

Symmetries and conservation laws of the Liouville equation

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Notation

- $\mathbb{N} = \{1, 2, 3, \dots\} \subset \mathbb{Z}_+ = \{0, 1, 2, \dots\} \subset \mathbb{Z} = \{0, \pm 1, \pm 2, \dots\}$;
- $\mathbf{m} = \overline{1, m} = \{1, \dots, m\}$, $m \in \mathbb{N}$;
- $\mathbb{I} = \{\mathbf{i} = (i^\mu) \in \mathbb{Z}_+^{\mathbf{m}} \mid i^\mu \in \mathbb{Z}_+, \mu \in \mathbf{m}\}$;
- $|\mathbf{i}| = i^1 + \dots + i^m$, $\mathbf{i} + (\mu) = (i^1, \dots, i^\mu + 1, \dots, i^m)$ for $\mathbf{i} = (i^1, \dots, i^m) \in \mathbb{I}$;
- $\mathbb{T} = \{t \in \mathbb{R}\}$ is the space of the time variable;
- $\mathbb{X} = \{\mathbf{x} = (x^\mu) \in \mathbb{R}^{\mathbf{m}} \mid x^\mu \in \mathbb{R}, \mu \in \mathbf{m}\}$ is the space of the spatial variables;
- $\mathbb{U} = \{u \in \mathbb{R}\}$ is the space of the dependent variable, one may consider $u = \phi(t, \mathbf{x})$;
- $\mathbf{U} = \{\mathbf{u} = (u_i) \in \mathbb{R}_{\mathbb{I}} \mid u_i \in \mathbb{R}, \mathbf{i} \in \mathbb{I}\}$, $u = u_0$, is the space of the differential variables, one may consider $u_{\mathbf{i}} = (\partial_{x^1})^{i^1} \dots (\partial_{x^m})^{i^m} \phi(t, \mathbf{x})$.

The main functional algebras are:

- $\Phi = \mathcal{C}^\infty(T \times X; \mathbb{R})$ is the algebra of all smooth real-valued functions on the space $T \times X$;
- $\mathcal{F} = \mathcal{C}^\infty(T \times X \times U; \mathbb{R})$ is the algebra of all smooth real-valued functions on the space $T \times X \times U$;
- $\mathcal{A} = \mathcal{C}_{\text{fin}}^\infty(T \times X \times \mathbf{U}; \mathbb{R})$ is the algebra of smooth real-valued functions of finite orders on the space $T \times X \times \mathbf{U}$.

Remark

Note, the number $r \in \mathbb{Z}_+$ is called the *order* of a function $f(t, x, \mathbf{u}) \in \mathcal{A}$, ord $f = r$, if the partial derivative $\partial_{u_i} f \neq 0$ for some index $i \in \mathbb{I}$, $|i| = r$, while the partial derivatives $\partial_{u_i} f = 0$ for all indexes $i \in \mathbb{I}$, $|i| > r$.

The main linear operators are:

- $v : X \rightarrow X, x = (x^\mu) \mapsto v = v^\mu(x),$
is a given vector field, governing the dynamics
of the model under study;
- $L = \partial_t + \partial_x \circ v : \Phi \rightarrow \Phi,$
 $\phi(t, x) \mapsto L\phi(t, x) = \partial_t \phi(t, x) + \partial_{x^\mu}(v^\mu(x)\phi(t, x)),$
is the Liouville operator;
- $\frac{d}{dt} = \partial_t + v \cdot \partial_x : \Phi \rightarrow \Phi,$
 $\phi(t, x) \mapsto \frac{d\phi}{dt}(t, x) = \partial_t \phi(t, x) + v^\mu \partial_{x^\mu} \phi(t, x),$
is the time derivation along the vector field v ;

