

ISSN (Print): 2077-9879
ISSN (Online): 2617-2658

Eurasian Mathematical Journal

2018, Volume 9, Number 4

Founded in 2010 by
the L.N. Gumilyov Eurasian National University
in cooperation with
the M.V. Lomonosov Moscow State University
the Peoples' Friendship University of Russia (RUDN University)
the University of Padua

Starting with 2018 co-funded
by the L.N. Gumilyov Eurasian National University
and
the Peoples' Friendship University of Russia (RUDN University)

Supported by the ISAAC
(International Society for Analysis, its Applications and Computation)
and
by the Kazakhstan Mathematical Society

Published by
the L.N. Gumilyov Eurasian National University
Astana, Kazakhstan

EURASIAN MATHEMATICAL JOURNAL

Editorial Board

Editors-in-Chief

V.I. Burenkov, M. Otelbaev, V.A. Sadovnichy

Vice-Editors-in-Chief

K.N. Ospanov, T.V. Tararykova

Editors

Sh.A. Alimov (Uzbekistan), H. Begehr (Germany), T. Bekjan (China), O.V. Besov (Russia), N.A. Bokayev (Kazakhstan), A.A. Borubaev (Kyrgyzstan), G. Bourdaud (France), A. Caetano (Portugal), M. Carro (Spain), A.D.R. Choudary (Pakistan), V.N. Chubarikov (Russia), A.S. Dzumadildaev (Kazakhstan), V.M. Filippov (Russia), H. Ghazaryan (Armenia), M.L. Goldman (Russia), V. Goldshtein (Israel), V. Guliyev (Azerbaijan), D.D. Haroske (Germany), A. Hasanoglu (Turkey), M. Huxley (Great Britain), P. Jain (India), T.Sh. Kalmenov (Kazakhstan), B.E. Kangyzhin (Kazakhstan), K.K. Kenzhibaev (Kazakhstan), S.N. Kharin (Kazakhstan), E. Kissin (Great Britain), V. Kokilashvili (Georgia), V.I. Korzyuk (Belarus), A. Kufner (Czech Republic), L.K. Kussainova (Kazakhstan), P.D. Lamberti (Italy), M. Lanza de Cristoforis (Italy), V.G. Maz'ya (Sweden), E.D. Nursultanov (Kazakhstan), R. Oinarov (Kazakhstan), I.N. Parasidis (Greece), J. Pečarić (Croatia), S.A. Plaksa (Ukraine), L.-E. Persson (Sweden), E.L. Presman (Russia), M.A. Ragusa (Italy), M.D. Ramazanov (Russia), M. Reissig (Germany), M. Ruzhansky (Great Britain), S. Sagitov (Sweden), T.O. Shaposhnikova (Sweden), A.A. Shkalikov (Russia), V.A. Skvortsov (Poland), G. Sinnamon (Canada), E.S. Smailov (Kazakhstan), V.D. Stepanov (Russia), Ya.T. Sultanaev (Russia), D. Suragan (Kazakhstan), I.A. Taimanov (Russia), J.A. Tussupov (Kazakhstan), U.U. Umirbaev (Kazakhstan), Z.D. Usmanov (Tajikistan), N. Vasilevski (Mexico), Dachun Yang (China), B.T. Zhumagulov (Kazakhstan)

Managing Editor

A.M. Temirkhanova

Aims and Scope

The Eurasian Mathematical Journal (EMJ) publishes carefully selected original research papers in all areas of mathematics written by mathematicians, principally from Europe and Asia. However papers by mathematicians from other continents are also welcome.

From time to time the EMJ publishes survey papers.

The EMJ publishes 4 issues in a year.

The language of the paper must be English only.

The contents of EMJ are indexed in Scopus, Web of Science (ESCI), Mathematical Reviews, MathSciNet, Zentralblatt Math (ZMATH), Referativnyi Zhurnal – Matematika, Math-Net.Ru.

The EMJ is included in the list of journals recommended by the Committee for Control of Education and Science (Ministry of Education and Science of the Republic of Kazakhstan) and in the list of journals recommended by the Higher Attestation Commission (Ministry of Education and Science of the Russian Federation).

Information for the Authors

Submission. Manuscripts should be written in LaTeX and should be submitted electronically in DVI, PostScript or PDF format to the EMJ Editorial Office via e-mail (eurasianmj@yandex.kz).

When the paper is accepted, the authors will be asked to send the tex-file of the paper to the Editorial Office.

The author who submitted an article for publication will be considered as a corresponding author. Authors may nominate a member of the Editorial Board whom they consider appropriate for the article. However, assignment to that particular editor is not guaranteed.

Copyright. When the paper is accepted, the copyright is automatically transferred to the EMJ. Manuscripts are accepted for review on the understanding that the same work has not been already published (except in the form of an abstract), that it is not under consideration for publication elsewhere, and that it has been approved by all authors.

Title page. The title page should start with the title of the paper and authors' names (no degrees). It should contain the Keywords (no more than 10), the Subject Classification (AMS Mathematics Subject Classification (2010) with primary (and secondary) subject classification codes), and the Abstract (no more than 150 words with minimal use of mathematical symbols).

