

**GROUP ANALYSIS OF  
INTEGRO-DIFFERENTIAL EQUATIONS FOR  
ONE-DIMENSIONAL VISCOELASTIC  
MATERIALS WITH MEMORY**

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Suranaree University of Technology has approved this thesis submitted in partial fulfillment of the requirements for the Degree of Doctor of Philosophy.

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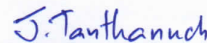
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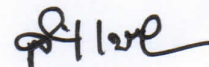
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วิทยานิพนธ์นี้มีจุดสำคัญ คือ การประยุกต์ใช้วิธีการวิเคราะห์กลุ่มหาผลเฉลยของสมการ  
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ความจำ ทั้งนี้ได้ใช้แนวคิดที่เพิ่งถูกพัฒนาล่าสุดสำหรับการคำนวณหากรูปร่างที่ถูกแอดมิทโดยสมการ  
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ระบบสมการแรกที่ศึกษา คือ ระบบสมการอินทิกรัลดิฟเฟอเรนเชียลซึ่งเกี่ยวข้องกับการ  
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VISCOELASTIC MATERIALS/THERMOVISCOELASTICITY/ADMITTED  
LIE GROUPS/GROUP CLASSIFICATION/INVARIANT SOLUTIONS

We focus on the application of the group analysis method to two systems of integro-differential equations describing behavior of one-dimensional viscoelastic materials with memory. Recently developed approaches for calculating an admitted Lie group of integro-differential equations were used in this thesis.

The first system considered is a system of integro-differential equations related with nonlinear stress relaxation. The determining equations of these equations are constructed and the complete group classification is derived by solving the determining equations. Using the admitted groups, invariant solutions of the system are also presented.

The second system studied in the thesis is a system of equations corresponding to a linear thermoviscoelastic model. The determining equations for this system are also obtained. To solve these equations, four different cases of the system are studied. Finally, the symmetry groups of each case are obtained.

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# CHAPTER I

## INTRODUCTION

Many important physical processes in nature are governed by differential equations. Nonlinearity and the presence of a large number of variables in the initial equations are sources of significant mathematical difficulties in the analysis of the solutions of these equations. Frequently, it is virtually impossible to give explicit solutions, and while a multitude of numerical methods has been developed to obtain approximate solutions, there remains intense interest in finding exact solutions. Each solution has value, first, as the exact description of the real process in the framework of a given model; secondly, as a model to compare various numerical methods; thirdly, as a basis to improve the models used.

### 1.1 The method used in this thesis

One of the methods for obtaining exact solutions of differential equations is the Lie group analysis method. The general theory of applications of Lie groups to differential equations is discussed in numerous books and papers, in particular in (Ovsiannikov, 1982; Bluman and Kumei, 1989; Olver, 1993; Ibragimov, 1999). In the literature, this approach has been applied to many mathematical physics problems, for example, (Ibragimov, 1996) and references therein.

The classical Lie group theory provides a universal tool for calculating the admitted Lie group for a system of differential equations. However, one encounters several difficulties when trying to apply this method to integro-differential equations. The main difficulty comes from their nonlocal terms (integral terms).

Since the definition of an admitted Lie group given for partial differential equations cannot be applied to integro-differential equations, this concept requires further investigation. A regular method for calculating an admitted Lie group of integro-differential equations was introduced in (Grigoriev and Meleshko, 1986; Grigoriev and Meleshko, 1987; Grigoriev et al., 2010), where a Lie group admitted by integro-differential equations was defined as a Lie group satisfying determining equations.

The way of obtaining determining equations for integro-differential equations is obtained in a similar (and not more difficult) way as used for differential equations. The main difficulty in obtaining an admitted Lie group of integro-differential equations consists in solving the determining equations, because they are also of integro-differential type. Usually, a solution of the determining equations of a system of partial differential equations is obtained by its simplification, where the main simplification is derived by splitting the determining equations. It should be noted that contrary to differential equations, the way of splitting determining equations of integro-differential equations depends on the equations studied. There are several methods to split determining equations of integro-differential equations (Grigoriev and Meleshko, 1986; Grigoriev et al., 2010; Meleshko, 1988; Kovalev et al., 1992). One of these methods was first used in (Meleshko, 1988) for finding the admitted Lie group of the system of equations that describes one-dimensional motion of a viscoelastic medium. Other applications of the method can be found in (Kovalev et al., 1992; Grigoriev and Meleshko, 1990; Ozer, 2003a; Ozer, 2003b).