- $L = \frac{d}{dt} + \operatorname{div} v$, where $\operatorname{div} v = \partial_{x^\mu} v^\mu(x)$ is the divergence of the vector field v ;
- $D_\mu = \partial_{x^\mu} + u_{i+(\mu)} \partial_{u_i} : \mathcal{A} \rightarrow \mathcal{A}$, $g \mapsto D_\mu g = \partial_{x^\mu} g + u_{i+(\mu)} \partial_{u_i} g$, $\mu \in \mathbf{m}$, are the total partial spatial derivations, $[D_\mu, D_\nu] = 0$, $\mu, \nu \in \mathbf{m}$;
- $D_i = (D_1)^{i^1} \circ \dots \circ (D_m)^{i^m}$, $i = (i^1, \dots, i^m) \in \mathbb{I}$;
- $D_t = \partial_t + f_i \partial_{u_i} : \mathcal{A} \rightarrow \mathcal{A}$, $g \mapsto D_t g = \partial_t g + f_i \partial_{u_i} g$, is the total time derivation, $f = -D_\mu(v^\mu(x)u)$, $f_i = D_i f$, $i \in \mathbb{I}$, $[D_\mu, D_t] = 0$, $\mu \in \mathbf{m}$;
- $\mathbf{D}_t = D_t + f^* = D_t + v^\mu(x) D_\mu : \mathcal{A} \rightarrow \mathcal{A}$ is the total time derivation along the vector field v ;
- $\mathbf{L} = D_t - f_* = D_t + D_\mu \circ v^\mu(x) : \mathcal{A} \rightarrow \mathcal{A}$ is the total Liouville operator, $\mathbf{L} = \mathbf{D}_t + \operatorname{div} v$.

The Liouville equation

The Liouville equation

$$L\phi = \partial_t \phi + \partial_{x^\mu} (v^\mu \cdot \phi) = \frac{d\phi}{dt} + \operatorname{div} v \cdot \phi = 0, \quad (1)$$

where $\phi(t, x) \in \Phi$ is a unknown function, $v : X \rightarrow X$ is a given vector field.

Theorem

The general solution $\phi(t, x) \in \Phi$ of the Liouville equation (1) is implicitly defined by the equality

$$K(\varkappa, s^1, \dots, s^m) = 0,$$

where K is an arbitrary function, while

$\varkappa(t, x, \phi), s = (s^1(t, x), \dots, s^m(t, x))$ are first integrals of the system of the ordinary differential equations

$$\frac{dt}{1} = \frac{dx^1}{v^1} = \dots = \frac{dx^m}{v^m} = -\frac{d\phi}{\operatorname{div} v \cdot \phi}.$$

The situation simplifies when the vector field v is divergence free, the general solution can be found in the explicit form. Indeed, if $\operatorname{div} v = 0$ then the Liouville equation (1) takes the form

$$L\phi = \frac{d\phi}{dt} = \partial_t \phi + v^\mu \partial_{x^\mu} \phi = 0, \quad (2)$$

and has the general solution $\phi = \rho(s)$, where ρ is an arbitrary function, while $s = (s^1(t, x), \dots, s^m(t, x))$ are first integrals of the shorten system

$$\frac{dt}{1} = \frac{dx^1}{v^1} = \dots = \frac{dx^m}{v^m}.$$

Symmetries

The Lie algebra of symmetries (infinitesimal symmetries, in more detail) of the Liouville equation (1) is defined as

$$\text{Sym}(L) = \{ \zeta = \text{ev}_g \mid g \in \mathcal{A}, \mathbf{L}g = D_t g + D_\mu(v^\mu g) = 0 \} \simeq \text{Ker } \mathbf{L}, \quad (3)$$

the evolution derivation $\text{ev}_g = D_i g \cdot \partial_{u_i}$, the evolution Lie bracket

$$[\text{ev}_g, \text{ev}_h] = \text{ev}_{\{g, h\}}, \quad \{g, h\} = \text{ev}_g h - \text{ev}_h g, \quad g, h \in \mathcal{A}.$$