Figures. Figures should be prepared in a digital form which is suitable for direct reproduction.

References. Bibliographical references should be listed alphabetically at the end of the article. The authors should consult the Mathematical Reviews for the standard abbreviations of journals' names.

Authors' data. The authors' affiliations, addresses and e-mail addresses should be placed after the References.

Proofs. The authors will receive proofs only once. The late return of proofs may result in the paper being published in a later issue.

Offprints. The authors will receive offprints in electronic form.

Publication Ethics and Publication Malpractice

For information on Ethics in publishing and Ethical guidelines for journal publication see <http://www.elsevier.com/publishingethics> and <http://www.elsevier.com/journal-authors/ethics>.

Submission of an article to the EMJ implies that the work described has not been published previously (except in the form of an abstract or as part of a published lecture or academic thesis or as an electronic preprint, see <http://www.elsevier.com/postingpolicy>), that it is not under consideration for publication elsewhere, that its publication is approved by all authors and tacitly or explicitly by the responsible authorities where the work was carried out, and that, if accepted, it will not be published elsewhere in the same form, in English or in any other language, including electronically without the written consent of the copyright-holder. In particular, translations into English of papers already published in another language are not accepted.

No other forms of scientific misconduct are allowed, such as plagiarism, falsification, fraudulent data, incorrect interpretation of other works, incorrect citations, etc. The EMJ follows the Code of Conduct of the Committee on Publication Ethics (COPE), and follows the COPE Flowcharts for Resolving Cases of Suspected Misconduct ([http : //publicationethics.org/files/u2/NewCode.pdf](http://publicationethics.org/files/u2/NewCode.pdf)). To verify originality, your article may be checked by the originality detection service CrossCheck <http://www.elsevier.com/editors/plagdetect>.

The authors are obliged to participate in peer review process and be ready to provide corrections, clarifications, retractions and apologies when needed. All authors of a paper should have significantly contributed to the research.

The reviewers should provide objective judgments and should point out relevant published works which are not yet cited. Reviewed articles should be treated confidentially. The reviewers will be chosen in such a way that there is no conflict of interests with respect to the research, the authors and/or the research funders.

The editors have complete responsibility and authority to reject or accept a paper, and they will only accept a paper when reasonably certain. They will preserve anonymity of reviewers and promote publication of corrections, clarifications, retractions and apologies when needed. The acceptance of a paper automatically implies the copyright transfer to the EMJ.

The Editorial Board of the EMJ will monitor and safeguard publishing ethics.

The procedure of reviewing a manuscript, established by the Editorial Board of the Eurasian Mathematical Journal

1. Reviewing procedure

1.1. All research papers received by the Eurasian Mathematical Journal (EMJ) are subject to mandatory reviewing.

1.2. The Managing Editor of the journal determines whether a paper fits to the scope of the EMJ and satisfies the rules of writing papers for the EMJ, and directs it for a preliminary review to one of the Editors-in-chief who checks the scientific content of the manuscript and assigns a specialist for reviewing the manuscript.

1.3. Reviewers of manuscripts are selected from highly qualified scientists and specialists of the L.N. Gumilyov Eurasian National University (doctors of sciences, professors), other universities of the Republic of Kazakhstan and foreign countries. An author of a paper cannot be its reviewer.

1.4. Duration of reviewing in each case is determined by the Managing Editor aiming at creating conditions for the most rapid publication of the paper.

1.5. Reviewing is confidential. Information about a reviewer is anonymous to the authors and is available only for the Editorial Board and the Control Committee in the Field of Education and Science of the Ministry of Education and Science of the Republic of Kazakhstan (CCFES). The author has the right to read the text of the review.

1.6. If required, the review is sent to the author by e-mail.

1.7. A positive review is not a sufficient basis for publication of the paper.

1.8. If a reviewer overall approves the paper, but has observations, the review is confidentially sent to the author. A revised version of the paper in which the comments of the reviewer are taken into account is sent to the same reviewer for additional reviewing.

1.9. In the case of a negative review the text of the review is confidentially sent to the author.

1.10. If the author sends a well reasoned response to the comments of the reviewer, the paper should be considered by a commission, consisting of three members of the Editorial Board.

1.11. The final decision on publication of the paper is made by the Editorial Board and is recorded in the minutes of the meeting of the Editorial Board.

1.12. After the paper is accepted for publication by the Editorial Board the Managing Editor informs the author about this and about the date of publication.

1.13. Originals reviews are stored in the Editorial Office for three years from the date of publication and are provided on request of the CCFES.

1.14. No fee for reviewing papers will be charged.

2. Requirements for the content of a review

2.1. In the title of a review there should be indicated the author(s) and the title of a paper.

2.2. A review should include a qualified analysis of the material of a paper, objective assessment and reasoned recommendations.

