INDEX

A

Abel equation (ODE), 5, 7, 8, 31, 37
additive separable solution, xviii, 698
adiabatic gas flow, 776, 778, 781, 785
Airy equation (ODE), 518
auto-Bäcklund transformation, 126, 691
autonomous equation (ODE), 1–3, 5–8, 11

B

Bäcklund transformation, 11, 267, 519, 690–693
  auto-, 126, 691
BBM equation, 583
Bellman type equations, 472–477
Bernoulli equation (ODE), 77, 78, 84, 87, 90
bilinear functional equations, 705, 706
Blasius problem, 542
  generalized, 548
Blasius solution, 125
Born–Infeld equation, 445
boundary layer,
  diffusion, 118, 124, 168
  hydrodynamic, 540–547, 549, 551, 553
  thermal, 124, 125
Boussinesq equation, 142, 595, 597
  canonical form, 595
  unnormalized, 597
Burgers equation, 9, 78, 79
  cylindrical, 14
  generalized, 10
  modified, 13
  unnormalized, 11, 109
  vector, 179
Burgers–Korteweg–de Vries equation, 532
  generalized, 635

C

Calogero equation, 434
canonical form
  Boussinesq equation, 595
  elliptic equations, 684
  hyperbolic equations, 684
  Korteweg–de Vries equation, 515
  parabolic equations, 683
Cauchy problem, 10, 520, 446, 765, 773
Cauchy–Riemann equations, 739
characteristic direction, 774
characteristic equation, 683
characteristic lines, 773, 774
characteristic velocity, 774
Clarkson–Kruskal direct method, 728, 731
classical method for symmetry reductions, 735
classification of second-order semilinear equations, 683
cnoidal waves, 515
commutator of operators, 765
condition of conservation of energy, 31
conditions
  evolutionary, 780
  Rankine–Hugoniot jump, 779
conservation laws, 106, 108, 693, 769, 772
  mass, 772, 777
  momentum, 772, 777
  systems, 772
contact transformations, 688
continuity equation, 772
continuous point Lie group, 736
coordinates of first prolongation, 737–740, 742, 745
coordinates of second prolongation, 737–740, 742, 745
Crocco transformation, 543, 546
cylindrical Burgers equation, 14
cylindrical Korteweg–de Vries equation, 521

D

differential constraints
  first-order, 749
  method, 747–749
  second-order, 754
  third- and higher-order, 756
differential substitutions, 691
differentiation method, 718
double sine-Gordon equation, 229
double sinh-Gordon equation, 225

E

eigenvalue of matrix, 774
eigenvector of matrix
  left, 774–777
  right, 774, 777, 780, 787
elliptic equations
  canonical form, 684
  with n independent variables, 428–431
  with three space variables, 405–428
  with two space variables, 347–404
elliptic Weierstrass function, 2, 362, 533, 596, 598
Emden–Fowler equation (ODE), 48, 198, 199, 210, 211
  generalized (ODE), 111, 114, 202, 219, 245
equation
  Abel (ODE), 5, 7, 8, 31, 37
  Airy (ODE), 518
  anisotropic diffusion, stationary, 395
  anisotropic heat, stationary, 395
  autonomous (ODE), 1–3, 5–8, 11
  BBM, 583
  Bernoulli (ODE), 77, 78, 84, 87, 90