In more detail, the equation $\mathbf{L}g = 0$ is written as $Lg - W_i \cdot \partial_{u_i} g = 0$, where

$$Lg = \partial_t g + v^\mu \cdot \partial_{x^\mu} g + \text{div } v \cdot g,$$

$$W_i = \sum_{j+k=i, j \neq 0} \binom{i}{k} \partial_{x^j} v^\mu \cdot u_{k+(\mu)} + \sum_{j+k=i} \binom{i}{k} \partial_{x^j} \text{div } v \cdot u_k,$$

$$\partial_{x^j} = (\partial_{x^1})^{j^1} \circ \dots \circ (\partial_{x^m})^{j^m}, \quad j = (j^1, \dots, j^m) \in \mathbb{I}.$$

Proposition

The linear operator $\mathbf{L} = L - W_i \cdot \partial_{u_i} : \mathcal{A} \rightarrow \mathcal{A}$ is the order-nonincreasing, i.e., $\text{ord}(\mathbf{L}g) \leq \text{ord } g$ for any $g \in \mathcal{A}$.

Theorem

The equation $\mathbf{L}g = 0$ has the general solution $g(t, x, \mathbf{u}) \in \mathcal{A}$, implicitly defined by the equality

$$\mathbf{K}(s, \mathbf{w}, \varkappa) = 0,$$

where \mathbf{K} is an arbitrary function of a finite order, while $s(t, x)$, $\mathbf{w}(t, x, \mathbf{u})$, $\varkappa(t, x, \mathbf{u}, g)$, are the first integrals of the system

$$\frac{dt}{1} = \frac{dx^\mu}{v^\mu} = -\frac{du_i}{W_i} = -\frac{dg}{\text{div } v \cdot g}, \quad \mu \in \mathbf{m}, i \in \mathbb{I} \text{ (without summation!)},$$

here $i = (i^\mu) \in \mathbb{I}$, $\mathbf{u} = (u_i)$, $\mathbf{w} = (w_i) \in \mathbb{R}_{\mathbb{I}}$.

Remark

Note, the functions $s(t, x)$ are solutions of the Liouville equation (2).

Again, the situation simplifies when the vector field v is divergence free. Indeed, if $\operatorname{div} v = 0$ the the equation $\mathbf{L}g = 0$ takes the form

$$\mathbf{L}g = \partial_t g + v^\mu \cdot \partial_{x^\mu} g - W'_i \cdot \partial_{u_i} g = 0, \quad W'_i = \sum_{j+k=i, j \neq 0} \binom{i}{k} \partial_{x^j} v^\mu \cdot u_{k+(\mu)},$$

and has the general solution $g = \rho(s, \mathbf{w})$, where ρ is an arbitrary function of a finite order, while $s(t, x)$, $\mathbf{w}(t, x, \mathbf{u})$ are the first integrals of the shorten system

$$\frac{dt}{1} = \frac{dx^\mu}{v^\mu} = -\frac{du_i}{W'_i} = \frac{du_0}{0}, \quad \mu \in \mathbf{m}, \quad i \in \mathbb{I} \setminus \{0\} \quad (\text{without summation!}).$$

Conservation laws

The linear space of conservation laws for the Liouville equation $L\phi = 0$ is defined as the factor-space

$$\begin{aligned}\mathrm{CL}(L) &= \{(\rho, \mathbf{J}) \in \mathcal{A} \times \mathcal{A}^{\mathbf{m}} \mid D_t \rho + \mathrm{Div} \mathbf{J} = 0\} / \{\text{trivial currents}\}, \\ &= \{\rho \in \mathcal{A} \mid D_t \rho \in \mathrm{Div} \mathcal{A}^{\mathbf{m}}\} / \{\rho \in \mathrm{Ker} \delta_u\} \\ &= \{\rho \in \mathcal{A} \mid \delta_u D_t \rho = 0\} / \{\delta_u \rho = 0\},\end{aligned}\tag{4}$$

where $\mathrm{Div} \mathbf{J} = D_\mu J^\mu$, $\mathbf{J} = (J^\mu) \in \mathcal{A}^{\mathbf{m}}$, while the variational derivative

$$\delta_u : \mathcal{A} \rightarrow \mathcal{A}, \quad \rho \mapsto \delta_u \rho = (-D)_i (\partial_{u_i} \rho).$$

