The classification of GL(2, R)-orbits' dimensions for system s(0, 2)and the factorsystem s(0, 1, 2)/GL(2, R) *

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Abstract. Two-dimensional systems of two autonomous polynomial differential equations with homogeneities of the zero, first and second orders are considered with respect to the group of center-affine transformations GL(2, R). The problem of the classification of GL(2, R)-orbits' dimensions is solved completely for system s(0, 2) with the help of Lie algebra of operators corresponding to GL(2, R) group, and algebras of invariants and comitants. A factorystem s(0, 1, 2)/GL(2, R) for system s(0, 1, 2) is built and with its help two invariant GL(2, R)-integrals are obtained for the system s(1, 2) in some necessary conditions for the existence of singular point of the type "center".

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Consider the real system of differential equations

$$\frac{dx^{j}}{dt} = a^{j} + a^{j}_{\alpha}x^{\alpha} + a^{j}_{\alpha\beta}x^{\alpha}x^{\beta}, \quad (j, \alpha, \beta = 1, 2),$$
(1)

which will be denoted by s(0, 1, 2), where the coefficient tensor $a_{\alpha\beta}^{j}$ is symmetrical in lower indexes, in which the complete convolution takes place, and the group of center-affine transformations GL(2, R), given by the equalities $\bar{x}^{r} = q_{j}^{r} x^{j}$, $\Delta_{q} =$ $= det(q_{j}^{r}) \neq 0, (r, j = 1, 2).$

Consider the invariants and comitants of the system (1) with respect to the group GL(2, R), found in [1], which will be used further:

$$\begin{split} K_{1} &= a^{\alpha}_{\alpha\beta}x^{\beta}, \ K_{2} = a^{p}_{\alpha}x^{\alpha}x^{q}\varepsilon_{pq}, \ K_{5} = a^{p}_{\alpha\beta}x^{\alpha}x^{\beta}x^{q}\varepsilon_{pq}, \ K_{6} = a^{\alpha}_{\alpha\beta}a^{\beta}_{\gamma\delta}x^{\gamma}x^{\delta}, \\ K_{7} &= a^{\alpha}_{\beta\gamma}a^{\beta}_{\alpha\delta}x^{\gamma}x^{\delta}, \ K_{9} = a^{\alpha}_{p\alpha}a^{\beta}_{q\gamma}a^{\gamma}_{\beta\delta}x^{\delta}\varepsilon^{pq}, \ K_{21} = a^{p}x^{q}\varepsilon_{pq}, \ K_{23} = a^{p}a^{q}_{\alpha\beta}x^{\alpha}x^{\beta}\varepsilon_{pq}, \\ K_{25} &= a^{\alpha}a^{\beta}a^{p}_{\alpha\beta}x^{q}\varepsilon_{pq}, \ I_{1} = a^{\alpha}_{\alpha}, \ I_{2} = a^{\alpha}_{\beta}a^{\beta}_{\alpha}, \ I_{4} = a^{\alpha}_{p}a^{\beta}_{\beta}a^{\gamma}_{\alpha\gamma}\varepsilon^{pq}, \ I_{5} = a^{\alpha}_{p}a^{\beta}_{\gamma}a^{\gamma}_{\alpha\beta}\varepsilon^{pq}, \\ I_{6} &= a^{\alpha}_{p}a^{\beta}_{\gamma}a^{\gamma}_{\alpha}a^{\delta}_{\beta\delta}\varepsilon^{pq}, \ I_{7} = a^{\alpha}_{pr}a^{\beta}_{q\alpha}a^{\gamma}_{\beta\delta}\varepsilon^{pq}\varepsilon^{rs}, \ I_{8} = a^{\alpha}_{pr}a^{\beta}_{q\alpha}a^{\gamma}_{\delta\delta}a^{\delta}_{\beta\gamma}\varepsilon^{pq}\varepsilon^{rs}, \\ I_{9} &= a^{\alpha}_{pr}a^{\beta}_{q\beta}a^{\gamma}_{\alpha}a^{\delta}_{\delta\delta}\varepsilon^{pq}\varepsilon^{rs}, \ I_{13} &= a^{\alpha}_{p}a^{\beta}_{qr}a^{\gamma}_{\gammas}a^{\delta}_{\alpha\beta}a^{\mu}_{\delta\mu}\varepsilon^{pq}\varepsilon^{rs}, \end{split}$$