Born–Infeld, 445
Boussinesq, 142, 595, 597
Boussinesq, canonical form, 595
Boussinesq, unnormalized, 597
Burgers, 9, 78, 79
Burgers, cylindrical, 14
Burgers, generalized, 10
Burgers–Korteweg–de Vries, 532
Burgers–Korteweg–de Vries, generalized, 635
Burgers, modified, 13
Burgers, unnormalized, 11, 109
Burgers, vector, 179
Calogero, 434
characteristic, 683
continuity, 772
cylindrical Burgers, 14
cylindrical Korteweg–de Vries, 521
diffusion boundary layer, nonlinear, 118, 124, 168, 169
double sine-Gordon, 229
double sinh-Gordon, 225
Emden–Fowler (ODE), 48, 198, 199, 210, 211
Emden–Fowler, generalized (ODE), 111, 114, 202, 219, 245
first Painlevé (ODE), 518, 596, 759
Fisher, 1
Fitzhugh–Nagumo, 4, 744
Gel'fand–Levitan–Marchenko, integral, 519, 520, 523, 597, 606
generalized Burgers–Korteweg–de Vries, 635
generalized Kadomtsev–Petviashvili, 629
generalized Khokhlov–Zabolotskaya, 437
generalized Korteweg–de Vries, 524
generalized Landau–Ginzburg, 135
generalized Liouville, 679
Goursat, 272
Grad–Shafranov, 379
Harry Dym, 528, 732
Helmholtz, 150, 165, 182, 184, 279
homogeneous (ODE), 23, 24, 35, 49, 205
homogeneous Monge–Ampère, 451
hyperbolic, 684
Kadomtsev–Petviashvili, 605, 762
Kadomtsev–Petviashvili, canonical form, 605
Kadomtsev–Petviashvili, generalized, 629
Kadomtsev–Petviashvili, unnormalized, 607
Kawahara, 632
Khokhlov–Zabolotskaya, 435
Khokhlov–Zabolotskaya, generalized, 437
Khokhlov–Zabolotskaya, stationary, 353
Khokhlov–Zabolotskaya, three-dimensional, 438
Khokhlov–Zabolotskaya, two-dimensional, 435
Klein–Gordon, nonlinear, 234
Kolmogorov–Petrovskii–Piskunov, 71
Korteweg–de Vries, 515, 767
Korteweg–de Vries, canonical form, 515
Korteweg–de Vries, cylindrical, 521
Korteweg–de Vries, generalized, 524
Korteweg–de Vries, modified, 522
Korteweg–de Vries, spherical, 522
Korteweg–de Vries, unnormalized, 523
Kuramoto–Sivashinsky, 593
Laplace, 162, 173, 174, 182, 278
linear wave, 684
Liouville, 213, 267
Liouville, generalized, 679
minimal surfaces, 447
modified Burgers, 13
modified Korteweg–de Vries, 522
Monge–Ampère, 451
nonlinear diffusion boundary layer, 124, 168, 169
nonlinear Klein–Gordon, 234, 719, 721
Painlevé, first (ODE), 518, 596, 759
Painlevé, second (ODE), 518, 523, 596, 759
Poisson, 150, 155, 163, 174, 184
Riccati (ODE), 75, 77, 78, 81, 85
Schrödinger, of general form, 134, 135, 137, 138
Schrödinger, three-dimensional, of general form, 189
Schrödinger, two-dimensional, of general form, 188
Schrödinger, with cubic nonlinearity, 125, 127, 128, 129, 131, 189
Schrödinger, with power-law nonlinearity, 127, 129
separable (ODE), 35, 47, 208, 214, 366
sine-Gordon, 227, 229, 269, 766
sine-Gordon, double, 229
sinh-Gordon, 225, 268, 767
sinh-Gordon, double, 225
state, ideal polytropic gas, 772
stationary anisotropic diffusion, 395
stationary anisotropic heat, 395
stationary heat, with nonlinear source, 382
stationary Khokhlov–Zabolotskaya, 353
steady transonic gas flow, 361, 363, 431
thermal boundary layer, nonlinear, 124
Tzitzéica, 268
unnormalized Boussinesq, 597
unnormalized Burgers, 11
unsteady transonic gas flow, 409, 440
vector Burgers, 179
Yermakov (ODE), 97, 251
equations
admitting variational formulation, 772
Bellman type, 472–477
bilinear functional, 705, 706
boundary layer, 118, 124, 125, 540, 553
boundary layer, for Newtonian fluid, 553
boundary layer, for non-Newtonian fluids, 547, 566
elliptic, canonical form, 684
elliptic, with n independent variables, 428–431
elliptic, with three space variables, 405–428
elliptic, with two space variables, 347–404
Euler, 570, 573, 574
Euler–Lagrange, 770
fifth-order, 631–633
fourth-order, 589–629
functional, 705, 723–728

