\tau_x + u\tau_\phi + v\tau_\psi) = 0, \quad (2.7b)$$

$$\alpha_v - u\xi_v = 0, \quad (2.7c)$$

$$f(\alpha_\phi - \tau_t - \eta_{1,u} + \xi_x + v\xi_\psi) - \eta_2 f_v - \eta_1 f_u = 0, \quad (2.7d)$$

$$g(\alpha_\psi - u\xi_\psi) - f\eta_{1,v} = 0, \quad (2.7e)$$

$$\tau_v = 0, \quad (2.7f)$$

$$f\tau_\phi - \xi_u = 0, \quad (2.7g)$$

$$g\tau_\psi - \xi_v = 0, \quad (2.7h)$$

$$\beta_t - v\xi_t - g(\eta_{2,x} + u\eta_{2,\phi} + v\eta_{2,\psi}) = 0, \quad (2.7i)$$

$$\beta_v - v\xi_v + g(\tau_x + u\tau_\phi + v\tau_\psi) = 0, \quad (2.7j)$$

$$\beta_u - v\xi_u = 0, \quad (2.7k)$$

$$f(\beta_\phi - v\xi_\phi) - g\eta_{2,u} = 0, \quad (2.7l)$$

$$g(\beta_\psi - \tau_t - \eta_{2,v} + \xi_x + u\xi_\phi) - \eta_2 g_v - \eta_1 g_u = 0, \quad (2.7m)$$

$$\tau_u = 0, \quad (2.7n)$$

$$\eta_1 - \alpha_x - v\alpha_\psi - u(\alpha_\phi - \xi_x - u\xi_\phi - v\xi_\psi) = 0, \quad (2.7o)$$

$$\eta_2 - \beta_x - u\beta_\phi + v(\xi_x + u\xi_\phi + v\xi_\psi - \beta_\psi) = 0, \quad (2.7p)$$

$$\alpha_u - u\xi_u - f(\tau_x + u\tau_\phi + v\tau_\psi) = 0, \quad (2.7q)$$

$$\alpha_v - v\xi_v - g(\tau_x + u\tau_\phi + v\tau_\psi) = 0. \quad (2.7r)$$

To solve system (2.7), we first note that $\tau_u = \tau_v = 0$, and it follows from (2.7b), (2.7k), (2.7q), (2.7r) that $\tau_x = \tau_\phi = \tau_\psi = 0$. From (2.7g) and (2.7h), we also have

$$\xi_u = \xi_v = 0.$$

In view of (2.7b), (2.7c) and (2.7j), (2.7k), we have

$$\alpha_u = \alpha_v = \beta_u = \beta_v = 0.$$

Solving (2.7o) and (2.7p), one gets

$$\begin{aligned} \eta_1 &= -\xi_\phi u^2 - \xi_\psi uv + \alpha_\psi v + (\alpha_\phi - \xi_x)u + \alpha_x, \\ \eta_2 &= -\xi_\phi uv - \xi_\psi v^2 + \beta_\phi u + (\beta_\psi - \xi_x)v + \beta_x. \end{aligned} \tag{2.8}$$

Substituting (2.8) into (2.7e) and (2.7i), we arrive at $f = g$, otherwise f does not depend on v , or g does not depend on u . This contradicts our assumption: $f_v \neq 0$ and $g_u \neq 0$. To proceed, we consider the following cases:

Case 1. $\xi_t \neq 0$. From (2.7a) and (2.7i), we obtain

$$\begin{aligned} f &= (\alpha_t - \xi_t u)[- \xi_\phi u^3 - 2\xi_\phi \psi u^2 v + (\alpha_\phi - 2\xi_{x\phi})u^2 - \xi_\psi \psi uv^2 \\ &\quad + \alpha_\psi \psi v^2 + 2(\alpha_\phi \psi - \xi_{x\psi})uv + 2\alpha_{x\psi} v + (2\alpha_{x\phi} - \xi_{xx})u + \alpha_{xx}]^{-1}, \\ g &= (\beta_t - \xi_t v)[- \xi_\phi \phi u^2 v - 2\xi_\phi \psi uv^2 - \xi_\psi \psi v^3 + \beta_\phi \phi u^2 + 2(\beta_\phi \psi - \xi_{x\phi})uv \\ &\quad + (\beta_\psi \psi - 2\xi_{x\psi})v^2 + 2\beta_{x\phi} u + (2\beta_{x\psi} - \xi_{xx})v + \beta_{xx}]^{-1}. \end{aligned}$$

It follows from the representations for f and g , and noting that $f = g$, we deduce

$$f = g = [a_1 u^2 + 2b_1 uv + c_1 v^2 + 2a_2 u + 2b_2 v + c_2]^{-1}, \tag{2.9}$$

where a_i, b_i and $c_i, i = 1, 2$ are some constants.

After the suitable translation, dilatation or rotation for u and $v, f = g$ is reduced to one of the followings:

For $|a_1| + |b_1| + |c_1| \neq 0, b_1^2 - a_1 c_1 \neq 0$.

$$f = g = [u^2 \pm v^2 + a]^{-1}, \quad a = \text{Const.} \tag{2.10}$$

For $a_1 = b_1 = c_1 = 0$.

$$f = g = (u + v)^{-1}. \tag{2.11}$$

For $|a_1| + |b_1| + |c_1| \neq 0, b_1^2 - a_1 c_1 = 0, I = 0$.

$$f = g = [(u + v)^2 + a]^{-1}, \quad a = \text{Const.} \tag{2.12}$$

where

$$I = \begin{vmatrix} a_1 & b_1 & a_2 \\ b_1 & c_1 & b_2 \\ a_2 & b_2 & c_2 \end{vmatrix}.$$

For $|a_1| + |b_1| + |c_1| \neq 0, b_1^2 - a_1 c_1 = 0, I \neq 0$.

$$f = g = (u^2 + v)^{-1}. \tag{2.13}$$

Case 2. $\xi_t = 0, \alpha_t \neq 0, \beta_t \neq 0$. Using (2.7a) and (2.7i), we deduce

$$\begin{aligned} f &= \alpha_t [- \xi_\phi \phi u^3 - 2\xi_\phi \psi u^2 v + (\alpha_\phi - 2\xi_{x\phi})u^2 - \xi_\psi \psi uv^2 \\ &\quad + \alpha_\psi \psi v^2 + 2(\alpha_\phi \psi - \xi_{x\psi})uv + 2\alpha_{x\psi} v + (2\alpha_{x\phi} - \xi_{xx})u + \alpha_{xx}]^{-1}, \\ g &= \beta_t [- \xi_\phi \phi u^2 v - 2\xi_\phi \psi uv^2 - \xi_\psi \psi v^3 + \beta_\phi \phi u^2 + 2(\beta_\phi \psi - \xi_{x\phi})uv \\ &\quad + (\beta_\psi \psi - 2\xi_{x\psi})v^2 + 2\beta_{x\phi} u + (2\beta_{x\psi} - \xi_{xx})v + \beta_{xx}]^{-1}. \end{aligned}$$

Noting $f = g$, and that the coefficients of u^3, uv^2 and $v^2 u$ in f and that of v^3, uv^2 and $v^2 u$ in g , we must have

$$\xi_\phi \phi = \xi_\psi \psi = \xi_{\phi\psi} = 0,$$

which implies that f and g are given by (2.9).