## 1.2 The background of the studied models

Behavior of many materials under applied load can be approximated by specifying a relation between the applied load or stress  $\sigma$  and the resultant deformation or strain  $e$ . This relation is described by constitutive equations. For example, in the case of elastic materials the constitutive equation, identified as Hooke's law, states that stress is proportional to strain, i.e.,  $\sigma = Ee$  ( $E$  is called Young's modulus). In the case of viscous materials, the relation states that the stress is proportional to strain rate, i.e.,  $\sigma = \eta\dot{e}$  ( $\eta$  is called the viscosity). Here  $\dot{e}$  is the derivative of  $e$  with respect to  $t$ .

The class of materials that exhibit the characteristics of elastic as well as viscous materials are known as viscoelastic materials (Rabotnov, 1977; Lokshin and Suvorova, 1982; Lakes, 1998; Reddy, 2007; Borchardt, 2009; Shames and Cozzarelli, 1997; Renardy et al., 1987). The description of the behavior of viscoelastic materials is more complicated than that of either elastic materials or viscous fluids. In an elastic materials, the stress depends on the present value of the strain, while the stress in a viscous fluid is determined by the velocity gradient. All materials exhibit some viscoelastic response, and in some applications, even a small viscoelastic response can be significant. In general there are two alternative forms used to represent the stress-strain-time relations of viscoelastic materials.

First, one considers a differential form of the constitutive equations, where the stress is a function of the present values of both the strain and the velocity gradient. Usual one-dimensional models such as Kelvin–Voigt, Maxwell and their generalizations are widely used in the theory of linear viscoelastic materials.

Generalizations of the Kelvin–Voigt and Maxwell models to the nonlinear and three-dimensional case can be found in (Destrade and Saccomandi, 2005; Destrade and Saccomandi, 2009; Filograna et al., 2009; Beatty and Zhou, 1994; Pucci

and Saccomandi, 2010; Pucci and Saccomandi, 2011)\*. Here we also mention the approaches of (Godunov, 1978; Godunov and Romenskii, 1998) and (Sokolovskii, 1948; Malvern, 1951). In (Godunov, 1978; Godunov and Romenskii, 1998), the formulation of a nonlinear Maxwell model using equations for the metric tensor of effective elastic deformation in Eulerian coordinates is developed. The Sokolovskii-Malvern model (Sokolovskii, 1948; Malvern, 1951) is applied for describing viscoplastic longitudinal waves in bars (Cristescu, 2007).

The model considered in the thesis belongs to the second alternative form where the constitutive equations include integrals. Experiments show that there are some viscoelastic materials (e.g. polymers, suspensions and emulsions) which cannot be described using a differential form of the constitutive equations. Such materials have memory: the material response is not only determined by the current state, but is also determined by all past states. The models including past history have an integral representation. The advantage of using an integral representation over a differential form lies in the flexibility of representing the actually measured viscoelastic material properties. The integral representation can also be extended readily to describe the behavior of aging materials.

Knowledge of the viscoelastic response of a material is based on measurements. Experiments for the measurements can roughly be separated into two types:

(a) experiments where the strain holds a constant value (stress relaxation test);

(b) experiments where a constant stress is applied to a specimen (creep test).

Creep is a slow, continuous deformation of a material under constant stress. Stress

---

\*See also literature therein.

relaxation is the gradual decrease of stress when the material is held at constant strain. Creep and stress relaxation phenomena are common to many viscoelastic materials. According to this classification, models applied for describing the behavior of viscoelastic materials also fall into two types: stress relaxation and creep models.

The constitutive equation relating stress to strain describing stress relaxation behavior of one-dimensional linearly viscoelastic materials is given by

$$\sigma(t) = Y(t)e(0) + \int_0^t Y(t - \tau)\dot{e}(\tau) d\tau, \quad (1.1)$$

where the variable  $t$  is the present time,  $\tau$  is the past time,  $\sigma(t)$  denotes stress as a function of time,  $e(t)$  denotes strain as a function of time,  $Y(t)$  is called the relaxation modulus (or relaxation function), which does not depend on the spatial coordinate. The stress  $\sigma(t)$  depends on the earlier history of the strain  $e(t)$  via the strain rate  $\dot{e}(\tau)$ . Here the spatial coordinate  $x$  is omitted.

