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The functions

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Abstract

Full Text

Consider the differential operators $(m)u = \frac{\partial}{\partial x}Mu$, $(\bar{m})u = \frac{\partial}{\partial y}\left(\frac{u}{M}\right)$. Let \mathfrak{M}

be the set of nonnegative integral powers of the operator m ; let $\bar{\mathfrak{M}}$ be the set of nonnegative integral powers of the operator (\bar{m}) . The elements of these sets (of either one–indifferently) will be denoted by the letters a_1, a_2, \dots ; the exponent a_k will be called the exponent of the power (m) or (\bar{m}) that coincides with a_k .

Introduce \otimes -multiplication for the a_k , subject to the following rules of calculation. An expression placed in square brackets is subjected to the ordinary action of a differential operator.

$$1) (a_k)u = (a_k)[u].$$

$$2) \text{ If } a_n \in \mathfrak{M}, a_{n-1} \in \mathfrak{M}, \text{ or } a_n \in \bar{\mathfrak{M}}, a_{n-1} \in \bar{\mathfrak{M}}, \text{ then}$$

$$(a_n \otimes a_{n-1} \otimes \dots \otimes a_1)u = (a_n)[(a_{n-1} \otimes \dots \otimes a_1)u].$$

$$3) \text{ If } a_n \in \mathfrak{M}, a_{n-1} \in \bar{\mathfrak{M}}, \text{ then}$$

$$(a_n \otimes a_{n-1} \otimes \dots \otimes a_1)u = a_n[M^s(a_{n-1} \otimes \dots \otimes a_1)u],$$

$$\text{and if } a_n \in \bar{\mathfrak{M}}, a_{n-1} \in \mathfrak{M}, \text{ then}$$

$$(a_n \otimes a_{n-1} \otimes \dots \otimes a_1)u = a_n[M^{-s}(a_{n-1} \otimes \dots \otimes a_1)u],$$

$$\text{where } k_i \text{ are the exponents of } a_i \text{ and } s = \sum_{i < n} k_i.$$

It is known that $P = \frac{\partial^2}{\partial x \partial y} \ln M$ is, up to a constant factor, the only integral invariant (1, 1). It is also known that any integral invariant of order r can be represented as a polynomial with real coefficients in invariants of the form $(m^\rho \otimes \bar{m}^\sigma)P$ and of orders not exceeding the order of the given invariant.

A necessary and sufficient condition for the nomographability of the equation $z = \varphi(x, y)$ in a domain G , as is known ⁽²⁾, is the compatibility in G of the Gronwall differential equations

$$\frac{\partial}{\partial x} \left(2 \frac{\partial \bar{C}}{\partial y} + \frac{\partial \bar{D}}{\partial x} \right) - \bar{C} \left(2 \frac{\partial \bar{C}}{\partial y} + \frac{\partial \bar{D}}{\partial x} \right) = 0,$$

$$\frac{\partial}{\partial y} \left(\frac{\partial \bar{C}}{\partial y} + 2 \frac{\partial \bar{D}}{\partial x} \right) - \bar{D} \left(\frac{\partial \bar{C}}{\partial y} + 2 \frac{\partial \bar{D}}{\partial x} \right) = 0,$$

$$\bar{D} = M\bar{C} + N, \tag{3}$$

where \bar{C} is the Gronwall function; \bar{D} is its complement; M, N are expressed by the formulas

$$M = -\frac{\varphi_y}{\varphi_x}, \quad N = \frac{\partial M}{\partial x} + \frac{1}{M} \frac{\partial M}{\partial y}. \quad (4)$$

The functions

$$C = \bar{C} + \frac{\partial}{\partial x} \ln M, \quad D = \bar{D} - \frac{\partial}{\partial y} \ln M \quad (5)$$

will be called, respectively, the principal parts of the Gronwall function and of its complement. Obviously, $D = MC$.

The functions adjoint to the Gronwall function will be called

$$z_1 = \frac{1}{3} \left(2 \frac{\partial \bar{C}}{\partial y} + \frac{\partial \bar{D}}{\partial x} \right), \quad z_2 = \frac{1}{3} \left(\frac{\partial \bar{C}}{\partial y} + 2 \frac{\partial \bar{D}}{\partial x} \right). \quad (6)$$

The Gronwall differential equations can be represented in the form

$$\begin{aligned} (m)z_1 &= MCz_1, & (\bar{m})z_2 &= Cz_2, \\ (m)C &= 2z_2 - z_1 - P, & (m)MC &= 2z_1 - z_2 + P, \end{aligned} \quad (7)$$

where $P = \frac{d^2}{dx dy} \ln M$ is the already mentioned Saint-Robert invariant, up to a constant factor.

up to an inessential factor, coinciding with the Blaschke curvature net ⁽¹⁾.