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$$I_{15} = a^{\alpha}_{pr} a^{\beta}_{qk} a^{\gamma}_{\alpha s} a^{\delta}_{\delta l} a^{\mu}_{\beta \gamma} a^{\nu}_{\mu \nu} \varepsilon^{pq} \varepsilon^{rs} \varepsilon^{kl}, \ I_{17} = a^{\alpha} a^{\beta}_{\alpha \beta}, \ I_{25} = a^{\alpha} a^{\beta}_{\beta p} a^{\gamma}_{\delta q} a^{\delta}_{\alpha \gamma} \varepsilon^{pq}.$$
(2)

where ε^{pq} and ε_{pq} are unit bivectors ($\varepsilon^{11} = \varepsilon^{22} = 0$, $\varepsilon^{12} = -\varepsilon^{21} = 1$, $\varepsilon_{11} = \varepsilon_{22} = 0$, $\varepsilon_{12} = -\varepsilon_{21} = 1$).

Remark 1. For $I_1 = 0, K_2 \equiv 0$ the system (1) takes the form (it will be denoted by s(0,2) further)

$$\frac{dx^{j}}{dt} = a^{j} + a^{j}_{\alpha\beta} x^{\alpha} x^{\beta}, \quad (j, \alpha, \beta = 1, 2).$$
(3)

I. The proof of the next theorem is based on the classification of GL(2, R)-orbits' dimensions for system s(2) from [2]:

Theorem 1. If $I_1 = 0, K_2 \equiv 0$, the GL(2, R)-orbit of the system (3) has the dimension

 $\begin{array}{ll} 4 & for & K_1K_5 \not\equiv 0, \ F_1 + K_9 + \beta \not\equiv 0, \ or \\ & K_5 \not\equiv 0, \ K_1 \equiv 0, \ F_2 + K_9 + \beta \not\equiv 0; \\ 3 & for & K_1K_5 \not\equiv 0, \ F_1 + K_9 + \beta \equiv 0, \ or \\ & K_5 \not\equiv 0, \ K_1 \equiv 0, \ F_2 + K_9 + \beta \equiv 0, \ K_7 + K_{21} \not\equiv 0, \ or \\ & K_5 \equiv 0, \ K_1K_{21} \not\equiv 0; \\ 2 & for & K_{21} \equiv 0, K_1 + K_5 \not\equiv 0, K_5(K_1 + K_7) \equiv 0, \ or \\ & K_5 \equiv 0, K_1K_{21} \equiv 0, K_1^2 + K_{21}^2 \not\equiv 0; \\ 0 & for & K_1 \equiv K_5 \equiv K_{21} \equiv 0, \\ where \ \beta = 27I_8 - I_9 - 18I_7, \ F_1 = K_5[-2I_{17}K_5 + K_1(2K_1K_{21} - 3K_{23})], \\ F_2 = K_{21}^2(3K_1^2 - 2K_6 - 3K_7) + 2K_5K_{25}, \ and \ K_1, \ K_5, \ K_6, \ K_7, \ K_9, \ K_{21}, \ K_{23}, \ I_7, \\ I_8, \ I_9, \ I_{17} \ are \ taken \ from \ (2). \end{array}$

For the system s(0,3) the similar problem was considered in [3]. Remark that in (51) only the sets M_1 , M_4-M_6 , M_8-M_{13} should be considered as GL(2, R)-invariant nonintersecting sets.

II. According to [4] the classification of GL(2, R)-orbits' dimensions could be considered as a division of the set $E^{14}(x, a)$ of the coefficients and variables of the system (1) into invariant manifolds, and the maximal dimension orbit is a nonsingular invariant manifold of the GL(2, R) group.

Remark 2. The condition $K_1K_5K_9 \neq 0$ follows from the condition $I_9(I_9 - I_7) \neq 0$, both of them define nonsingular invariant manifolds (see definition in [4]).

The proof is based on the facts that $Rez(K_1, K_5) = I_9$ and $Rez(K_1, K_9) = I_9 - I_7$.