2.3. A review should cover the following topics:

- compliance of the paper with the scope of the EMJ;
- compliance of the title of the paper to its content;
- compliance of the paper to the rules of writing papers for the EMJ (abstract, key words and phrases, bibliography etc.);
- a general description and assessment of the content of the paper (subject, focus, actuality of the topic, importance and actuality of the obtained results, possible applications);
- content of the paper (the originality of the material, survey of previously published studies on the topic of the paper, erroneous statements (if any), controversial issues (if any), and so on);

- exposition of the paper (clarity, conciseness, completeness of proofs, completeness of bibliographic references, typographical quality of the text);
- possibility of reducing the volume of the paper, without harming the content and understanding of the presented scientific results;
- description of positive aspects of the paper, as well as of drawbacks, recommendations for corrections and complements to the text.

2.4. The final part of the review should contain an overall opinion of a reviewer on the paper and a clear recommendation on whether the paper can be published in the Eurasian Mathematical Journal, should be sent back to the author for revision or cannot be published.

Web-page

The web-page of EMJ is www.emj.enu.kz. One can enter the web-page by typing Eurasian Mathematical Journal in any search engine (Google, Yandex, etc.). The archive of the web-page contains all papers published in EMJ (free access).

Subscription

For Institutions

- US\$ 200 (or equivalent) for one volume (4 issues)
- US\$ 60 (or equivalent) for one issue

For Individuals

- US\$ 160 (or equivalent) for one volume (4 issues)
- US\$ 50 (or equivalent) for one issue.

The price includes handling and postage.

The Subscription Form for subscribers can be obtained by e-mail:

eurasianmj@yandex.kz

The Eurasian Mathematical Journal (EMJ)
The Astana Editorial Office
The L.N. Gumilyov Eurasian National University
Building no. 3
Room 306a
Tel.: +7-7172-709500 extension 33312
13 Kazhymukan St
010008 Astana, Kazakhstan

The Moscow Editorial Office
The Peoples' Friendship University of Russia
(RUDN University)
Room 515
Tel.: +7-495-9550968
3 Ordzonikidze St
117198 Moscow, Russia

SULTANAEV YAUDAT TALGATOVICH

(to the 70th birthday)



On 19th July 2018 was 70th birthday of Yaudat Talgatovich Sultanaev, doctor of science (1990), professor (1991), honorary scientist of the Russian Federation, laureate of State award of the Republic of Bashkortostan in the field of science and technology, professor of the Bashkir State Pedagogical University, member of the Editorial Board of the Eurasian Mathematical Journal.

Ya.T. Sultanaev was born in the city of Orsk. In 1971 he graduated from the Bashkir State University and then completed his postgraduate studies in the Moscow State University. Ya.T. Sultanaev's scientific supervisors were distinguished mathematicians A.G. Kostyuchenko and B.M. Levitan.

Ya.T. Sultanaev is a famous specialist in the spectral theory of differential operators and the qualitative theory of ordinary differential equations.

He obtained bilateral Tauberian theorems of Keldysh type, completely solved the problem on spectral asymptotics for semi-bounded ordinary differential operators, suggested a new method of investigation of asymptotic behaviour of solutions to singular differential equations which allowed him to essentially weaken the conditions on coefficients.

Jointly with V.A. Sadovnichii and A.M. Akhtyamov, he investigated inverse spectral problems with non-separated boundary conditions.

He published more than 70 papers in leading mathematical journals.

Among pupils of Ya.T. Sultanaev there are more than 20 candidates of science and one doctor of science.

The Editorial Board of the Eurasian Mathematical Journal congratulates Yaudat Talgatovich on the occasion of his 70th birthday and wishes him good health and new achievements in mathematics and mathematical education.

**ON THE CONNECTION BETWEEN FIRST INTEGRALS,
INTEGRAL INVARIANTS AND POTENTIALITY
OF EVOLUTIONARY EQUATIONS**

V.M. Savchin, S.A. Budochkina, Yake Gondo, A.V. Slavko

Communicated by V.I. Burenkov

Key words: first integrals, absolute integral invariants, evolutionary equations.

AMS Mathematics Subject Classification: 49D29, 35A15.

Abstract. Using methods of nonlinear analysis, we have established the connection between first integrals and absolute integral invariants of some evolutionary equations similarly to the case of dynamics of finite dimensional systems.

DOI: <https://doi.org/10.32523/2077-9879-2018-9-4-82-90>

1 Introduction

In the case of finite dimensional systems H. Poincaré [4] introduced the notion of integral invariants and found their connection with first integrals of the given equations in variations, Hamilton's equations and others. In the paper some of these questions are investigated for infinite dimensional systems. The development of the qualitative theory for such systems of motion is rather important for specialists in mathematics, mechanics, physics and is being at the initial stage of study. Note that methods of investigation of infinite dimensional systems have been systematically presented in [5], [7]. In what follows we shall use notation and terminology of [1]-[3], [6], [8].