functional, bilinear, 705, 706
functional, three-argument, 722
functional-differential, 701
heat and mass transfer, 159, 174, 391, 420, 423
heat and mass transfer in anisotropic media, 161, 163, 164, 166, 167
heat transfer in quiescent media, 29, 53
heat transfer in quiescent media with chemical reaction, 107, 159, 160
heat and mass transfer with complicating factors, 423
higher orders, 631–681
hydrodynamic boundary layer, 542
hydrodynamic, canonical form, 684
hyperbolic, with one space variable, 191–273
hyperbolic, with three space variables, 317–346
hyperbolic, with two space variables, 275–316
involving arbitrary functions, 71, 125, 161, 236, 273, 384
mass transfer in moving media with chemical reactions, 169
mass transfer in quiescent media with chemical reactions, 159, 169
motion of ideal fluid, 570
Navier–Stokes, nonstationary, 616
Navier–Stokes, stationary, 607
nonlinear diffusion boundary layer, 124, 168, 169
nonlinear functional, 723
nonlinear Schrödinger, 125–130, 186–190
nonlinear telegraph, 299
nonstationary, 155, 157
nonstationary hydrodynamic, 574, 616, 627
parabolic, canonical form, 683
parabolic, with one space variable, 1–140
parabolic, with three space variables, 169–179
parabolic, with two space variables, 141–168
reducible to Korteweg–de Vries equation, 526
second-order, 1–588
second-order, evolution, 749
second-order, general form, 479–514
second-order, semilinear, 683
stationary hydrodynamic, 570, 607
steady boundary layer, for Newtonian fluid, 540
steady boundary layer, for non-Newtonian fluids, 547
telegraph, linear, 230, 265, 300, 301, 303
telegraph, nonlinear, 299–305
third-order, 515–588
unsteady boundary layer, for Newtonian fluid, 553
unsteady boundary layer, for non-Newtonian fluids, 564
elliptic equations
canonical form, 684
with n independent variables, 428–431
with three space variables, 405–428
with two space variables, 347–404
error function, 10
Euler equations, 570, 573, 574
Euler–Lagrange equation, 770
Euler transformation, 123, 447, 689
evolutionary conditions, 780
evolutionary shocks, 780
exponential self-similar solutions, 696

F

Falkner–Skan problem, 544
generalized, 550
fifth-order equations, 631–633
first-order differential constraints, 749
first Painlevé equation (ODE), 518, 596, 759
first prolongation, coordinates of, 737, 738
Fisher equation, 1
Fitzhugh–Nagumo equation, 4, 744
fixed singularities of solutions, 758
fourth-order equations, 589–629
function
error, 10
Weierstrass elliptic, 2, 533
functional-differential equations, 701, 705
functional equation, 723–728
bilinear, 705, 706
functional separable solutions, xviii, 713

G

gas flow, adiabatic, 776, 778, 781, 785
gas, ideal polytropic, equation of state, 772
Gel'fand–Levitan–Marchenko integral equation, 519, 520, 523, 597, 606
generalized Blasius problem, 548
generalized Burgers–Korteweg–de Vries equation, 635
generalized Kadomtsev–Petviashvili equation, 629
generalized Khokhlov–Zabolotskaya equation, 437
generalized Korteweg–de Vries equation, 524
generalized Landau–Ginzburg equation, 135
generalized Liouville equation, 679
generalized Schlichting problem, 548
generalized separable solutions, xviii, 701, 709
generalized similarity reductions, 728, 757
generalized traveling-wave solutions, xviii, 713
Goursat equation, 272
Grad–Shafranov equation, 379
group analysis methods, 735–747
classical, 735
nonclassical, 744
group invariant, 737, 741

H

Harry Dym equation, 528, 732
heat and mass transfer equations,
in anisotropic media, 161, 163, 164, 166, 167
in moving media with chemical reactions, 169
in quiescent media, 29, 53
in quiescent media with chemical reactions, 107, 159, 169
with complicating factors, 423
Helmholtz equation, 150, 165, 182, 184, 279
hodograph transformation, 26, 122, 254, 356, 686
homogeneous equation (ODE), 23, 24, 35, 49, 205

homogeneous Monge–Ampère equation, 451
Hopf–Cole transformation, 10, 692, 762
hydrodynamic boundary layer equations, 540, 544, 546, 547, 549
hyperbolic equation
  first canonical form, 684
  second canonical form, 684
hyperbolic equations
  canonical form, 684
  with one space variable, 191–273
  with three space variables, 317–346
  with two space variables, 275–316
hyperbolic system
  conservation laws, 772
  nonstrict, 786
  quasilinear equations, 772, 774
  strictly, 774

I

ideal polytropic gas, equation of state, 772
infinitesimal operator, 736
infinitesimal transformation, 736
initial-boundary value problem, 773, 786
initial value problem, 773
integral equation, Gel'fand–Levitan–Marchenko, 519, 520, 523, 597, 606
invariance condition, 737
invariant of group, 737
invariant solutions, 694, 736, 741, 742
invariant surface condition, 744
inverse scattering method, 764