Some alternative forms of (1.1) are

$$\sigma(t) = Y(0)e(t) + \int_0^t \dot{Y}(t - \tau)e(\tau) d\tau,$$

and

$$\sigma(t) = Y(0)e(t) + \int_0^t \dot{Y}(\tau)e(t - \tau) d\tau. \quad (1.2)$$

Equation (1.2) represents a viscoelastic material with the memory property: the variable  $\sigma$  depends on not only the current value of the variable  $e$ , but also the past history of  $e$ .

It is important to note that the use of  $Y(t - \tau)$  in equation (1.1) implies that the shape of the relaxation function is invariant with respect to a shift in the time origin. Thus, the stress response in material subjected to some applied strain at  $t = \tau$  is identical to the response that would have occurred if the same

strain had been applied at  $t = 0$ . A material satisfying this condition is said to be nonaging. For aging materials  $Y(t - \tau)$  in equation (1.1) is replaced by a more general material function  $Y(t, \tau)$  which is a function of two variables. Discussions of aging materials can be found in (Hodge, 1995; Struik, 1978).

Linear constitutive equations are suitable for describing the behavior of real materials for small deformations only. However, in most viscoelastic materials, the actual behavior exhibits nonlinearity. Thus it is necessary to develop constitutive equations for nonlinear viscoelastic materials.

The constitutive equations derived by Volterra (Volterra, 1930) and Green-Rivlin (Green and Rivlin, 1957) belong to the first type (creep models). In the one-dimensional case and for unaging materials, they can be written in the following form

$$e(t) = \int_{-\infty}^t J_1(t - \tau_1) d\sigma(\tau_1) + \int_{-\infty}^t \int_{-\infty}^t J_2(t - \tau_1, t - \tau_2) d\sigma(\tau_1) d\sigma(\tau_2) + \dots \quad (1.3)$$

where  $e(t)$  is strain,  $\sigma(t)$  is stress and  $J_i(t - \tau_i)$  is called a creep function.

Since the form of equation (1.3) is very general, for practical purposes the following constitutive equations were used:

(a) Rabotnov equation (Rabotnov, 1977)

$$\varphi(e(t)) = \sigma(t) + \int_{-\infty}^t K(t - \tau) \sigma(\tau) d\tau$$

(b) Leaderman-Rozovski equation (Leaderman, 1943; Rozovskii, 1955)

$$e(t) = \psi(\sigma(t)) + \int_{-\infty}^t K(t - \tau) G(\sigma(\tau)) d\tau$$

It was shown that these two models give similar approximation of experimental results (Lokshin and Suvorova, 1982).



The first studied model in the thesis is a stress relaxation model

$$\varphi(\sigma(t)) = e(t) + \int_0^t H(t, \tau)e(\tau) d\tau, \quad \varphi'(\sigma) \neq 0, \quad (1.4)$$

which is an alternative to Rabotnov's model allowing for aging.

Further extension of linear viscoelasticity is inclusion of thermodynamics in a model. The general framework of the theory of thermodynamics of simple materials with fading memory was proposed by (Coleman, 1964a; Coleman, 1964b; Day, 1972; Fabrizio and Morro, 1992; Amendola et al., 2012).

For viscoelastic materials with fading memory the constitutive assumption states that the free energy  $\psi$ , the stress  $\mathbf{T}$ , specific entropy  $\eta$  and the heat flux  $q$  at time  $t$  depend on the history of the deformation gradient  $\mathbf{F}$ , the history of the temperature  $\theta$ , and the present value of the temperature gradient  $\nabla\theta$ . The thermodynamics process obeys the laws of balances of momentum and energy; the first and second laws of thermodynamics. Roughly speaking, the second law of thermodynamics is viewed as the basic tool for an a priori characterization of the description of the material behavior. Much research on thermodynamics (in particular, thermoviscoelasticity) has been undertaken in (Gurtion and Herrera, 1965; Gurtion and Hrusa, 1988; Brandon and Hrusa, 1988; Fabrizio and Morro, 1992; Lazzari and Vuk, 1992; Hajar and Blanc, 1998), where attempts to produce constitutive equations, to find the thermodynamic restrictions on the constitutive equations and to establish some theorems for the equations were presented.