2 Evolutionary equations and their equations in variations

Consider the system of evolutionary equations

$$N^i(u) \equiv \frac{\partial u^i}{\partial t} - X^i(x, t, u_\alpha) = 0, \quad (2.1)$$

$$(x, t) \in Q_T = \Omega \times (0, T), \quad i = \overline{1, n}, \quad |\alpha| = \overline{0, s},$$

where $u(x, t) = (u^1(x, t), u^2(x, t), \dots, u^n(x, t))$ is an unknown vector-function; Ω is a bounded domain in \mathbb{R}^3 with piecewise smooth boundary $\partial\Omega$;

$X^i \in C^{s+1}(\overline{Q_T} \times \mathbb{R}^q)$ ($i = \overline{1, n}$); q is the dimension of the vector $\{u_\alpha\}$, $u_\alpha = D_\alpha u$, $D_\alpha = \partial^{|\alpha|} / (\partial x^1)^{\alpha_1} \dots (\partial x^n)^{\alpha_n}$.

Assume that there are given the boundary conditions

$$\left. \frac{\partial^\nu u}{\partial n_x^\nu} \right|_{\Gamma_T} = 0, \quad \nu = \overline{0, s-1}, \quad (2.2)$$

where $\Gamma_T = \partial\Omega \times (0, T)$; n_x is the unit vector of the exterior normal to $\partial\Omega$.

Suppose that the domain $D(N)$ of the operator $N = (N^1, \dots, N^n)$ consists of all vector-functions $u \in U = (U^1, \dots, U^n)$, $u^i \in U^i = C_{t,x}^{1,s}([0, T] \times \overline{\Omega})$ ($i = \overline{1, n}$) that satisfy conditions (2.2).

Let

$$u = u(\lambda; x, t), \quad \lambda \in [0, 1], \quad (2.3)$$

be a one-parameter set of elements from $D(N)$ continuously differentiable with respect to λ . This set can be considered as a line on $D(N)$.

Let us introduce the notation

$$\delta u = \frac{\partial u(\lambda; x, t)}{\partial \lambda} d\lambda.$$

Suppose that u and $u + \delta u$ are two infinitesimally closed solutions of system (2.1).

By substituting $u + \delta u$ instead of u into (2.1) and using the equalities

$$X^i(x, t, u_\alpha + \delta u_\alpha) = X^i(x, t, u_\alpha) + \frac{\partial X^i}{\partial u_\alpha^r} \delta u_\alpha^r + o(d\lambda), \quad i = \overline{1, n}, \quad (2.4)$$

we obtain

$$\frac{\partial \delta u^i}{\partial t} = \frac{\partial X^i}{\partial u_\alpha^r} \delta u_\alpha^r + o(d\lambda), \quad i = \overline{1, n}.$$

The summation on indexes of different levels is accepted.

Consider the system

$$\frac{\partial \delta u^i}{\partial t} = \frac{\partial X^i}{\partial u_\alpha^r} \delta u_\alpha^r, \quad i = \overline{1, n}. \quad (2.5)$$

If a particular solution $u = u(x, t)$ of system (2.1) is known, then by substituting it into system of differential equations (2.5), we obtain the system of n linear equations for finding $\delta u = (\delta u^1, \dots, \delta u^n)$. Such equations are called equations in variations for system of evolutionary equations (2.1).

Let us introduce the function

$$\rho(t) = \sqrt{\int_{\Omega} \sum_{i=1}^n \sum_{|\alpha|=0}^s (\delta u_\alpha^i)^2(x, t) dx}$$

describing the measure of deviation of the basic trajectory $u = u(x, t)$ from the trajectory with the initial value $u(x, 0) + \delta u(x, 0)$.

3 First integrals and absolute integral invariants

Let us establish the connection between some first integrals of evolutionary equations (2.1) and absolute integral invariants of the first order.

Let $u = u(\lambda; x, t) \in D(N)$ be the set of all solutions to system (2.1), where $\lambda \in \Lambda \subset [0, 1]$; Λ is an interval, $V = C([0, T] \times \overline{\Omega})$.

Let an operator $A : D(N) \rightarrow W$ be defined on $D(N)$ and, in general, be given a local bilinear form $\int_0^T \langle \cdot, \cdot \rangle_u dt : W \times U \rightarrow \mathbb{R}$. By a local bilinear form we mean a two-variable function which is linear in each argument separately and depends, in general, in a non-linear way on u .

Then the integral

$$\int_{\Lambda} \langle A(u), \delta u \rangle_u \equiv \int_{\Lambda} \langle A(u), \partial u / \partial \lambda \rangle_u d\lambda \quad (3.1)$$

can depend on t .

Definition 1. The integral

$$\int_{\Lambda} \langle A(u), \delta u \rangle_u \quad (3.2)$$

is called an absolute integral invariant of the first order of system of evolutionary equations (2.1), if for any interval $\Lambda \subset [0, 1]$ its value does not depend on t .

Consider the case of

$$\langle A(u), \delta u \rangle = \int_{\Omega} a_i(x, t, u_{\alpha}) \delta u^i dx, \quad (3.3)$$

where $a_i \in C^s(\overline{Q}_T \times \mathbb{R}^q)$, $i = \overline{1, n}$.