Theorem

There is defined the isomorphism of the linear spaces

$$\delta_u : \text{CL}(L) \simeq \{ \chi \in \text{Ker } \mathbf{D}_t \mid \chi_* = \chi^* \}, \quad [\rho] \mapsto \chi = \delta_u \rho, \quad (5)$$

where $[\rho] = \rho + \text{Ker } \delta_u$, $\chi \in \mathcal{A}$,

- $\mathbf{D}_t \chi = (\partial_t + v^\mu \cdot \partial_{x^\mu} - W'_i \cdot \partial_{u_i}) \chi, \quad W'_i = \sum_{j+k=i, j \neq 0} \binom{i}{k} \partial_{x^j} v^\mu \cdot u_{k+(\mu)};$
- $\chi_* : \mathcal{A} \rightarrow \mathcal{A}, \quad g \mapsto \chi_* g = \partial_{u_i} \chi \cdot D_i g;$
- $\chi^* : \mathcal{A} \rightarrow \mathcal{A}, \quad g \mapsto \chi^* g = (-D)_i (g \cdot \partial_{u_i} \chi).$

Note, the linear operator $\mathbf{D}_t : \mathcal{A} \rightarrow \mathcal{A}$ is the order-nonincreasing.

Theorem

The equation $\mathbf{D}_t \chi = 0$ has the general solution $\chi = R(s, \mathbf{w})$, where R is an arbitrary function of a finite order, while $s(t, x)$, $\mathbf{w}(t, x, \mathbf{u})$ are the first integrals of the system

$$\frac{dt}{1} = \frac{dx^\mu}{v^\mu} = -\frac{du_i}{W'_i} = \frac{du_0}{0}, \quad \mu \in \mathbf{m}, i \in \mathbb{I} \setminus \{0\} \quad (\text{without summation!}),$$

here $i = (i^\mu) \in \mathbb{I}$, $\mathbf{u} = (u_i)$, $\mathbf{w} = (w_i) \in \mathbb{R}_{\mathbb{I}}$.

Remark

Note, $\mathbf{D}_t = \mathbf{L}|_{\text{div } \mathbf{v}=0}$.

Examples.

Example

$$\mathbf{x} = (x^1, x^2) \in X = \mathbb{R}^2, \quad x^1 = q, \quad x^2 = p, \quad H = \frac{p^2}{2m}, \\ \mathbf{v} = (v^1, v^2), \quad v^1 = \partial_{x^2} H = \frac{p}{m}, \quad v^2 = -\partial_{x^1} H = 0, \quad \operatorname{div} \mathbf{v} = 0;$$

$$L = \frac{d}{dt} = \partial_t + \frac{p}{m} \partial_q, \quad \mathbf{L} = \mathbf{D}_t = L - W_{j,k} \cdot \partial_{u_{j,k}}, \quad W_{j,k} = \frac{k}{m} u_{j+1,k-1}.$$

The equation $\mathbf{D}_t \chi = 0$ has the general solution $\chi = R(r, s, \mathbf{w})$, where $R(r, s, \mathbf{w})$ is an arbitrary function of a finite order, while $r(t, q, p)$, $s(t, q, p)$, $\mathbf{w}(t, q, p, \mathbf{u})$ are the first integrals of the system

$$\frac{dt}{1} = \frac{m dq}{p} = \frac{dp}{0} = -\frac{du_{j,k}}{W_{j,k}}, \quad j, k \in \mathbb{Z}_+ \quad (\text{without summation!}),$$

here $\mathbf{i} = (j, k) \in \mathbb{I} = \mathbb{Z}_+ \times \mathbb{Z}_+$, $\mathbf{u} = (u_{j,k})$, $\mathbf{w} = (w_{j,k})$.