A thermodynamical model for a body composed of an inhomogeneous isotropic linear thermoviscoelastic material was established by (Navarro, 1978), whose constitutive equations are an extension of linear viscoelasticity to the non-isothermal situation. He studied the existence, uniqueness, and asymptotic behavior of solutions and obtained very interesting theorems. Other research on

the existence, uniqueness and asymptotic stability of solutions of thermodynamics models can be found in (Foutsitzi et al., 1997; Liu and Zheng, 1996; Giorgi and Naso, 2000; Foutsitzi et al., 2003).

### 1.3 Objectives and organization of this thesis

The main objective of the thesis is to apply the Lie group analysis method to two systems of integro-differential equations describing behavior of one-dimensional viscoelastic materials with memory.

The thesis is divided into six chapters, its content can be summarized as follows. Because the main tool used in the thesis is the Lie group analysis method, Chapter II is devoted to an outline of some concepts of group analysis.

Chapter III presents the two models of one-dimensional viscoelastic materials with memory which are extensions of linear viscoelasticity. The first considered model is a nonlinear stress relaxation model. The second model is a linear thermoviscoelasticity model. Some studies and restrictions of these two models are also discussed in this chapter.

The results of group analysis of integro-differential equations related with nonlinear stress relaxation are described in Chapter IV. Determining equations are constructed by applying the definition of admitted Lie group of integro-differential equations. In the first step, a classifying equation is obtained. Studying the classifying equation, the complete group classification is derived. Using the admitted Lie groups, invariant solutions are found.

Chapter V deals with symmetry groups of equations for the linear thermoviscoelasticity model. For solving determining equations, four different cases are studied. Finally, the symmetry groups of each case are obtained.

Lastly, the conclusion is presented in Chapter VI.

# CHAPTER II

## GROUP ANALYSIS

In this chapter we review the basic concepts from Lie group analysis: continuous transformation groups and their generators, Lie algebra of generators, invariant solutions, admitted Lie groups of differential equations and admitted Lie groups of integro-differential equations.

### 2.1 One-parameter transformation groups

Many elements of group analysis are based on the consideration of one-parameter transformation groups, to which this section is devoted. Continuous groups  $G$  are determined by a first-order linear differential operator (called infinitesimal generator). The important theoretical fact is that there is a one-to-one correspondence between a group  $G$  and its generator. This section also contains an introduction to the theory of prolonged generators and Lie-Bäcklund operators.

#### 2.1.1 Definition of a transformation group

Let  $V$  be an open set in  $Z = R^N(z)$ , and  $\Delta$  be a symmetric interval in  $R^1$ . Assume that the point transformations

$$\bar{z}_i = g^i(z; a), \quad (i = 1, 2, \dots, N) \quad (2.1)$$

are invertible. Here  $z \in V \subset Z$  and  $a \in \Delta$  is a parameter. It is also convenient to use the notion  $g_a(z) = g(z; a)$ .

**Definition 1** A set of transformations (2.1) is called a local one-parameter Lie group of transformations  $G^1$  if it has the following properties:

1.  $g_0(z) = z$  for any  $z \in V$ ;
2.  $g_a(g_b(z)) = g_{a+b}(z)$  for all  $a, b, a + b \in \Delta$  and  $z \in V$ ;
3. if  $a \in \Delta$  and  $g_a(z) = z$  for all  $z \in V$ , then  $a = 0$ .

A Lie group  $G^1$  is called a continuous group of the class  $C^k$  if the function  $g(z, a)$  belongs to the class  $C^k(V)$ . In applied group analysis all functions are considered to be sufficiently many times continuously differentiable.

### 2.1.2 Generator of a one-parameter group

Consider a local one-parameter Lie group  $G^1$  of transformations (2.1), expand the functions  $g^i(z, a)$  into the Taylor series in the parameter  $a$  in a neighborhood of  $a = 0$ . Taking into account the initial condition which is property 1 of definition 1, we arrive at what is called the infinitesimal transformation of the group  $G^1$ :

$$\bar{z}^i \approx z^i + a\zeta^i(z), \quad i = 1, \dots, N, \quad (2.2)$$

where

$$\zeta^i(z) = \left. \frac{\partial g^i(z, a)}{\partial a} \right|_{a=0}. \quad (2.3)$$

The infinitesimal transformation (2.2)-(2.3) defines the tangent vector

$$\zeta(z) = (\zeta^1(z), \zeta^2(z), \dots, \zeta^N(z))$$

at a point  $z$  to the curve described by the transformed points  $\bar{z}$ , and is therefore called the tangent vector field of the group  $G^1$ . The tangent vector field is often

written as a first-order linear differential operator

$$X = \zeta^i(z)\partial_{z_i}, \quad (2.4)$$

Notice that the summation convention is adopted in which there is summation over repeated upper and lower indices.