Case 3. $\xi_t = 0, \alpha_t \neq 0, \beta_t = 0$. It follows from (2.7a) and (2.7i) that f is given by

$$f = \alpha_t [-\xi_{\phi\phi}u^3 - 2\xi_{\phi\psi}u^2v + (\alpha_{\phi\phi} - 2\xi_{x\phi})u^2 - \xi_{\psi\psi}uv^2 + \alpha_{\psi\psi}v^2 + 2(\alpha_{\phi\psi} - \xi_{x\psi})uv + 2\alpha_{x\psi}v + (2\alpha_{x\phi} - \xi_{xx})u + \alpha_{xx}]^{-1}, \quad (2.14)$$

and the infinitesimals ξ, ϕ and ψ satisfy

$$-\xi_{\phi\phi}u^2v - 2\xi_{\phi\psi}uv^2 - \xi_{\psi\psi}v^3 + \beta_{\phi\phi}u^2 + 2(\beta_{\phi\psi} - \xi_{x\phi})uv + (\beta_{\psi\psi} - 2\xi_{x\psi})v^2 + 2\beta_{x\phi}u + (2\beta_{x\psi} - \xi_{xx})v + \beta_{xx} = 0. \quad (2.15)$$

It implies that ξ must satisfy

$$\xi_{\phi\phi} = \xi_{\psi\psi} = \xi_{\phi\psi} = 0.$$

Thus (2.14) implies that f and g are given by (2.9).

Case 4. $\xi_t = 0, \alpha_t = 0, \beta_t \neq 0$. The analysis for this case is the same as for the case (3), and we arrive at the same result.

Case 5. $\alpha_t = \xi_t = \beta_t = 0$. Substituting (2.8) into (2.7a), (2.7i) and (2.7d), we obtain

$$\begin{aligned} &-\xi_{\phi\phi}u^3 - 2\xi_{\phi\psi}u^2v - \xi_{\psi\psi}uv^2 + (\alpha_{\phi\phi} - 2\xi_{x\phi})u^2 + \alpha_{\psi\psi}v^2 + 2(\alpha_{\phi\psi} - \xi_{x\psi})uv \\ &\quad + 2\alpha_{x\psi}v + (2\alpha_{x\phi} - \xi_{xx})u + \alpha_{xx} = 0, \\ &-\xi_{\phi\phi}u^2v - 2\xi_{\phi\psi}uv^2 - \xi_{\psi\psi}v^3 + \beta_{\phi\phi}u^2 + 2(\beta_{\phi\psi} - \xi_{x\phi})uv \\ &\quad + (\beta_{\psi\psi} - 2\xi_{x\psi})v^2 + 2\beta_{x\phi}u + (2\beta_{x\psi} - \xi_{xx})v + \beta_{xx} = 0. \end{aligned}$$

Noting that α, β and ξ do not depend on u and v , we arrive at

$$\begin{aligned} \xi_{\phi\phi} = \xi_{\phi\psi} = \alpha_{\phi\phi} - 2\xi_{x\phi} = \xi_{\psi\psi} = \alpha_{\psi\psi} &= 0, \\ \alpha_{\phi\psi} - \xi_{x\psi} = \alpha_{x\psi} = 2\alpha_{x\phi} - \xi_{xx} = \alpha_{xx} &= 0, \\ \beta_{\phi\phi} = \beta_{\phi\psi} - \xi_{x\phi} = \beta_{\psi\psi} - 2\xi_{x\psi} &= 0, \\ \beta_{x\phi} = 2\beta_{x\psi} - \xi_{xx} = \beta_{xx} &= 0. \end{aligned} \quad (2.16)$$

It follows from (2.7d) that f satisfies

$$\begin{aligned} &[-\xi_{\phi}u^2 - \xi_{\psi}uv + \alpha_{\psi}v + (\alpha_{\phi} - \xi_x)u + \alpha_x]f_u + \\ &[-\xi_{\phi}uv - \xi_{\psi}v^2 + \beta_{\phi}u + (\beta_{\psi} - \xi_x)v + \beta_x]f_v + (2\xi_{\phi}u + 2\xi_{\psi}v + 2\xi_x - \tau_t)f = 0. \end{aligned} \quad (2.17)$$

Noting that system (2.3) is invariant under the transformations

$$\tilde{u} = u + \epsilon_1, \quad \tilde{v} = v + \epsilon_2, \quad \tilde{\phi} = \phi + \epsilon_1x, \quad \tilde{\psi} = \psi + \epsilon_2x.$$

Solving system (2.16) and using (2.17), we obtain the infinitesimals given by

$$\begin{aligned} \xi &= a\phi + b\psi, & \tau &= ct, & \alpha &= Ax + B\phi + C\psi, \\ \beta &= Jx + K\phi + L\psi, & \eta_1 &= A + Bu + Cv - au^2 - buv, \\ \eta_2 &= J + Ku + Lv - auv - bv^2. \end{aligned}$$

Thus, we have proved the following result.

Theorem 2.1. *System (2.1) admits the potential symmetries if and only if $f = g$ is given by (2.10)–(2.13) or $f = g$ satisfies the following first-order PDE:*

$$\begin{aligned} &(A + Bu + Cv - au^2 - buv)f_u + (J + Ku + Lv - auv - bv^2)f_v \\ &= (2au + 2bv - c)f \end{aligned} \quad (2.18)$$

up to the translation and dilatation for u and v . The corresponding vector fields of Lie point symmetries to (2.2) with (2.10)–(2.13) and (2.18) are given as follows. For f given by (2.10) with $a \neq 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ V_5 &= \phi \partial_x - ax \partial_\phi - uv \partial_v - (a + u^2) \partial_u, \\ V_6 &= \psi \partial_x \mp ax \partial_\psi - uv \partial_u \mp (a \pm v^2) \partial_v, \\ V_7 &= \psi \partial_\phi \mp \phi \partial_\psi + v \partial_u \mp u \partial_v, \\ V_8 &= 2t \partial_t + x \partial_x + \phi \partial_\phi + \psi \partial_\psi. \end{aligned} \tag{2.19}$$