Theorem 2. On the nonsingular invariant manifold $I_9(I_9 - I_7) \neq 0$ the system (1) has the following factorsystem (see [4]) s(0,1,2)/GL(2,R)

$$\dot{\bar{x}} = I_{17} + \left[\frac{1}{2}I_1 + \frac{-I_1I_7 - 2I_{13}}{2I_9} - \frac{I_4I_{15}}{I_9(I_9 - I_7)}\right]\bar{x} - \frac{I_4}{|I_9 - I_7|^{1/2}}\bar{y} +$$

$$+ \left[\frac{I_7 + I_9}{2I_9} + \frac{I_{15}^2}{I_9(I_9 - I_7)^2}\right]\bar{x}^2 + 2\frac{I_{15}}{|I_9 - I_7|^{3/2}}\bar{x}\bar{y} + \frac{I_9}{(I_9 - I_7)}\bar{y}^2, \\ \dot{\bar{y}} = \frac{I_{25}}{|I_9 - I_7|^{1/2}} + \frac{1}{|I_9 - I_7|^{1/2}}\left[\frac{I_4I_{15}^2}{I_9^2|I_9 - I_7|^2} - \frac{I_4(I_7^2 + I_9^2)}{2I_9^2} + I_5\right]\bar{x} + \\ + \left[\frac{1}{2}I_1 + \frac{I_1I_7 + 2I_{13}}{2I_9} + \frac{I_4I_{15}}{I_9(I_9 - I_7)}\right]\bar{y} - \frac{I_{15}(I_7 + I_9)}{2I_9^2|I_9 - I_7|^{1/2}}\bar{x}^2 - \\ - \frac{I_{15}^3}{I_9^2|I_9 - I_7|^{3/2}}\bar{x}^2 + 2\left[\frac{I_9 - I_7}{2I_9} - \frac{I_{15}^2}{I_9(I_9 - I_7)^2}\right]\bar{x}\bar{y} - \frac{I_{15}}{|I_9 - I_7|^{3/2}}\bar{y}^2, \tag{4}$$

for which $K_1 = \bar{x}, K_9 = \bar{y}$, and $K_1, K_9, I_1, I_4, I_5, I_7, I_9, I_{13}, I_{15}, I_{17}, I_{25}$ are taken from (2).

III. Consider the center conditions from [5] for the system (1) with $a^j = 0$ (j = 1, 2):

$$I_2 < 0, \ I_1 = I_6 = I_{13} = 0, \ I_4 \neq 0.$$
 (5)

Taking into account the last four conditions from (5) and $I_{17} = I_{25} = 0$, and the syzygies from [6], we conclude that the factorsystem (4) will take the form

$$\dot{\bar{x}} = -\frac{I_4}{|I_9 - I_7|^{1/2}}\bar{y} + \frac{I_7 + I_9}{2I_9}\bar{x}^2 + \frac{I_9}{I_9 - I_7}\bar{y}^2,$$
$$\dot{\bar{y}} = \frac{1}{|I_9 - I_7|^{1/2}}\left[I_9 - \frac{I_4(I_7^2 + I_9^2)}{2I_9^2}\right]\bar{x} + \frac{I_9 - I_7}{I_9}\bar{x}\bar{y},$$
(6)

for which $I_9(I_9 - I_7) \neq 0$. We obtain with the help of (6)

Proposition 1. The system (1) has the following two invariant GL(2, R)-integrals on the nonsingular invariant GL(2, R)-manifold $I_9(I_9 - I_7) \neq 0$ for $I_{17} = I_{25} = 0$ and for necessary center conditions $I_1 = I_6 = I_{13} = 0$, $I_4 \neq 0$

$$\mathcal{F}_1 \equiv 2I_5 I_9^2 - I_4 (I_7^2 + I_9^2) + 2I_9 (I_9 - I_7) K_9 = 0,$$

$$\mathcal{F}_2 \equiv I_7 (I_9 + I_7) [(I_9 - I_7)^2 (I_9 - 3I_7) K_1^2 - 2I_9^2 K_9^2] + [I_5 I_9^2 + I_4 I_7 (-2I_9 + I_7)] \cdot [-2I_5 I_9^2 + I_4 (I_7^2 + I_9^2) - 2I_9 (I_9 + I_7) K_9] = 0.$$

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