### 2.1.3 The Lie equations

Given an infinitesimal transformation (2.2), or generator (2.4), the transformations (2.1) of the corresponding one-parameter group  $G^1$  are completely defined by solving the following system of first-order ordinary differential equations:

$$\frac{d\bar{z}}{da} = \zeta(\bar{z}), \quad \bar{z}|_{a=0} = z. \quad (2.5)$$

Equations (2.5) are called Lie equations.

**Theorem 1 (Lie)** *Let  $\zeta \in C^k(V)$  with  $\zeta(z_0) \neq 0$  for some  $z_0 \in V$ . The solution of the Cauchy problem (2.5) generates a local Lie group of transformations with the infinitesimal generator  $X = \zeta^i(z)\partial_{z_i}$ .*

The Lie theorem establishes a one-to-one correspondence between Lie group of transformations (2.1) and the infinitesimal generator  $X = \zeta^i(z)\partial_{z_i}$ .

### 2.1.4 Prolongation of Lie group transformations

Application of Lie group analysis for differential equations requires introduction of functions which depend not only on the independent variables and the dependent variables, but also on derivatives of finite orders. Hence, the question arises: how do the point transformations act on derivatives? The transformations

of derivatives under the action of the point transformations, regarded as a change of variables, is well-known from Calculus.

The space  $Z = R^n(x) \times R^m(u)$  is prolonged by introducing the variables  $p = (p_\alpha^j)$ . The space  $J^l$  of the variables

$$x = (x_1, x_2, \dots, x_n), \quad u = (u^1, u^2, \dots, u^m), \quad p = (p_\alpha^j) \quad (j = 1, 2, \dots, m; |\alpha| \leq l).$$

is called an  $l$ -th prolongation of the space  $Z$ . This space can be provided with a manifold structure. Here and below the following notions are used:

$$\begin{aligned} \alpha &= (\alpha_1, \alpha_2, \dots, \alpha_n), \quad |\alpha| = \alpha_1 + \alpha_2 + \dots + \alpha_n, \\ \alpha, i &= (\alpha_1, \alpha_2, \dots, \alpha_{i-1}, \alpha_i + 1, \alpha_{i+1}, \dots, \alpha_n), \end{aligned}$$

The variable  $p_\alpha^j$  plays the role of a derivative:

$$p_\alpha^j = \frac{\partial^{|\alpha|} u^j}{\partial x_\alpha} = \frac{\partial^{|\alpha|} u^j}{\partial x_1^{\alpha_1} \partial x_2^{\alpha_2} \dots \partial x_n^{\alpha_n}}.$$

Let  $G$  be a one-parameter group of transformations of independent variables  $x = (x_1, x_2, \dots, x_n)$  and dependent variables  $u = (u^1, u^2, \dots, u^m)$ :

$$\bar{x}_i = f^i(x, u; a), \quad f^i|_{a=0} = x_i, \quad i = 1, 2, \dots, n, \quad (2.6)$$

$$\bar{u}^j = \varphi^j(x, u; a), \quad \varphi^j|_{a=0} = u^j, \quad j = 1, 2, \dots, m. \quad (2.7)$$

The generator of the group  $G$  is written in the form

$$X = \xi^i(x, u) \partial_{x_i} + \eta^j(x, u) \partial_{u^j}, \quad (2.8)$$

$$\xi^i(x, u) = \frac{\partial f^i}{\partial a}(x, u; 0), \quad \eta^j(x, u) = \frac{\partial \varphi^j}{\partial a}(x, u; 0). \quad (2.9)$$

Equations (2.6), (2.7) yield the rule for the change of derivatives:

$$\bar{p}_k^j D_i(f^k) = D_i(\varphi^j), \quad (2.10)$$

where  $D_i$  is the operator of the total differentiation with respect to  $x_i$  is defined by

$$D_i = \partial_{x_i} + u_i^k \partial_{u^k} + u_{ij}^k \partial_{u_j^k} + \cdots, \quad i = 1, 2, \dots, n. \quad (2.11)$$

Upon solving equation (2.10) with respect to  $\bar{p}_i^j$ , we obtain the transformation of the first derivatives,

$$\bar{p}_i^j = P_i^j(x, u, p_{(1)}, a).$$

Extensions to second and higher order derivatives are obtained by further differentiating equation (2.10). An extension of a group of transformations (2.6), (2.7) to derivatives of any order is again a one-parameter group and is called an extended point transformation group.