The coefficients of the polynomial $\sigma(C, z_1, z_2)$ in C, z_1, z_2 contain the homographic invariants $T = (1, 3)$, $W = (1, 4)$, expressed by the formulas

$$T = \sum_{\substack{i+k=2 \\ i \geq 0, k \geq 0}} (m^i \otimes \bar{m}^k) P - 3MP^2, \quad (8)$$

$$W = (m \otimes \bar{m} \otimes m)P + M^3(\bar{m} \otimes m \otimes \bar{m})P + 7MP(m)P + M^2P(\bar{m})P,$$

the polynomial $\sigma(C, z_1, z_2)$ has the form

$$\sigma(C, z_1, z_2) = M^3PC^3 + M\{8MP(z_1 - z_2) - T\}C - \{6M^2z_1(\bar{m})P - 6Mz_2(m)\}P + W. \quad (9)$$

Theorem 1. The Gronwall system of differential equations, under the condition of sufficient smoothness of $\varphi(x, y)$, always admits the prolongation

$$8MP(m)z_2 = \sigma(C, z_1, z_2), \quad (10)$$

$$(\bar{m})z_1 = \frac{1}{M}(m)z_2 + (2z_2 - 2z_1 - P)C - \frac{1}{M}(m)P - (\bar{m})P. \quad (11)$$

Proof. Using the identities expressing the commutation rules in double and triple products of the operators (m) and (\bar{m}) ,

$$M^2(\bar{m} \otimes m)u - (m \otimes \bar{m})u = 2MPu, \quad (12^1)$$

$$M^3(\bar{m}^2 \otimes m)u - (m \otimes \bar{m}^2)u = 5M^2P(\bar{m})u + 2M^2(\bar{m})P, \quad (12^2)$$

one forms and compares $(m \otimes \bar{m})C$ and $(\bar{m} \otimes m)C$, $(\bar{m}^2 \otimes m)z_1$ and $(m \otimes \bar{m}^2)z_1$. It can be shown that equations (10), (11) exhaust all independent equations relating C, z_1, z_2 and their first derivatives, which follow from (7) and from the commutation rules in triple products of the operators (m) and (\bar{m}) . For example, comparing $(\bar{m} \otimes m^2)z_2$ and $(m^2 \otimes \bar{m})z_2$, one obtains the following consequence of equations (10), (11):

$$-\frac{8}{M}P(\bar{m})z_1 = \sigma_1(C, z_1, z_2), \quad (13)$$

where $\sigma_1(C, z_1, z_2)$ is symmetric to $\sigma(C, z_1, z_2)$, i.e. it is obtained from the polynomial $\sigma(C, z_1, z_2)$ by interchanging x, y .

Theorem 2. If C, z_1, z_2 is a solution of the Gronwall system of differential equations and in the domain G the Saint-Robert invariant P is locally different from the identically zero invariant, then C, z_1, z_2 satisfy the system of algebraic equations

$$\Phi_1(C, z_1, z_2) = 3MC^3(m)P - 20MP(z_1 - 2z_2 + P)C^2 + 32P(z_1^2 + 2z_1z_2 - 2z_2^2) + \dots = 0, \quad (14)$$

$$\Phi_2(C, z_1, z_2) = 3M^2C^3(\bar{m})P + 20MP(2z_1 - z_2 + P)C^2 + 32P(z_2^2 + 2z_1z_2 - 2z_1^2) + \dots = 0$$

(the dots indicate omitted lower-order terms, whose coefficients are homographic invariants ⁽⁶⁾).

Proof. Equations (7), (10), (11) can be solved with respect to all $(\bar{m})C, \dots, (\bar{m})z_2$. Forming the necessary integrability conditions, for which one has to use the commutation rule (12¹),

we find what is required. Note that one of the three relations obtained in this way is a trivial identity.

Theorem 3. *If, in the domain G , the Saint-Robert invariant P does not locally vanish identically, then the principal part $C(x, y)$ of the Gronwall function is found as a common root of a system of polynomials whose coefficients are nomographic invariants.*

Theorem 4. *The necessary and sufficient conditions for the nomographability of the equation $z = \varphi(x, y)$ with a sufficiently smooth and monotone right-hand side reduce to two, generally speaking independent, relations connecting the partial derivatives, of order not higher than 9, of the function $\varphi(x, y)$.*

Proof of Theorems 3 and 4. If P in the domain G is locally different from identical zero, then equations (14) can be solved with respect to z_1, z_2 , which gives an expression for the adjoint functions in terms of C, x, y . Substituting these expressions for z_1, z_2 into the differential equations (7), we find what is required. For $P \equiv 0$, as is known ⁽²⁾, the equation $z = \varphi(x, y)$ is always nomographable.

Using invariants, one can in fact write down algebraic equations with respect to C and the conditions for nomographability; moreover, both the equations for C and the conditions for nomographability are simplified if it is assumed in advance that one or two scales of the nomogram are rectilinear ^(8,9).

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