For f given by (2.10) with $a = 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ X_5 &= \phi \partial_x - uv \partial_v - u^2 \partial_u, \\ X_6 &= \psi \partial_x - uv \partial_u - v^2 \partial_v, \\ V_7 &= \psi \partial_\phi \mp \phi \partial_\psi + v \partial_u \mp u \partial_v, \\ V_8 &= 2t \partial_t + x \partial_x + \phi \partial_\phi + \psi \partial_\psi, \\ V_9 &= v \partial_v + u \partial_u - x \partial_x, \\ V_{10} &= (\phi^2 \pm \psi^2 + 2t) \partial_x - 2(u\phi \pm v\psi)(u \partial_u + v \partial_v). \end{aligned} \tag{2.20}$$

For f given by (2.11),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ W_1 &= t \partial_t + x \partial_x - u \partial_u - v \partial_v, \\ W_8 &= 2t \partial_t + x \partial_x + \phi \partial_\phi + \psi \partial_\psi, \\ W_2 &= x(u + v)(\partial_u - \partial_v) + x(\phi + \psi)(\partial_\phi - \partial_\psi) + (\phi + \psi)(\partial_u - \partial_v) + 2t(\partial_\phi - \partial_\psi), \\ W_3 &= \partial_u - \partial_v + x(\partial_\phi - \partial_\psi). \end{aligned} \tag{2.21}$$

For f given by (2.12) with $a \neq 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ V_8 &= 2t \partial_t + x \partial_x + \phi \partial_\phi + \psi \partial_\psi, \\ W_3 &= \partial_u - \partial_v + x(\partial_\phi - \partial_\psi), \\ W_4 &= (\phi + \psi)(\partial_\phi - \partial_\psi) + (u + v)(\partial_u - \partial_v), \\ W_5 &= -(u + v)(u \partial_u + v \partial_v) + \frac{a}{2}(\partial_u + \partial_v) - \frac{a}{2}x(\partial_\phi + \partial_\psi). \end{aligned} \tag{2.22}$$

For f given by (2.12) with $a = 0$, the symmetries of (2.2) are

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ V_8 &= 2t \partial_t + x \partial_x + \phi \partial_\phi + \psi \partial_\psi, \\ W_3 &= \partial_u - \partial_v + x(\partial_\phi - \partial_\psi), \\ W_6 &= x \partial_x - u \partial_u - v \partial_v, \\ W_7 &= t^2 \partial_t - \left(\frac{1}{4} \lambda^2 + \frac{1}{2} t\right) x \partial_x + \left[t \lambda - \left(\frac{1}{4} \lambda^2 + \frac{1}{2} t\right) \phi\right] \partial_\phi + \left[t \lambda - \left(\frac{1}{4} \lambda^2 + \frac{1}{2} t\right) \psi\right] \partial_\psi \\ &\quad + \left(\frac{3}{2} t + \frac{1}{2} \lambda(\phi + \psi) + \frac{1}{4} \lambda^2 + \frac{1}{2} x \lambda v\right) (u + v)(\partial_u + \partial_v), \\ W_8 &= \chi \partial_x - (u + v) \chi_\lambda (u \partial_u + v \partial_v), \\ W_9 &= \kappa(\partial_\phi - \partial_\psi) + \kappa_\lambda (u \partial_u - v \partial_v), \end{aligned} \tag{2.23}$$

where χ and κ are the functions of t and $\lambda = \phi + \psi$, and they satisfy the heat equation $h_t = h_{\lambda\lambda}$. Noting that χ and κ in (2.23) satisfy the heat equation, so the system admits an

infinite-dimensional symmetry groups. According to the theory of invertible mapping between linear and nonlinear equations [1], the system can be linearized. Indeed setting $w = u + v$, then w satisfies the following nonlinear diffusion equation:

$$w_t = (w^{-2}w_x)_x. \quad (2.24)$$

It can be linearized by a hodograph transformation.

For f given by (2.13),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ W_{10} &= x\partial_x - \psi\partial_\psi - u\partial_u - 2v\partial_v, \\ W_{11} &= x\partial_\phi - 2\phi\partial_\psi + \partial_u - 2u\partial_v, \\ W_{12} &= 2t\partial_t + u\partial_u + 2v\partial_v + \phi\partial_\phi + 2\psi\partial_\psi, \\ W_{13} &= -2\phi\partial_x + \psi\partial_\phi + (v + 2u^2)\partial_u + 2uv\partial_v. \end{aligned} \quad (2.25)$$

For f satisfying (2.18),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, \\ V_8 &= \phi\partial_\phi + \psi\partial_\psi + x\partial_x + 2t\partial_t, \\ V_{11} &= (a\phi + b\psi)\partial_x + ct\partial_t + (Ax + B\phi + C\psi)\partial_\phi + (Jx + K\phi + L\psi)\partial_\psi \\ &\quad + (A + Bu + Cv - au^2 - buv)\partial_u + (J + Ku + Lv - auv - bv^2)\partial_v. \end{aligned}$$

It is worth noting that $V_5, V_6, X_5, X_6, V_{10}$ and V_{11} are potential symmetries of (2.1) since they cannot be projected to the vector fields on $\{t, x, u, v\}$ space. So those vectors cannot be obtained from the Lie point symmetry method. It is interesting to compare the result with that for the single nonlinear diffusion equation, i.e. system (1.1) with $n = 1$ [1].

It seems impossible to derive all solutions of the first-order PDE (2.18). But in the case of $a = K = 0$, with loss of generality we put $L = 0$ by the translation for v , we obtain its special solutions given as follows:

(1) $J = \mu^2, B \neq \pm\mu$.

$$f = g = (\mu^2 - v^2)^{-1} \left(\frac{\mu - v}{\mu + v} \right)^{\frac{c}{2\mu}} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{u + \frac{A+CB}{B^2-\mu^2}v + \frac{AB+C\mu^2}{B^2-\mu^2}}{(\mu^2 - v^2)^{\frac{1}{2}} \left(\frac{\mu+a}{\mu-v} \right)^{\frac{B}{2\mu}}},$$

where and hereafter \tilde{f} is an arbitrary function of the indicated variable.