Theorem 3.1. *The integral*

$$\int_{\Lambda} \int_{\Omega} a_i \delta u^i dx \quad (3.4)$$

is an absolute integral invariant of system (2.1) if and only if the following conditions are satisfied:

$$\frac{\partial a_i}{\partial t} + \frac{\partial a_i}{\partial u_{\alpha}^j} X_{\alpha}^j + (-1)^{|\alpha|} D_{\alpha} \left(a_j \cdot \frac{\partial X^j}{\partial u_{\alpha}^i} \right) = 0 \quad \forall u \in D(N), \quad i = \overline{1, n}. \quad (3.5)$$

Proof. Let (3.4) be an absolute integral invariant of system (2.1). Then, bearing in mind the arbitrariness of the interval Λ , we obtain

$$\frac{d}{dt} \int_{\Omega} a_i \delta u^i dx = 0, \quad (3.6)$$

where the derivatives of δu^i must be defined according to (2.5). From (3.6) we obtain

$$\int_{\Omega} \left(\frac{\partial a_i}{\partial t} \delta u^i + \frac{\partial a_i}{\partial u_{\alpha}^j} X_{\alpha}^j \delta u^i + a_i \frac{\partial X^i}{\partial u_{\alpha}^j} \delta u_{\alpha}^j \right) dx = 0. \quad (3.7)$$

Integrating by parts and taking into consideration that in accordance with (2.2)

$$\delta u_{\alpha}^i \Big|_{\Gamma_T} = 0, \quad i = \overline{1, n}, \quad |\alpha| = \overline{0, s-1},$$

we get

$$\int_{\Omega} \left[\frac{\partial a_i}{\partial t} + \frac{\partial a_i}{\partial u_{\alpha}^j} X_{\alpha}^j + (-1)^{|\alpha|} D_{\alpha} \left(a_j \cdot \frac{\partial X^j}{\partial u_{\alpha}^i} \right) \right] \delta u^i dx = 0. \quad (3.8)$$

Since the values of δu^i ($i = \overline{1, n}$) can be arbitrary for any fixed t we come to the conclusion that conditions (3.5) are necessary. Their sufficiency can be proved by the reverse reasoning. \square

Definition 2. The integral

$$F[t, u] = \int_{\Omega} \mathcal{F}(x, t, u_{\alpha}) dx, \quad \mathcal{F} \in C^{s+1}(\overline{Q}_T \times \mathbb{R}^q), \quad (3.9)$$

is called a first integral of equations (2.1) under conditions (2.2), if $F[t, u(x, t)]$ does not depend on t , when $u(x, t)$ is a solution to problem (2.1) - (2.2).

Theorem 3.2. *If functional (3.9) is a first integral of equations (2.1) under conditions (2.2), then*

$$\int_{\Lambda} \int_{\Omega} \frac{\delta F}{\delta u^i} \delta u^i dx \quad (3.10)$$

is an absolute integral invariant of these equations, where

$$\frac{\delta F}{\delta u^i} = (-1)^{|\alpha|} D_{\alpha} \left(\frac{\partial \mathcal{F}}{\partial u_{\alpha}^i} \right)$$

is the functional derivative of F with respect to u^i .

Proof. We have

$$\left. \frac{dF}{dt} \right|_{(2.1),(2.2)} = \int_{\Omega} \left(\frac{\partial \mathcal{F}}{\partial t} + \frac{\delta F}{\delta u^j} X^j \right) dx, \quad (3.11)$$

where the lower index (2.1), (2.2) means the value of $\frac{dF}{dt}$ along solutions to problem (2.1)–(2.2).

It follows

$$\begin{aligned} \frac{\delta}{\delta u^i} \left(\left. \frac{dF}{dt} \right|_{(2.1),(2.2)} \right) &= \frac{\partial}{\partial t} \frac{\delta F}{\delta u^i} + (-1)^{|\alpha|} D_{\alpha} \left[\left(\frac{\partial}{\partial u_{\alpha}^i} \frac{\delta F}{\delta u^j} \right) X^j \right] + \\ &+ (-1)^{|\alpha|} D_{\alpha} \left(\frac{\delta F}{\delta u^j} \frac{\partial X^j}{\partial u_{\alpha}^i} \right), \quad i = \overline{1, n}. \end{aligned} \quad (3.12)$$

According to the Leibniz formula

$$(-1)^{|\alpha|} D_{\alpha} \left[\left(\frac{\partial}{\partial u_{\alpha}^i} \frac{\delta F}{\delta u^j} \right) X^j \right] = \sum_{|\beta|=0}^s (-1)^{|\alpha|} \binom{\alpha}{\beta} D_{\alpha-\beta} \left(\frac{\partial}{\partial u_{\alpha}^i} \frac{\delta F}{\delta u^j} \right) X_{\beta}^j, \quad (3.13)$$

$$i = \overline{1, n}.$$

Since the operator of the functional derivative $\frac{\delta}{\delta u^i}$ is potential on the given domain $D(N)$ with respect to the classical bilinear form

$$\Phi(v, g) = \int_0^T \int_{\Omega} \sum_{i=1}^n v^i(x, t) g^i(x, t) dx dt,$$

then the following conditions are satisfied [5, p. 108]:

$$(-1)^{|\alpha|} \binom{\alpha}{\beta} D_{\alpha-\beta} \left(\frac{\partial}{\partial u_{\alpha}^i} \frac{\delta F}{\delta u^j} \right) = \frac{\partial}{\partial u_{\beta}^j} \frac{\delta F}{\delta u^i} \quad \forall u \in D(N), \quad i, j = \overline{1, n}, \quad |\beta| = \overline{0, s}. \quad (3.14)$$