Set

$$\bar{p}_i^j = p_i^j + a\eta_i^j.$$

By differentiating equation (2.10) with respect to the parameter  $a$  and using property 1 of a Lie group, we obtain the first prolongation formula:

$$\eta_i^j = D_i \eta^j - p_k^j D_i \xi^k.$$

Hence, the extended generator is

$$X_{(1)} = \xi^i \partial_{x_i} + \eta^j \partial_{u^j} + \eta_i^j \partial_{p_i^j}.$$

Similarly, we have the following definition

**Definition 2** *The generator*

$$X_{(l)} = X + \sum_{j,\alpha} \eta_\alpha^j \partial_{p_\alpha^j} \quad (2.12)$$

with the coefficients

$$\eta_{\alpha,k}^j = D_k \eta_\alpha^j - \sum_i p_{\alpha,i}^j D_k \xi^i$$

is called the  $l$  – th prolongation of the generator  $X$ .

## 2.2 Admitted Lie group of a system of differential equations

### 2.2.1 Invariant of Lie group

In applications, the study of most equations is closely connected with a regularly assigned manifold. The concept of invariant manifolds, relative to transformations, is studied in this subsection.

Consider a system of  $s$  equations in  $R^N$ :

$$F_k(z) = 0, \quad k = 1, 2, \dots, s, \quad (2.13)$$

where  $z = (z_1, z_2, \dots, z_N) \in R^N$  and  $s < N$ . If the Jacobian matrix  $\left\| \frac{\partial F_k}{\partial z} \right\|$  is of rank  $s$ :

$$\text{rank} \left\| \frac{\partial F_k(z)}{\partial z_i} \right\| = s \quad (2.14)$$

at all points  $z$  satisfying equations (2.13), then the locus of solutions  $z$  of system of equations (2.13) is an  $(N - s)$ -dimensional manifold  $M \subset R^N$ .

**Definition 3** *The system (2.13) is said to be invariant with respect to a Lie group  $G^1$  of transformations*

$$\bar{z}_i = g^i(z; a), \quad (i = 1, 2, \dots, N)$$

*if each solution  $z = (z_1, z_2, \dots, z_N)$  of system (2.13) is mapped to a solution  $\bar{z} = (\bar{z}_1, \bar{z}_2, \dots, \bar{z}_N)$  of the same system, i.e.*

$$F_k(\bar{z}) = 0, \quad k = 1, 2, \dots, s.$$



Geometrically, the invariance of (2.13) means that each point  $z$  on the surface  $M$  (the manifold defined by (2.13)) is moved by  $G^1$  along the surface  $M$ , i.e.,  $z \in M$  implies that  $\bar{z} \in M$ . The manifold  $M$  is also called an invariant manifold with respect to  $G^1$ .

In the following theorem the necessary and sufficient condition that some system is an invariant of the group is presented.

**Theorem 2** *The system of equations (2.13) is invariant with respect to a Lie group  $G^1$  with an infinitesimal generator  $X$  if and only if*

$$XF_k(z) |_{M=0}, \quad k = 1, 2, \dots, s, \quad (2.15)$$

where the symbol  $|_M$  means that the equations  $XF_k(z)$  are considered on the manifold  $M$ .

### 2.2.2 Admitted Lie group

For the purpose of group analysis it is convenient to view the differential equation  $S$  as a manifold. According to Lie's suggestion, one says that  $S$  admits a group (or generator) if  $S$  is contained in an invariant manifold of a Lie group. In the present subsection is devoted to finding and studying the set of all groups  $G^1$ , which are admitted by the differential equation  $S$ .

A system of  $l$  - *th* order differential equations is considered as a manifold in  $J^l$ . Let this manifold be assigned by the equations

$$S^k(x, u, p) = 0, \quad (k = 1, 2, \dots, s).$$

The system and the manifold

$$(S) = \{(x, u, p) \in J^l | S^k(x, u, p) = 0, \quad (k = 1, 2, \dots, s)\}, \quad (2.16)$$

are denoted by  $(S)$ . It is assumed that  $(S)$  is a regularly assigned manifold.