(2) $J = \mu^2, B = \mu$.

$$f = g = (\mu^2 - v^2)^{-1} \left(\frac{\mu - v}{\mu + v} \right)^{\frac{c}{2\mu}} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{2\mu u + A - \mu C}{2\mu(v + \mu)} - \frac{A + \mu C}{4\mu^2} \ln \frac{v + \mu}{v - \mu}.$$

(3) $J = \mu^2, B = -\mu$.

$$f = g = (\mu^2 - v^2)^{-1} \left(\frac{\mu - v}{\mu + v} \right)^{\frac{c}{2\mu}} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{2\mu u - A - \mu C}{2\mu(v - \mu)} + \frac{A - \mu C}{4\mu^2} \ln \frac{v + \mu}{v - \mu}.$$

(4) $J = -\mu^2$.

$$f = g = \frac{e^{\frac{c}{\mu} \arctan \frac{v}{\mu}}}{\mu^2 + v^2} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{u + \frac{A+CB}{B^2+\mu^2}v + \frac{AB-C\mu^2}{B^2+\mu^2}}{(\mu^2 + v^2)^{\frac{1}{2}}} e^{\frac{B}{\mu} \arctan \frac{v}{\mu}}.$$

(5) $J = 0, B \neq 0$.

$$f = g = \frac{1}{v^2} e^{-\frac{c}{v}} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{B^2u + (A + BC)v + AB}{B^2ve^{\frac{B}{v}}}.$$

(6) $J = 0, B = 0$.

$$f = g = \frac{1}{v^2} e^{-\frac{c}{v}} \tilde{f}(\lambda),$$

with

$$\lambda = \frac{2uv - 2Cv - A}{2v^2}.$$

(7) $A = B = C = J = K = L = 0$.

$$f = g = u^{-2} e^{-\frac{c}{au+bv}} \tilde{f}\left(\frac{v}{u}\right).$$

(8) $a, b \neq 0, C = B = L = 0, C + K = 0, A = -a\mu, J = -b\mu$.

$$f = g = \frac{1}{u^2 + v^2 + \mu}.$$

(9) $a, b, c \neq 0, B = L = c/4, C + K = 0, A = J = 0$.

$$f = g = \frac{1}{u^2 + v^2}.$$

The last two cases are included in (2.10).

3. Symmetry reductions of systems (2.2) with (2.10)

In this section, we study symmetry reductions of system (2.10) in terms of the symmetries (2.19) and (2.20). To obtain non-equivalent symmetry reductions of the systems, one needs to construct an optimal system for the symmetry groups admitted by the systems. There are several ways to construct the optimal system for a given Lie group; discussion on this topic can be found in [2, 3, 19–21].

First we discuss the symmetry reductions of the system

$$u_t = \left(\frac{u_x}{u^2 + v^2}\right)_x, \quad v_t = \left(\frac{v_x}{u^2 + v^2}\right)_x. \tag{3.1}$$

By introducing the potential variables, its auxiliary system is

$$\begin{aligned} u &= \phi_x, & \phi_t &= \frac{u_x}{u^2 + v^2} \\ v &= \psi_x, & \psi_t &= \frac{v_x}{u^2 + v^2}. \end{aligned} \tag{3.2}$$

One may show that an optimal system for the symmetry algebras of system (3.2) is spanned by the vector fields

$$\begin{aligned}
 v_1 &= V_9 + c_1 V_8 + c_2 V_7 (c_1 \neq 0), & v_2 &= V_9 + c_2 V_7, & v_3 &= V_9 + V_1 + c_1 V_7, \\
 v_4 &= V_9 - V_1 + c_1 V_7, & v_5 &= V_9 + V_1 + c_1 V_4 (c_1 \geq 0), & v_6 &= V_9 - V_1 + c_1 V_4 (c_1 \geq 0), \\
 v_7 &= V_9 + V_4, & v_8 &= V_9 - V_4, & v_9 &= V_8 + c_1 V_7, & v_{10} &= V_8 + X_6, \\
 v_{11} &= V_8 - X_6, & v_{12} &= V_{10} + V_1 + c_1 V_7, & v_{13} &= V_{10} - V_1 + c_1 V_7, & & (3.3) \\
 v_{14} &= V_{10} + c_1 V_7, & v_{15} &= V_7 + V_1, & v_{16} &= V_7 - V_1, & v_{17} &= V_4 + V_1 + c_1 X_5, \\
 v_{18} &= V_4 - V_1 + c_1 X_5, & v_{19} &= V_4 + X_5, & v_{20} &= V_4 - V_5, & v_{21} &= X_6 + V_1, \\
 v_{22} &= X_6 - V_1, & v_{23} &= X_6, & v_{24} &= V_1, & v_{25} &= V_2,
 \end{aligned}$$

where V_i , X_5 and X_6 are given in (2.20). Note that each vector with the constants c_1 or c_2 contains infinitely many elements.

For $V_8 + c_1 X_6$ ($c_1 \neq 0$), the invariants are

$$z = \frac{x}{\psi} - \frac{c_1}{2} \ln t, \quad t^{-\frac{1}{2}} \phi, \quad t^{-\frac{1}{2}} \psi, \quad \frac{v}{u}, \quad \frac{1}{v} - \frac{c_1}{2} \ln t.$$

This leads to the symmetry reduction of (3.2) given by an implicit form

$$\begin{aligned}
 \phi &= t^{\frac{1}{2}} g(z), & \psi &= t^{\frac{1}{2}} h(z), & z &= \frac{x}{\psi} - \frac{c_1}{2} \ln t, \\
 u &= m(z)v, & v &= \frac{1}{\frac{c_1}{2} \ln t + f(z)}. & & (3.4)
 \end{aligned}$$

The substitution of (3.4) into (3.2) yields the following system for $f(z)$, $g(z)$, $h(z)$ and $m(z)$:

$$\begin{aligned}
 g'' - \frac{2g'h'}{h} &= \frac{1}{2}(g - c_1 g')(g'^2 + h'^2), \\
 h'' - \frac{2h'^2}{h} &= \frac{1}{2}(h - c_1 h')(g'^2 + h'^2), \\
 m &= \frac{g'}{h'}, & f &= z + \frac{h}{h'}.
 \end{aligned}$$

For $V_{10} + c_2 V_1 + c_1 V_7$ ($c_2 \neq 0$), the invariants are

$$\begin{aligned}
 z &= x - \frac{t}{c_2} [(\phi^2 + \psi^2) + t], & \frac{c_2 \sqrt{u^2 + v^2}}{c_2 - 2(u\phi + v\psi)t}, & \sqrt{\phi^2 + \psi^2}, \\
 \arctan \frac{u}{v} - \frac{c_1}{c_2} t, & \arctan \frac{\psi}{\phi} + \frac{c_1}{c_2} t.
 \end{aligned}$$

This leads to a symmetry reduction of (3.2):

$$\begin{aligned}
 \phi &= -g(z) \cos \lambda, & \psi &= g(z) \sin \lambda, & \lambda &= \frac{c_1}{c_2} t + h(z), \\
 u &= \frac{\sin [h(z) + \frac{c_1}{c_2} t]}{\frac{2}{c_2} t g(z) \sin m(z) + f(z)}, & v &= \frac{\cos [h(z) + \frac{c_1}{c_2} t]}{\frac{2}{c_2} t g(z) \sin m(z) + f(z)}. & & (3.5)
 \end{aligned}$$