K

Kadomtsev–Petviashvili equation, 605, 762
  generalized, 629
  canonical form, 605
  unnormalized, 607
Kawahara's equation, 632
Khokhlov–Zabolotskaya equation, 435
  generalized, 437
  stationary, 353
  three-dimensional, 438
  two-dimensional, 435
Klein–Gordon equation, 234, 719, 721
Kolmogorov–Petrovskii–Piskunov equation, 71
Korteweg–de Vries equation, 515, 767
  canonical form, 515
  cylindrical, 521
  generalized, 524
  modified, 522
  spherical, 522
  unnormalized, 521
Kuramoto–Sivashinsky equation, 593

L

Lagrangian, 770
Landau problem, 615
Laplace equation, 162, 173, 174, 182, 278
Laplace operator, 167, 170, 173, 190
law of conservation, 106, 108, 693, 769, 772
law of conservation of mass, 772, 777
law of conservation of momentum, 772, 777
Lax condition, 781
Lax pair, 764, 765
Lax pair method, 764
Legendre transformation, 263, 266, 404, 447, 689
Lie group methods, 735
Lie group of transformations, 736
limit self-similar solution, 696
linear subspaces invariant under nonlinear operator, 710, 711
linear wave equation, 684
Liouville equation, 213, 267
  generalized, 679

M

mathematical physics equations, *see equation and equations*
Maxwell's relations, 776
method
  Clarkson–Kruskal direct, 728, 731
  classical, symmetry reductions, 735
  differential constraints, 747–749
  direct, Clarkson–Kruskal, 728, 731
  functional separation of variables, 713
  generalized separation of variables, 698
  group analysis, 735, 744, 757
  inverse scattering, 764
  Lax pair, 764, 765
  nonclassical, for symmetry reductions, 744
  similarity, 693, 695
  splitting, 721
  Titov–Galaktionov, 710
Mises transformation, 444, 543, 545, 552, 678
Miura transformation, 519, 523, 692
modified Burgers equation, 13
modified Korteweg–de Vries equation, 522
Monge–Ampère equation, 451
  homogeneous, 451
movable pole, 760
movable singularities, 758
multiplicative separable solution, xviii, 698

N

Newtonian fluid, 540, 553
  steady hydrodynamic boundary layer equations, 540
Noetherian symmetries, 770
nonclassical method for symmetry reductions, 744
nonclassical symmetries, 744
nonlinear diffusion boundary layer equations, 124, 168, 169

nonlinear equations of the thermal boundary layer, 124
nonlinear functional equations, 723
nonlinear Klein–Gordon equation, 234
nonlinear Schrödinger equations, *see also Schrödinger equation*, 125, 186
nonlinear telegraph equations, 299–305
non-Newtonian fluids, 547
  steady hydrodynamic boundary layer equations, 547
nonstationary equations, 576
nonstationary hydrodynamic equations, 574, 616
nonstrict hyperbolic system, 786
N-soliton solution, 126, 228, 516, 605

O

one-soliton solution, 126, 228, 515, 524, 599, 605
operator
  infinitesimal, 736
  Laplace, 167, 170, 173, 190
  prolonged, 737, 771
  total differential, 737, 750, 751, 753, 771

P

Painlevé equation (ODE)
  first, 518, 596, 759
  second, 518, 523, 596, 759
Painlevé test, 758
parabolic equations
  canonical form, 183
  with one space variable, 1–140
  with three space variables, 169–179
  with two space variables, 141–168
partial differential equation, *see equation and equations*
point transformations, 685
Poisson equation, 150, 155, 163, 174, 184
problem
  Blasius, 542
  Blasius, generalized, 548
  boundary layer, 118, 124
  Cauchy, 10, 520, 446, 765, 773
  Falkner–Skan, 544
  Falkner–Skan, generalized, 550
  initial-boundary value, 773, 774, 786
  initial value, 773
  Landau, 615
  Riemann, 773, 777, 782
  Schlichting, 542
  Schlichting, generalized, 548
probability integral, 10
prolonged operator, 737, 771
  coordinates of first prolongation, 737–740, 742, 745
  coordinates of second prolongation, 737–740, 742, 745

R

rarefaction waves, 777, 778
Rankine–Hugoniot jump conditions, 779
reductions, symmetry, 735
Riccati equation (ODE), 75, 77, 78, 81, 85
Riemann invariant, 776, 778
Riemann problem, 773, 777, 782