Taking into consideration (3.13), from (3.12) we obtain

$$\frac{\partial}{\partial t} \frac{\delta F}{\delta u^i} + \frac{\partial}{\partial u_{\alpha}^j} \left(\frac{\delta F}{\delta u^i} \right) X_{\alpha}^j + (-1)^{|\alpha|} D_{\alpha} \left(\frac{\delta F}{\delta u^j} \frac{\partial X^j}{\partial u_{\alpha}^i} \right) = 0 \quad \forall u \in D(N), \quad i = \overline{1, n}. \quad (3.15)$$

Under $a_i = \delta F / \delta u^i$ ($i = \overline{1, n}$) these relations are the same as conditions (3.5). Thus from that the validity of the theorem follows. \square

Theorem 3.3. *If*

$$\int_{\Lambda} \int_{\Omega} \frac{\delta F}{\delta u^i} \delta u^i dx \quad (3.16)$$

is an absolute integral invariant of system (2.1), then functional of kind (3.9) is a first integral of these equations under conditions (2.2).

Proof. We obtain

$$0 = \frac{\partial}{\partial t} \frac{\delta F}{\delta u^i} + \frac{\partial}{\partial u_{\alpha}^j} \left(\frac{\delta F}{\delta u^i} \right) X_{\alpha}^j + (-1)^{|\alpha|} D_{\alpha} \left(\frac{\delta F}{\delta u^j} \frac{\partial X^j}{\partial u_{\alpha}^i} \right) = \frac{\delta}{\delta u^i} \left(\frac{dF}{dt} \Big|_{(2.1),(2.2)} \right).$$

Then it follows that (see [3])

$$\frac{d}{dt} F \Big|_{(2.1),(2.2)} = \int_{\Omega} \operatorname{div} \mathcal{R} dx, \quad (3.17)$$

where $\mathcal{R} = (\mathcal{R}_1, \mathcal{R}_2, \mathcal{R}_3)$ is a vector-function, depending on x, t, u_{α} , $\mathcal{R}_i|_{\partial\Omega} = 0, i = \overline{1, 3}$.

From (3.17) we obtain that the functional

$$F_1 [t, u] \equiv F [t, u] - \int_0^t \int_{\Omega} \operatorname{div} \mathcal{R} dx dt \quad (3.18)$$

which is a first integral of problem (2.1) - (2.2). □

4 Linear integral invariant of the first order

In some cases the method of construction of integral invariants can be based on the use of Lagrangians of given systems.

Let us consider a density $\mathcal{L} = \mathcal{L}(t, x, u_{\alpha}, \dot{u}_{\alpha})$ of the Lagrangian

$$L = \int_{\Omega} \mathcal{L} dx, \quad (4.1)$$

where $x \in \Omega \subset \mathbb{R}^m$, $|\alpha| = \overline{0, s}$, $\frac{\partial^{\nu} u}{\partial n_x^{\nu}} \Big|_{\Gamma_T} = \varphi^{\nu}(t, x)$ ($\nu = \overline{0, s-1}$); $\varphi^{\nu}(t, x)$ are some given functions.

Then the variation takes the form

$$\delta \int_{t_0}^{t_1} L dt = \int_{t_0}^{t_1} \int_{\Omega} \left(\frac{\partial \mathcal{L}}{\partial \dot{u}_{\alpha}} \delta \dot{u}_{\alpha} + \frac{\partial \mathcal{L}}{\partial u_{\alpha}} \delta u_{\alpha} \right) dx dt. \quad (4.2)$$

Integrating by parts, from (4.2) we get

$$\begin{aligned} \delta \int_{t_0}^{t_1} L dt &= \int_{t_0}^{t_1} \int_{\Omega} \left[(-1)^{|\alpha|} D_{\alpha} \left(\frac{\partial \mathcal{L}}{\partial \dot{u}_{\alpha}} \right) \delta \dot{u} + (-1)^{|\alpha|} D_{\alpha} \left(\frac{\partial \mathcal{L}}{\partial u_{\alpha}} \right) \delta u \right] dx dt = \\ &= \int_{t_0}^{t_1} \int_{\Omega} \left[\frac{d}{dt} \left(\frac{\delta L}{\delta \dot{u}} \cdot \delta u \right) - \frac{d}{dt} \left(\frac{\delta L}{\delta \dot{u}} \right) \cdot \delta u + \frac{\delta L}{\delta u} \delta u \right] dx dt, \end{aligned}$$

where $(t_0, t_1) \subset (0, T)$.