Substituting (3.5) into (3.2) gives the following system for $f(z)$, $g(z)$, $h(z)$ and $m(z)$:

$$\begin{aligned}
 g'' - gh'^2 &= -\frac{1}{b} g^2 g' [g'^2 + (gh')^2], \\
 gh'' + 2g'h' &= \frac{1}{b} g(c_1 - g^2 h') [g'^2 + (gh')^2], \\
 f &= \arcsin \frac{g'}{\sqrt{g'^2 + (gh')^2}}, & m &= \frac{1}{\sqrt{g'^2 + (gh')^2}}.
 \end{aligned}$$

For $V_{10} + c_1 V_7$, the invariants are

$$z = t, \quad \sqrt{\phi^2 + \psi^2}, \quad \arctan \frac{u}{v} - \frac{c_1 x}{\phi^2 + \psi^2 + 2t},$$

$$\arctan \frac{\psi}{\phi} + \frac{c_1 x}{\phi^2 + \psi^2 + 2t}, \quad \frac{1}{\sqrt{u^2 + v^2}} \left[1 - \frac{2(u\phi + v\psi)}{\phi^2 + \psi^2 + 2t} \right].$$

This leads to the symmetry reduction of (3.2)

$$\phi = -g(t) \cos \lambda, \quad \psi = g(t) \sin \lambda, \quad \lambda = \frac{c_1 x}{2t + g^2} + h(t),$$

$$u = \frac{\sin \left[g(t) - f(t) + \frac{c_1 x}{2t + \phi^2 + \psi^2} \right]}{\frac{2g}{2t + g^2} \sin f(t) + m(t)}, \quad v = \frac{\cos \left[g(t) - f(t) + \frac{c_1 x}{2t + \phi^2 + \psi^2} \right]}{\frac{2g}{2t + g^2} \sin f(t) + m(t)}.$$

The associated group invariant solution to (3.2) is given by

$$u = \frac{c_1}{2t_0} \sqrt{2(t_0 - t)} \sin \left(\frac{c_1 x}{2t_0} \right), \quad v = \frac{c_1}{2t_0} \sqrt{2(t_0 - t)} \cos \left(\frac{c_1 x}{2t_0} \right),$$

$$\phi = -\sqrt{2(t_0 - t)} \cos \left(\frac{c_1 x}{2t_0} \right), \quad \psi = \sqrt{2(t_0 - t)} \sin \left(\frac{c_1 x}{2t_0} \right),$$

where $t_0 > 0$ is a constant.

For $V_4 + c_2 V_1 + c_1 X_5$, ($c_1, c_2 \neq 0$), the invariants are

$$z = x - \frac{c_1}{c_2} t \phi, \quad \phi, \quad \frac{1}{u} - \frac{c_1}{c_2} t, \quad \psi - \frac{t}{c_2}, \quad \frac{v}{u}.$$

This leads to a symmetry reduction of (3.2):

$$\phi = h(z), \quad \psi = \frac{t}{c_2} + g(z), \quad z = x - \frac{c_1}{c_2} t \phi$$

$$u = \frac{1}{\frac{c_1}{c_2} t + f(z)}, \quad v = \frac{m(z)}{\frac{c_1}{c_2} t + f(z)}. \tag{3.6}$$

The substitution of (3.6) into (3.2) yields the following system for $f(z), g(z), h(z)$ and $m(z)$:

$$h'' = -\frac{c_1}{c_2} h h' (h'^2 + g'^2),$$

$$g'' = \frac{1}{c_2} (1 - c_1 h g') (h'^2 + g'^2),$$

$$f = \frac{1}{h'}, \quad m = \frac{g'}{h'}.$$

One may show that an optimal system of the symmetries of the system

$$u_t = \left(\frac{u_x}{1 + u^2 + v^2} \right)_x, \quad v_t = \left(\frac{v_x}{1 + u^2 + v^2} \right)_x \tag{3.7}$$

is given by

$$\omega_1 = V_1, \quad \omega_2 = V_2, \quad \omega_3 = V_1 + c_1 V_2, \quad \omega_4 = V_5,$$

$$\omega_5 = V_1 + V_5, \quad \omega_6 = V_4 + V_5, \quad \omega_7 = V_5 + V_1 + c_1 V_4, \tag{3.8}$$

$$\omega_8 = V_8 + c_1 V_5, \quad \omega_9 = V_8 + V_2 + c_1 V_5.$$

We now obtain nontrivial symmetry reductions associated with the elements in the optimal system (3.8).

For ω_5 , invariants are $z = \sqrt{x^2 + \phi^2}$, u , v , $\arcsin(x/z) - t$ and ψ . So the group-invariant solutions are given by

$$\begin{aligned}\phi &= g(z) \cos(t + h(z)), & x &= g(z) \sin(t + h(z)), & z &= \psi, \\ u &= \tan(\lambda + m(z)), & v &= f(z) \sec(\lambda + m(z)),\end{aligned}$$

where $\lambda = t + h(z)$, and $f(z)$, $g(z)$, $h(z)$ and $m(z)$ satisfy

$$\begin{aligned}g'' &= gh^2, & gh'' + 2g'h' &= g(1 + g^2 + g^2h^2), \\ f(z) &= \frac{g'}{\sqrt{1 + (zh')^2}}, & m(z) &= \frac{zh'}{\sqrt{1 + (zh')^2}}.\end{aligned}$$

For ω_6 , invariants are

$$z = t, \quad \sqrt{x^2 + \phi^2}, \quad \arctan \frac{x}{\phi} - t, \quad \frac{v}{\sqrt{1 + u^2}}, \quad \arctan u - t.$$

We obtain the group-invariant solutions given by

$$\begin{aligned}\psi &= \arcsin \frac{x}{g} - h(t), & \phi &= g(z) \cos \lambda, & x &= g(z) \sin \lambda, \\ u &= -\tan[\lambda + m(z)], & v &= f(z) \sec[\lambda + m(z)],\end{aligned}$$

where $\lambda = h(t) + \psi$, and $f(z)$, $g(z)$, $h(z)$ and $m(z)$ satisfy

$$g' = -\frac{g}{1 + g^2}, \quad m = h' = 0, \quad f = \frac{1}{g}.$$

For ω_7 , invariants are

$$z = \psi - c_1 t, \quad \sqrt{x^2 + \phi^2}, \quad \frac{v}{\sqrt{1 + u^2}}, \quad \arcsin \frac{x}{\phi} - \psi, \quad \arctan u + \psi.$$

So the group-invariant solutions are given by

$$\begin{aligned}\psi &= z + c_1 t, & \phi &= g(z) \cos \lambda, & x &= g(z) \sin \lambda, \\ u &= -\tan(\lambda + m(z)), & v &= f(z) \sec \lambda, & \lambda &= t + h(z).\end{aligned}$$