S

Schlichting problem, 542
  generalized, 548
Schrödinger equation,
  of general form, 134, 135, 137, 138
  three-dimensional, of general form, 189
  three-dimensional, with cubic nonlinearity, 189
  two-dimensional, of general form, 188
  with cubic nonlinearity, 125, 127, 128, 129, 131, 189
  with power-law nonlinearity, 127, 129
second-order differential constraints, 754
second-order equations of general form, 479–514, 754
second-order evolution equations, 749
second-order hyperbolic equations, 191–346, 753
self-similar solutions, xviii, 13, 24, 695, 777
separable equation (ODE), 35, 47, 208, 214, 366
separable solutions, generalized, xviii, 701, 709
shock (shock wave), 780, 781
similarity methods, 693
similarity reduction, 732, 734
  special form, 728
  general form, 731
  generalized, 728, 757
single-soliton solution, *see also one-soliton solution*, 126, 228
sine-Gordon equation, 227, 229, 269, 766
  double, 229
sinh-Gordon equation, 225, 268, 767
  double, 225
soliton, 125, 228, 516, 521, 605
"soliton + pole" solution, 516
solution
  additive separable, xviii, 698
  Blasius, 125
  exponential self-similar, 696
  functional separable, xviii, 713
  generalized separable, xviii, 701, 709
  generalized traveling-wave, xviii, 713
  invariant, 694, 736, 741, 742
  limit self-similar, 696
  multiplicative separable, xviii, 698
  N-soliton, 126, 228, 516, 605
  one-soliton, 125, 228, 515, 524, 599, 605
  Riemann problem, 782
  self-similar, xviii, 13, 24, 695, 777
  single-soliton, *see also one-soliton solution*, 126, 228
  "soliton + pole", 516
  special functional separable, 713
  traveling-wave, xviii, 5–8, 13, 14, 694

traveling-wave, generalized, xviii, 5–8, 13, 36, 39, 713
two-soliton, 228, 516, 524, 599, 605
special functional separable solutions, 713
spherical Korteweg–de Vries equation, 522
splitting method, 705, 721
stationary anisotropic diffusion equation, 395
stationary anisotropic heat equation, 395
stationary heat equation with nonlinear source, 382
stationary hydrodynamic equations, 607
stationary Khokhlov–Zabolotskaya equation, 353
stationary Navier–Stokes equations, 607
steady hydrodynamic boundary layer equations
for Newtonian fluid, 540
for non-Newtonian fluids, 547
strictly hyperbolic system, 774
structural formula, 782
structure of functional separable solutions, 713
structure of generalized separable solutions, 700
symmetry reductions, 735
systems of conservation laws, 772

T

telegraph equations
linear, 230, 285, 300, 301, 303
nonlinear, 299–305
third-order equations, 515–588
three-argument functional equations, 722
three-dimensional equations, 191
three-dimensional Khokhlov–Zabolotskaya equation, 438
three-dimensional nonlinear Schrödinger equation of general form, 189
three-dimensional Schrödinger equation with cubic nonlinearity, 189
Titov–Galaktionov method, 710
total differential operator, 737, 750, 751, 753, 771
transformation
auto-Bäcklund, 126, 691
Bäcklund, 11, 267, 519, 690–693
contact, 688
Crocco, 543, 546
Euler, 123, 447, 689
hodograph, 26, 122, 254, 356, 686
Hopf–Cole, 10, 692, 762
infinitesimal, 736
Legendre, 263, 266, 404, 447, 689
Mises, 444, 543, 545, 552, 678
Miura, 519, 523, 692
point, 685
traveling-wave solutions, xviii, 5–8, 13, 14, 694
generalized, xviii, 13, 36, 39, 713
two-dimensional Khokhlov–Zabolotskaya equation, 435
two-dimensional nonlinear Schrödinger equation of general form, 188
two-dimensional Schrödinger equation with cubic nonlinearity, 186
two-dimensional Schrödinger equation with power-law nonlinearity, 187
two-soliton solution, 228, 516, 524, 599, 605
types of equations, 683
Tzitzéica equation, 268

U

universal invariant of group, 737
unnormalized Boussinesq equation, 597
unnormalized Burgers equation, 11, 109
unnormalized Kadomtsev–Petviashvili equation, 607
unnormalized Korteweg–de Vries equation, 521
unsteady boundary layer equations for Newtonian fluid, 555
unsteady boundary layer equations for non-Newtonian fluids, 566

V

vector Burgers equation, 179
von Mises transformation, 444, 543, 545, 552, 678

W

wave
cnoidal, 515
nonlinear, 196, 198, 199, 201, 218, 239, 245
rarefaction, 777, 778
shock, 779
Weierstrass elliptic function, 2, 362, 533, 596, 598

Y

Yermakov's equation (ODE), 97, 251