Consequently

$$\delta \int_{t_0}^{t_1} L dt = \int_{\Omega} \frac{\delta L}{\delta \dot{u}} \delta u \Big|_{t=t_1} dx - \int_{\Omega} \frac{\delta L}{\delta \dot{u}} \delta u \Big|_{t=t_0} dx + \int_{t_0}^{t_1} \int_{\Omega} \left(\frac{\delta L}{\delta u} - \frac{d}{dt} \left(\frac{\delta L}{\delta \dot{u}} \right) \right) \delta u dx dt.$$

Thus, along the real trajectories we have

$$\delta \int_{t_0}^{t_1} L dt = \int_{\Omega} \frac{\delta L}{\delta \dot{u}} \delta u \Big|_{t=t_1} dx - \int_{\Omega} \frac{\delta L}{\delta \dot{u}} \delta u \Big|_{t=t_0} dx.$$

Introducing the density of the generalized impulse $p = \frac{\delta L}{\delta \dot{u}}$, from here we obtain

$$\delta \int_{t_0}^{t_1} L dt = \int_{\Omega} p \delta u \Big|_{t=t_1} dx - \int_{\Omega} p \delta u \Big|_{t=t_0} dx.$$

Let the initial state u_0 of the given system depends on a parameter $\lambda \in (\lambda_1, \lambda_2)$ and $u_0(x, \lambda_1) = u_0(x, \lambda_2)$.

Then

$$\int_{\Lambda} \int_{\Omega} p \delta u \Big|_{t=t_0} dx = \int_{\Lambda} \int_{\Omega} p \delta u \Big|_{t=t_1} dx.$$

Thus

$$\int_{\Lambda} \int_{\Omega} p \delta u dx \tag{4.3}$$

is a first order linear integral invariant of the system described by Lagrangian (4.1).

5 The infinite dimensional conservative systems

Let us consider the evolutionary problem

$$\begin{cases} N(u) \equiv \frac{\partial^2 u}{\partial t^2} - K(x, u_\alpha, \dot{u}_\alpha) = 0, & u \in D(N), \quad (x, t) \in Q_T = \Omega \times (0, T), \\ \frac{\partial^\nu u}{\partial n_x^\nu} \Big|_{\Gamma_T} = 0, & |\alpha| = \overline{0, s}, \quad \nu = \overline{0, s-1}, \end{cases} \tag{5.1}$$

where K is a sufficiently smooth function. Suppose that there exists the energy first integral.

Theorem 5.1. *Problem (5.1) has the first integral of the kind*

$$I[u] = \int_{\Omega} \left(\frac{1}{2} u_t^2 + f(x, u_\alpha) \right) dx \tag{5.2}$$

if and only if K does not depend on \dot{u}_α , that is

$$K = K(x, u_\alpha).$$

Moreover,

$$V[u] \equiv \int_{\Omega} f(x, u_\alpha) dx = - \int_{\Omega} \int_0^1 K(x, \lambda u_\alpha) u d\lambda dx.$$

Proof. Let $u(x, t)$ be a solution to (5.1). Then

$$\begin{aligned} \left. \frac{dI[u(x, t)]}{dt} \right|_{(5.1)} &= \int_{\Omega} \left(u_t \cdot u_{tt} + \frac{\partial f}{\partial u_{\alpha}} \dot{u}_{\alpha} \right) dx \Big|_{(5.1)} = \\ &= \int_{\Omega} \left[u_t \cdot K(x, u_{\alpha}, \dot{u}_{\alpha}) + \frac{\delta V}{\delta u} u_t \right] dx = \int_{\Omega} \left[K(x, u_{\alpha}, \dot{u}_{\alpha}) + \frac{\delta V}{\delta u} \right] u_t dx \equiv 0 \\ &\quad \forall t \in [0, T]. \end{aligned}$$

That condition is fulfilled if and only if

$$\left[K(x, u_{\alpha}, \dot{u}_{\alpha}) + \frac{\delta V}{\delta u} \right] u_t \equiv 0.$$

If u_t is not identical zero it follows that K defines a potential operator [2], which does not depend on \dot{u}_{α} and thus

$$K(x, u_{\alpha}) = -\frac{\delta V}{\delta u}$$

and $V[u] = -\int_{\Omega} \int_0^1 K(x, \lambda u_{\alpha}) u d\lambda dx + const.$ □

Since $\frac{1}{2}u_t^2 \geq 0$, then the inequality $V[u] \leq h$ is always valid in evolution.

Let us define the domain of motion opportunity by

$$M^h = \{u(x, t) \in D(N) : V[u(x, t)] \leq h\}.$$

According to Theorem 5.1, equation (5.1) can be written as follows:

$$u_{tt} = -\frac{\delta V[u]}{\delta u}. \quad (5.3)$$

The critical points of the functional V - the energy potential - have the clear dynamical sence — each of them is a state of equilibrium. The solution $u \equiv u^*$ is admissible if and only if $\frac{\delta V[u^*]}{\delta u} = 0$.