Substituting it into system (3.7) implies $f(z)$, $g(z)$, $h(z)$ and $m(z)$ satisfying

$$\begin{aligned}g'' - gh^2 &= -c_1 g'(1 + g^2 + (gh')^2), \\ gh'' + 2g'h' &= g(1 - c_1 h')(1 + g^2 + (gh')^2), \\ f(z) &= \frac{1}{\sqrt{g^2 + (gh')^2}}, & m(z) &= \arccos \frac{gh'}{\sqrt{g^2 + (gh')^2}}.\end{aligned}$$

For ω_8 , invariants are

$$z = \psi t^{-\frac{1}{2}}, \quad \frac{\sqrt{x^2 + \phi^2}}{t}, \quad \arctan \frac{x}{\phi} - \frac{c_2}{2} \ln t, \quad \frac{v}{\sqrt{1 + u^2}}, \quad \arctan \frac{u}{c_1} + \frac{t}{2}.$$

So the group-invariant solutions are given by

$$\begin{aligned}\phi &= t^{\frac{1}{2}} g(z) \cos \lambda, & x &= t^{\frac{1}{2}} g(z) \sin \lambda, \\ u &= -\tan[\lambda + m(z)], & v &= f(z) \sec[\lambda + m(z)],\end{aligned}$$

where $\lambda = h(z) + \frac{c_1}{2} \ln t$, $f(z)$, $g(z)$, $h(z)$ and $m(z)$ satisfy

$$\begin{aligned}g'' - gh^2 &= -(g + zg')(1 + g^2 + (gh')^2), \\ gh'' + 2g'h' &= -(c_1 + zh')(1 + g^2 + (gh')^2), \\ f &= \frac{1}{\sqrt{g^2 + (gh')^2}}, & m &= -\arcsin \frac{g'}{\sqrt{g^2 + (gh')^2}}.\end{aligned}$$

Finally for ω_0 , invariants are

$$z = \frac{\psi}{t^{\frac{1}{2}}}, \quad \sqrt{\frac{(\tilde{x}^2 + \tilde{\phi}^2)}{t}}, \quad \arctan u + \frac{1}{2} \ln t, \quad \frac{v}{\sqrt{1+u^2}}, \quad \arctan \frac{\tilde{\phi}}{\tilde{x}} + \frac{c_1}{2} \ln[\tilde{x}^2 + \tilde{\phi}^2],$$

where $\tilde{x} = x - c_1/(1 + c_1^2)$, $\tilde{\phi} = \phi + 1/(1 + c_1^2)$. So the group-invariant solutions are given by

$$\begin{aligned} \phi &= -\frac{1}{1 + c_1^2} + \sqrt{t}g(z) \sin \lambda, & x &= \frac{c_1}{1 + c_1^2} + \sqrt{t}g(z) \cos \lambda, \\ u &= \tan[\lambda + m(z)], & v &= f(z) \sec[\lambda + m(z)], \end{aligned}$$

where $\lambda = h(z) - (c_1/2) \ln t - c_1 \ln g(z)$, and $f(z)$, $g(z)$, $h(z)$ and $m(z)$ satisfy

$$\begin{aligned} g'' &= \frac{1}{2}(g - zg')[1 + g'^2 + (gh' - c_1g')^2], \\ gh'' + g'h' + g' &= -\frac{1}{2}zgh'[1 + g'^2 + (gh' - c_1g')^2], \\ f &= \frac{1}{\sqrt{g'^2 + (gh' - c_1g')^2}}, & m &= \arcsin \frac{gh' - c_1g'}{\sqrt{g'^2 - c_1g'^2}}. \end{aligned}$$

4. Potential symmetries of (1.1) with three-component equations

In this section, we consider the system

$$\begin{aligned} u_t &= (f(u, v, w)u_x)_x, \\ v_t &= (g(u, v, w)v_x)_x, \\ w_t &= (h(u, v, w)w_x)_x. \end{aligned} \tag{4.1}$$

Analogous to one- and two-component case, introducing the potential variables ϕ , ψ and ρ , we arrive at the auxiliary system

$$\begin{aligned} u &= \phi_x, & \phi_t &= f(u, v, w)u_x, \\ v &= \psi_x, & \psi_t &= g(u, v, w)v_x, \\ w &= \rho_x, & \rho_t &= h(u, v, w)w_x. \end{aligned} \tag{4.2}$$

Similar to the analysis for the two-component case, we arrive at the following result.

Theorem 4.1. *System (4.1) admits potential symmetries if and only if $f = g = h$ satisfies*

$$f = g = h = \frac{1}{u^2 + v^2 \pm w^2 + a}, \quad a = \pm 1, 0, \tag{4.3}$$

or

$$f = g = h = \frac{1}{(u + v + w)^2 + a}, \quad a = \pm 1, 0, \tag{4.4}$$

or

$$f = g = h = \frac{1}{u^2 + bv^2 + w}, \quad b = \pm 1, \tag{4.5}$$

or

$$f = g = h = \frac{1}{u^2 + v + w}, \tag{4.6}$$

or

$$f = g = h = \frac{1}{u + v + w}, \tag{4.7}$$

or $f = g = h$ satisfies the following equation:

$$\begin{aligned} & [A + Bu + Cv + Dw - u(au + bv + cw)]f_u + [E + Fu + Gv + Hw - v(au + bv + cw)]f_v \\ & \quad + [J + Ku + Lv + Mw - w(au + bv + cw)]f_w \\ & = (2au + 2bv + 2cw - d)f, \end{aligned} \quad (4.8)$$

up to translations and dilatation for u, v and w . The corresponding vector fields of Lie point symmetries to (4.1) with (4.3)–(4.8) are given as follows. For $f = g = h$ given by (4.3) with $a \neq 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= \phi\partial_x - ax\partial_\phi - uv\partial_v - uw\partial_w - (a + u^2)\partial_u, \\ V_7 &= \psi\partial_x - ax\partial_\psi - uv\partial_u - vw\partial_w - (a + v^2)\partial_v, \\ V_8 &= \rho\partial_x \mp ax\partial_\rho - uw\partial_u - vw\partial_v \mp (a \pm w^2)\partial_w, \\ V_9 &= \psi\partial_\phi - \phi\partial_\psi + v\partial_u - u\partial_v, \\ V_{10} &= \phi\partial_\rho \mp \rho\partial_\phi + u\partial_w \mp w\partial_u, \\ V_{11} &= \psi\partial_\rho \mp \rho\partial_\psi + v\partial_w \mp w\partial_v, \\ V_{12} &= \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho + x\partial_x + 2t\partial_t. \end{aligned}$$