Proposition

In the above settings, the first integrals r, s, \mathbf{w} are:

- $r(t, q, p) = q - \tau p, \quad s(t, q, p) = p \quad \tau = \frac{t}{m};$
- $w_{j,k}(t, q, p, \mathbf{u}) = \sum_{0 \leq n \leq k} \binom{k}{n} u_{j+n, k-n} \tau^n.$

Corollary

The Lie algebra $\text{Sym}(L) \simeq \text{Ker } \mathbf{D}_t.$

Corollary

The linear space $\text{CL}(L) \simeq \{\chi \in \text{Ker } \mathbf{D}_t \mid \chi_ = \chi^*\}.$ Note,*

$$r_* = r^* = 0, \quad s_* = s^* = 0, \quad (w_{j,k})_* = (-1)^{j+k} (w_{j,k})^*.$$

Remark

One may say that $\text{CL}(L) \subset \text{Sym}(L).$

Example

$$\mathbf{x} = (x^1, x^2) \in X = \mathbb{R}^2, \quad x^1 = q, \quad x^2 = p, \quad H = \frac{p^2}{2m} + \frac{\kappa q^2}{2}.$$

$$\partial_{x^2} H = \frac{p}{m}, \quad \partial_{x^1} H = \kappa q, \quad \mathbf{v} = \left(\frac{p}{m}, -\kappa q\right), \quad \operatorname{div} \mathbf{v} = 0.$$

$$L = \frac{d}{dt} = \partial_t + \frac{p}{m} \partial_q - \kappa q \partial_p, \quad \mathbf{L} = \mathbf{D}_t = L - W_{j,k} \partial_{u_{j,k}},$$

where $\mathbf{i} = (j, k) \in \mathbb{I} = \mathbb{Z}_+ \times \mathbb{Z}_+$, $W_{j,k} = -j\kappa u_{j-1,k+1} + \frac{k}{m} u_{j+1,k-1}$, $j, k \in \mathbb{Z}_+$. The equation $\mathbf{D}_t \chi = 0$ has the general solution $\chi = R(r, s, \mathbf{w})$, where R is an arbitrary function of a finite order, while $r(t, q, p)$, $s(t, q, p)$, $\mathbf{w}(t, q, p, \mathbf{u})$ are the first integrals of the system

$$\frac{dt}{1} = \frac{m dq}{p} = -\frac{dp}{\kappa q} = -\frac{du_{j,k}}{W_{j,k}}, \quad j, k \in \mathbb{Z}_+ \quad (\text{without summation!}),$$

$$\mathbf{i} = (j, k) \in \mathbb{I} = \mathbb{Z}_+ \times \mathbb{Z}_+, \quad \mathbf{u} = (u_{j,k}), \quad \mathbf{w} = (w_{j,k}).$$

In the above setting, the first integrals r, s are

- $r = q \cos \omega t - p \frac{1}{m\omega} \sin \omega t, \quad s = q m \omega \sin \omega t + p \cos \omega t;$
- $\omega = \sqrt{\frac{\kappa}{m}}, \quad m\omega = \sqrt{m\kappa}.$

The first integrals $w_{j,k}$ are defined by the equations

$$-j\kappa u_{j-1,k+1} + \dot{u}_{j,k} + \frac{k}{m} u_{j+1,k-1} = 0, \quad j, k \in \mathbb{Z}_+, \quad \dot{u} = \frac{du(t)}{dt}.$$

Simple but tedious calculations give:

(0) $j + k = 0$

- $u_{0,0} = w_{0,0}, \quad w_{0,0} = u_{0,0};$

(1) $j + k = 1$

- $u_{0,1} = w_{0,1} \cos \omega t + w_{1,0} \sin \omega t;$
- $u_{1,0} = m\omega (w_{0,1} \sin \omega t - w_{1,0} \cos \omega t);$

hence

- $w_{0,1} = u_{0,1} \cos \omega t + \frac{1}{m\omega} u_{1,0} \sin \omega t;$
- $w_{1,0} = u_{0,1} \sin \omega t - \frac{1}{m\omega} u_{1,0} \cos \omega t;$

$$(2) \ j + k = 2$$

- $u_{0,2} = w_{0,2} + w_{1,1} \cos 2\omega t + w_{2,0} \sin 2\omega t;$
- $u_{1,1} = m\omega(w_{1,1} \sin 2\omega t - w_{2,0} \cos 2\omega t);$
- $u_{2,0} = (m\omega)^2(w_{0,2} - w_{1,1} \cos 2\omega t - w_{2,0} \sin 2\omega t);$

hence

- $w_{0,2} = \frac{1}{2}(u_{0,2} + \frac{1}{(m\omega)^2} u_{2,0});$
- $w_{1,1} = \frac{1}{2}(u_{0,2} - \frac{1}{(m\omega)^2} u_{2,0}) \cos 2\omega t + \frac{1}{m\omega} u_{1,1} \sin 2\omega t;$
- $w_{2,0} = \frac{1}{2}((u_{0,2} - \frac{1}{(m\omega)^2} u_{2,0}) \sin 2\omega t - \frac{1}{m\omega} u_{1,1} \cos 2\omega t);$

(3) $j + k = 3$

- $u_{0,3} = w_{0,3} \cos \omega t + w_{1,2} \sin \omega t + w_{2,1} \cos 3\omega t + w_{3,0} \sin 3\omega t$;
- $u_{1,2} = \frac{m\omega}{3} (w_{0,3} \sin \omega t - w_{1,2} \cos \omega t + 3w_{2,1} \sin 3\omega t - 3w_{3,0} \cos 3\omega t)$;
- $u_{2,1} = \frac{(m\omega)^2}{3} (w_{0,3} \cos \omega t + w_{1,2} \sin \omega t - 3w_{2,1} \cos 3\omega t - 3w_{3,0} \sin 3\omega t)$;
- $u_{3,0} = (m\omega)^3 (w_{0,3} \sin \omega t - w_{1,2} \cos \omega t - w_{2,1} \sin 3\omega t + w_{3,0} \cos 3\omega t)$;

hence

- $w_{0,3} = \frac{3}{4} (u_{0,3} + \frac{1}{(m\omega)^2} u_{2,1}) \cos \omega t + \frac{3}{4m\omega} (u_{1,2} + \frac{1}{(m\omega)^2} u_{3,0}) \sin \omega t$;
- $w_{1,2} = \frac{3}{4} (u_{0,3} + \frac{1}{(m\omega)^2} u_{2,1}) \sin \omega t - \frac{3}{4m\omega} (u_{1,2} + \frac{1}{(m\omega)^2} u_{3,0}) \cos \omega t$;
- $w_{2,1} = \frac{1}{4} (u_{0,3} - \frac{3}{(m\omega)^2} u_{2,1}) \cos 3\omega t + \frac{1}{4m\omega} (3u_{1,2} - \frac{1}{(m\omega)^2} u_{3,0}) \sin 3\omega t$;
- $w_{3,0} = \frac{1}{4} (u_{0,3} - \frac{3}{(m\omega)^2} u_{2,1}) \sin 3\omega t - \frac{1}{4m\omega} (3u_{1,2} - \frac{1}{(m\omega)^2} u_{3,0}) \cos 3\omega t$;

and so on, for $j + k = 4, 5, \dots$

Again, the statements from the previous example are true. Namely:

- the Lie algebra $\text{Sym}(L) \simeq \text{Ker } \mathbf{D}_t$;
- the linear space $\text{CL}(L) \simeq \{\chi \in \text{Ker } \mathbf{D}_t \mid \chi_* = \chi^*\}$;
- $r_* = r^* = 0$, $s_* = s^* = 0$, $(w_{j,k})_* = (-1)^{j+k}(w_{j,k})^*$.

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THANK YOU