The energy value $h^* = V[u^*]$ corresponding to u^* is a critical value of the functional V .

If the value of h changes, the domain M^h also changes.

6 Example

Consider the following partial differential equation

$$N(u) \equiv \frac{\partial^2 u}{\partial t^2} - a^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + 2k^2 \frac{\partial u}{\partial t} = 0, \quad (6.1)$$

describing the motion of a membrane.

Here $u = u(x, y, t)$ is an unknown function; a, k are constants, $(x, y, t) \in Q_T = (0, l^1) \times (0, l^2) \times (0, T)$.

We set

$$D(N) = \left\{ u \in U = C^2(\overline{Q}_T) : u|_{x=0} = u|_{y=0} = 0, u|_{x=l^1} = u|_{y=l^2} = 0 \right\}. \quad (6.2)$$

Let us denote $V = C(\overline{Q}_T)$ and determine the bilinear form by setting

$$\Phi(v, h) = \int_0^T \int_0^{l^2} \int_0^{l^1} v(x, y, t) \cdot h(x, y, t) dx dy dt. \quad (6.3)$$

Since the condition $\Phi(N'_u h, g) = \Phi(N'_u g, h) \forall u \in D(N), \forall h, g \in D(N'_u)$ is not true, then operator N (6.1) is not potential [2] on $D(N)$ (6.2) with respect to bilinear form (6.3). It is easy to find a variational multiplier M for equation (6.1) in the form

$$M = \exp(2k^2 t).$$

Then the equivalent equation

$$\tilde{N}(u) \equiv e^{2k^2 t} \cdot N(u) = 0 \quad (6.4)$$

admits the variational formulation with the Hamiltonian action $F[u] = \int_0^T L dt$, with the Lagrangian

$$L[u] = \frac{1}{2} \int_0^{l^2} \int_0^{l^1} e^{2k^2 t} \left\{ \left(\frac{\partial u}{\partial t} \right)^2 - a^2 \left(\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 \right) \right\} dx dy. \quad (6.5)$$

Introducing the density of generalized impulse

$$p = \frac{\delta L}{\delta u_t},$$

we get

$$p = e^{2k^2 t} \frac{\partial u}{\partial t}. \quad (6.6)$$

In accordance with (4.3) we obtain the following first order linear integral invariant

$$\int_{\Lambda} \int_0^{l^2} \int_0^{l^1} p \delta u dx dy$$

of equation (6.1).

Acknowledgments

The publication has been prepared with the partial support of the "RUDN University Program 5-100" and funded by RFBR (projects No. 16-01-00450_a and no. 16-08-00558_a).

The authors are thankful for helpful suggestions and corrections made by Professor. V.I. Burenkov.

References

- [1] V.M. Filippov, S.R. Mikhailova, Gondo Yake, *Construction of variational factors for quasilinear second order partial differential equations*, Computer Physics Communications, 126 (2000), no. 1-2, 67-71.
- [2] V.M. Filippov, V.M. Savchin, S.G. Shorokhov, *Variational principles for nonpotential operators*, J. Math. Sci. 68 (1994), no. 3, 275-398.
- [3] P. Olver, *Applications of Lie groups to differential equations*. Springer-Verlag, New York, 1986.
- [4] H. Poincaré, *Les methodes nouvelles de la mecanique celeste*, Nauka, Moscow, 1972, Vol.II, 999 p.
- [5] V.M. Savchin, *Mathematical methods of mechanics of infinite dimensional nonpotential systems*, PFU, Moscow, 1991 (in Russian).
- [6] V.M. Savchin, S.A. Budochkina, *Hamilton equations for infinite dimensional systems and their equations in variations*. Differ. Equations, 44 (2008), no. 4, 570-573.
- [7] V.G. Vil'ke, *Analytical and qualitative methods of mechanics of systems with infinite number of degrees of freedom*, MSU, Moscow, 1986 (in Russian).
- [8] E.T. Whittaker, *A treatise on the analytical dynamics of particles and rigid bodies*, New York, Dover Publications, 1944.

Vladimir Mikhailovich Savchin, Svetlana Aleksandrovna Budochkina
S.M. Nikol'skii Mathematical Institute
Peoples' Friendship University of Russia (RUDN University)
6 Miklukho-Maklaya Street, Moscow,
117198, Russian Federation
E-mails: savchin_vm@rudn.university, budochkina_sa@rudn.university

Yake Gondo
Laboratory of Fundamental Mathematics
Unity of Research and Training in Mathematics and Informatics
Felix Houphouet Boigny University
22 BP 582 Abidjan 22-Abidjan, Cote d'Ivoire - West Africa
E-mail: godyake@yahoo.fr

Aleksandra Vladimirovna Slavko
Peoples' Friendship University of Russia (RUDN University)
6 Miklukho-Maklaya Street, Moscow,
117198, Russian Federation
E-mail: alexandra_slavko@mail.ru

Received: 27.06.2017