For $f = g = h$ given by (4.3) with $a = 0$,

$$\begin{aligned} V_1 &= \partial_t, V_2 = \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ X_6 &= \phi\partial_x - u(u\partial_u + v\partial_v + w\partial_w), \\ X_7 &= \psi\partial_x - v(u\partial_u + v\partial_v + w\partial_w), \\ V_8 &= \rho\partial_x - w(u\partial_u + v\partial_v + w\partial_w), \\ V_9 &= \psi\partial_\phi - \phi\partial_\psi + v\partial_u - u\partial_v, \\ V_{10} &= \phi\partial_\rho \mp \rho\partial_\phi + u\partial_w \mp w\partial_u, \\ V_{11} &= \psi\partial_\rho \mp \rho\partial_\psi + v\partial_w \mp w\partial_v, \\ V_{12} &= \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho + x\partial_x + 2t\partial_t, \\ V_{13} &= u\partial_u + v\partial_v + w\partial_w - x\partial_x, \\ V_{14} &= (\phi^2 + \psi^2 \pm \rho^2 + 2t)\partial_x - 2(u\phi + v\psi \pm w\rho)(u\partial_u + v\partial_v + w\partial_w). \end{aligned}$$

For $f = g = h$ given by (4.4) with $a = 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= x(\partial_\phi - \partial_\rho) + \partial_u - \partial_v, \\ V_7 &= x(\partial_\psi - \partial_\rho) + \partial_v - \partial_w, \\ V_8 &= x\partial_x - u\partial_u - v\partial_v - w\partial_w, \\ V_9 &= 2t\partial_t + x\partial_x + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho, \\ V_{10} &= h_1(\partial_\phi - \partial_\rho) + \mu h_{1,\lambda}(\partial_u - \partial_w), \\ V_{11} &= h_2(\partial_\psi - \partial_\rho) + \mu h_{2,\lambda}(\partial_v - \partial_w), \\ V_{12} &= h_3\partial_x - \mu h_{3,\lambda}(u\partial_u + v\partial_v + w\partial_w), \\ V_{13} &= t\partial_t - \frac{1}{4}\lambda(x\partial_x + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho) + \left(\frac{1}{4}\lambda^2 + \frac{1}{2}t\right)\partial_\rho \\ & \quad + \frac{1}{4}\mu[(xu - \phi)\partial_u + (xv - \psi)\partial_v + (xw - \rho)\partial_w], \end{aligned}$$

where and hereafter $\lambda = \phi + \psi + \rho$, $\mu = u + v + w$. $h_i, i = 1, 2, 3$ are functions of t and λ , and they satisfy the heat equation $h_{i,t} = h_{i,\lambda\lambda}$, where $h_{i,\lambda}$ denotes the derivative of h_i with respect to λ .

For $f = g = h$ given by (4.4) with $a \neq 0$,

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= x(\partial_\phi - \partial_\rho) + \partial_u - \partial_v, \\ V_7 &= x(\partial_\psi - \partial_\rho) + \partial_v - \partial_w, \\ V_8 &= 2t\partial_t + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho, \\ V_9 &= \lambda(\partial_\phi - \partial_\rho) + \mu(\partial_u - \partial_w), \\ V_{10} &= \lambda(\partial_\psi - \partial_\rho) + \mu(\partial_v - \partial_w), \\ V_{11} &= \lambda\partial_x - \mu(u\partial_u + v\partial_v + w\partial_w) + a\mu\partial_w. \end{aligned}$$

For $f = g = h$ given by (4.5),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= 2t\partial_t + x\partial_x + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho, \\ V_7 &= x\partial_\psi - 2b\psi\partial_\rho + \partial_v - 2bv\partial_w, \\ V_8 &= \psi\partial_\phi - \frac{1}{b}\phi\partial_\psi + v\partial_u - \frac{1}{b}u\partial_v, \\ V_9 &= x\partial_\phi - 2\phi\partial_\rho - 2u\partial_w + \partial_u, \\ V_{10} &= -2\phi\partial_x + \rho\partial_\phi + (w + 2u^2)\partial_u + 2uv\partial_v + 2uw\partial_w, \\ V_{11} &= \psi\partial_x - \frac{1}{2b}\rho\partial_\psi - uv\partial_u - \left(\frac{1}{2b}w + v^2\right)\partial_v - vw\partial_w. \end{aligned}$$

For $f = g = h$ given by (4.6),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= 2t\partial_t + x\partial_x + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho, \\ V_7 &= \partial_v - \partial_w + x(\partial_\psi - \partial_\rho), \\ V_8 &= \partial_u - 2u\partial_v + x\partial_\phi - 2\phi\partial_\psi, \\ V_9 &= \partial_u - 2u\partial_w + x\partial_\phi - 2\phi\partial_\rho, \\ V_{10} &= (2u^2 + v + w)\partial_u + 2u(v\partial_v + w\partial_w) + (\psi + \rho)(\partial_\phi + \partial_\psi) + \psi\partial_\rho - 2\phi\partial_x, \\ V_{11} &= (\rho + \psi + 2\phi u + xv + xw)(\partial_v - \partial_w) + [x(\rho + \psi) + \phi^2 + 2t](\partial_\psi - \partial_\rho), \\ V_{12} &= v\partial_v - v\partial_w - \psi\partial_\rho, \\ V_{13} &= u\partial_u - x\partial_x + 2v\partial_v + 2w\partial_w + \psi\partial_\psi + \rho\partial_\rho. \end{aligned}$$

For $f = g = h$ given by (4.7),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho \\ V_6 &= 2t\partial_t + x\partial_x + \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho, \\ V_7 &= t\partial_t + x\partial_x - u\partial_u - v\partial_v - w\partial_w, \\ V_8 &= x(\partial_\psi - \partial_\rho) + \partial_v - \partial_w, \\ V_9 &= x(\partial_\phi - \partial_\rho) + \partial_u - \partial_w, \\ V_{10} &= (x\lambda + 2t)(\partial_\phi - \partial_\rho) + (\lambda + x\mu)(\partial_u - \partial_w), \\ V_{11} &= (x\lambda + 2t)(\partial_\psi - \partial_\rho) + (\lambda + x\mu)(\partial_v - \partial_w). \end{aligned}$$

For $f = g = h$ satisfying (4.8),

$$\begin{aligned} V_1 &= \partial_t, & V_2 &= \partial_x, & V_3 &= \partial_\phi, & V_4 &= \partial_\psi, & V_5 &= \partial_\rho, \\ V_{12} &= \phi\partial_\phi + \psi\partial_\psi + \rho\partial_\rho + x\partial_x + 2t\partial_t, \end{aligned}$$

$$\begin{aligned}
V_{15} = & (a\phi + b\psi + c\rho)\partial_x + dt\partial_t + (Ax + B\phi + C\psi + D\rho)\partial_\phi \\
& + (Ex + F\phi + G\psi + H\rho)\partial_\psi + (Jx + K\phi + L\psi + Mp)\partial_\rho \\
& + [A + Bu + Cv + Dw - u(au + bv + cw)]\partial_u \\
& + [E + Fu + Gv + Hw - v(au + bv + cw)]\partial_v \\
& + [J + Ku + Lv + Mw - w(au + bv + cw)]\partial_w.
\end{aligned}$$

5. Concluding remarks

We have shown that systems (2.1) and (4.1) admit the potential symmetries for certain coefficient functions. A natural question is that whether they admit other types of potential symmetries. Indeed, there are other different ways to write system (2.1) by introducing different auxiliary variables. For instance, by introducing one potential variable w , system (2.1) can be written as

$$u = w_x, \quad w_t = f(u, v)u_x, \quad v_t = (g(u, v)v_x)_x. \quad (5.1)$$

Assume that system (5.1) admits the Lie point symmetries

$$V = \xi\partial_x + \tau\partial_t + \eta_1\partial_u + \eta_2\partial_w + \eta_3\partial_v, \quad (5.2)$$

thus the infinitesimals satisfy the following equations:

$$\begin{aligned}
& \eta_1\eta_{1,x} - \xi_{xx}g + \xi_t + ug_u\eta_{1,w} = 0, \\
& \eta_3g_v^2 - g^2\eta_{3,vv} - \eta_1gg_{uv} - \eta_{3,v}gg_v + \eta_1g_u g_v - \eta_3gg_{vv} = 0, \\
& \eta_{1,v} = \eta_{2,v} = \tau_w = \eta_{2,u} = \xi_w = \tau_x = 0, \\
& \xi_u = \eta_{3,u} = \eta_{3,w} = \tau_v = 0, \\
& f(\eta_{2,w} - \tau_t + \xi_x - \eta_{1,u}) - \eta_1f_u - \eta_3f_v = 0, \\
& \eta_{2,t} - f(u\eta_{1,w} + \eta_{1,x}) - u\xi_t = 0, \\
& \eta_1 - \eta_{2,x} - u(\eta_{2,w} - \xi_x) = 0, \\
& \eta_1g_u + \eta_3g_v + g(\tau_t - 2\xi_x) = 0, \\
& \eta_3(g_u g_v - gg_{uv}) - \eta_1gg_{uu} - \eta_{1,u}gg_u + \eta_1g_u^2 = 0, \\
& \eta_{3,t} = \xi_{1,v} = \eta_{3,x} = \xi_{2,u} = 0.
\end{aligned}$$

It is readily to show that system (2.1) does not admits this kind of potential symmetries.

System (2.1) can also be written as

$$\begin{aligned}
u = w_x, \quad v = h_x, \quad w_t = f(u, v)u_x, \\
p_x = w + h, \quad p_t = F(u, v),
\end{aligned} \quad (5.3)$$

where f is related to F by $f = F_u$. So system (5.3) is equivalent to a special case of (2.1). Let us assume that system (5.3) admits the Lie point symmetries

$$X = \xi\partial_x + \tau\partial_t + \eta_1\partial_u + \eta_2\partial_w + \eta_3\partial_v + \eta_4\partial_h + \eta_5\partial_p.$$

We obtain the over-determined system for the infinitesimals by using the infinitesimal criterion for invariance of PDEs. A detail analysis shows that system (2.1) does not admit the potential symmetries associated with system (5.3).

Acknowledgments

This work was supported by the National NSF (grant no. 10671156) of China and Program for New Century Excellent Talents in University (NCET-04-0968). The author would like to

thank the hospitality of Department of Mathematics, University of British Columbia, Canada where the work was carried out during his visit.

References

- [1] Bluman G W and Kumei S 1989 *Symmetries and Differential Equations* (New York: Springer)
- [2] Olver P J 1986 *Applications of Lie Groups to Differential Equations* (New York: Springer)
- [3] Ovsianikov L V 1982 *Group Analysis of Differential Equations* (New York: Academic Press)
- [4] Bluman G W, Kumei S and Reid G I 1988 New classes of symmetries for partial differential equations *J. Math. Phys.* **29** 806–11
- Bluman G W, Kumei S and Reid G I 1988 New classes of symmetries for partial differential equations *J. Math. Phys.* **29** 2320 (erratum)
- [5] Bluman G W and Reid G I 1988 New symmetries for ordinary differential equations *IMA J. Appl. Math.* **40** 87–94
- [6] Bluman G W 1993 Use and construction of potential symmetries *Math. Comput. Modelling* **18** 1–14
- [7] Akhatov I S, Gazizov R K and Ibragimov N H 1987 Group classification of the equations of nonlinear filtration *Sov. Math. Dokl.* **35** 384–6
- [8] Chou K S and Qu C Z 1999 Symmetry groups and separation of variables of a class of nonlinear diffusion–convection equations *J. Phys. A: Math. Gen.* **32** 6271–86
- [9] Gandarias M L 2001 New symmetries for a model of fast diffusion *Phys. Lett. A* **286** 153–60
- [10] Bluman G W and Yan Z Y Nonclassical potential solutions of partial differential equations (submitted)
- [11] Anco S C and Bluman G W 2002 Direct construction method for conservation laws of partial differential equations: part I *Eur. J. Appl. Math.* **13** 547–66
- Anco S C and Bluman G W 2002 Direct construction method for conservation laws of partial differential equations: part II *Eur. J. Appl. Math.* **13** 567–85
- [12] Anco S C and Bluman G W 1997 Direct construction method for conservation laws from field equations *Phys. Rev. Lett.* **78** 2869–73
- [13] Senthilvelan M and Torrisi M 2000 Potential symmetries and new solutions of a simplified model for reacting mixtures *J. Phys. A: Math. Gen.* **33** 405–15
- [14] Wiltschire R J 1994 The use of Lie transformation groups in the solution of the coupled diffusion equation *J. Phys. A: Math. Gen.* **27** 7821–9
- [15] Baikov V A, Gladkov A V and Wiltschire R J 1998 Lie symmetry classification analysis for nonlinear coupled diffusion *J. Phys. A: Math. Gen.* **31** 7483–99
- [16] Chapman S J and Richardson G 1995 Motion of vortices in type II superconductors *SIAM J. Appl. Math.* **55** 1275–96
- [17] Chou K S and Zhu X P 2000 *The Curve Shortening Problem* (London/Boca Raton, FL: Chapman and Hall/CRC Press)
- [18] Qu C Z 1999 Exact solution to nonlinear diffusion equations obtained by a generalized conditional symmetry method *IMA J. Appl. Math.* **62** 283–302
- [19] Partera, Winternitz P and Zassenhaus H 1975 Continuous subgroups of the fundamental groups of physics. General method and the Poincare group *J. Math. Phys.* **16** 1597–614
- [20] Chou K S, Li G X and Qu C Z 2001 A note on optimal systems for the heat equation *J. Math. Anal. Appl.* **262** 741–51
- [21] Chou K S and Qu C Z 2004 Optimal systems and group classification of (1+2)-dimensional heat equation *Acta Appl. Math.* **83** 257–87