**Definition 4** A Lie group of transformations  $G^1$  (2.6), (2.7) with the generator  $X$  (2.8) is admitted by the system  $(S)$  if the manifold  $(S)$  is an invariant manifold with respect to the prolonged group  $G_{(1)}$  of the Lie group  $G^1$ . The generator  $X$  of the admitted Lie group  $G^1$  is also called admitted by the system  $(S)$ .

This definition and Theorem of the previous subsection provide the following infinitesimal criterion for admitted Lie groups of differential equations.

**Theorem 3** The system of differential equations  $(S)$  is invariant under the group with an infinitesimal generator  $X$  if and only if

$$X_{(1)}S(x, u, p) |_{(S)} = 0, \quad (2.17)$$

where  $X_{(1)}$  is the prolonged infinitesimal generator of  $X$ , and the symbol  $|_{(S)}$  means that the equations  $X_{(1)}S(x, u, p)$  are considered on the manifold  $(S)$ .

Equations (2.17) are called the determining equations and will be denoted by the symbol  $DE$ . They are considered as equations with respect to the unknown coefficients  $\xi^i(x, u)$ ,  $\eta^j(x, u)$ .

The first important property of the system  $DE$  is that all equations are linear and homogeneous relative to the coefficients  $\xi^i(x, u)$ ,  $\eta^j(x, u)$ . Since the coefficients of the generator  $X$  do not depend on the derivatives  $p_\alpha^k$ , the determining equations  $DE$  can be split with respect to the parametric derivatives.

The second important property of the determining equations is that the vector space of its solutions is closed under the commutator. Hence, all admitted generators of given differential equations form a Lie algebra. The algebraic structure of the admitted Lie group is used to obtain invariant solutions which is

described latter. The main feature of invariant solutions is that they reduce the number of the independent variables.

## 2.3 Symmetry groups of integro-differential equations

As we mentioned in the Chapter I, the main difficulties when applying group analysis to integro-differential equations arise from the nonlocal terms; a direct transference of the known scheme of the group analysis method to integro-differential equations is impossible. It is thus necessary to develop a method for constructing determining equations defining a Lie group admitted by the studied integro-differential equations.

A newly developed definition of admitted Lie group for equations with nonlocal operators was introduced by (Grigoriev and Meleshko, 1987) (also see (Grigoriev et al., 2010; Meleshko, 2005)), where a Lie group admitted by integro-differential equations was defined as a Lie group satisfying determining equations. The determining equations are obtained by the action of a canonical Lie-Bäcklund operator.

### 2.3.1 Lie-Bäcklund operators

**Definition 5** *A Lie-Bäcklund operator is defined by the formal sum*

$$X = \xi^i \frac{\partial}{\partial x_i} + \eta^k \frac{\partial}{\partial u^k} + \zeta_i^k \frac{\partial}{\partial u_i^k} + \zeta_{i_1 i_2}^k \frac{\partial}{\partial u_{i_1 i_2}^k} + \dots, \quad (2.18)$$

where  $\xi^i$  and  $\eta^k$  depend on the independent and dependent variables and finite number of derivatives. Other coefficients are determined by the prolongation for-

mulae:

$$\begin{aligned}\zeta_i^k &= D_i(\eta^k - \xi^j u_j^k) + \xi^j u_{ij}^k, \\ \zeta_{i_1 i_2}^k &= D_{i_1} D_{i_2}(\eta^k - \xi^j u_j^k) + \xi^j u_{j i_1 i_2}^k, \dots\end{aligned}\tag{2.19}$$

The Lie-Bäcklund operator (2.18) is often written in the abbreviated form

$$X = \xi^i \frac{\partial}{\partial x_i} + \eta^k \frac{\partial}{\partial u^k} + \dots.\tag{2.20}$$

The set of all Lie-Bäcklund operators is an infinite dimensional Lie algebra and it is denoted by  $L_{\mathcal{B}}$ . This Lie algebra is endowed with the following properties:

(1)  $D_i \in L_{\mathcal{B}}$ . In other words, the total differentiation is a Lie-Bäcklund operators. Furthermore,

$$X_* = \xi_*^i D_i \in L_{\mathcal{B}}\tag{2.21}$$

for any  $\xi_*^i \in \mathcal{A}$ .

(2) Let  $L_*$  be the set of all Lie-Bäcklund operators of the form (2.21), then  $L_*$  is an ideal of  $L_{\mathcal{B}}$ .

(3) Two operations  $X_1, X_2 \in L_{\mathcal{B}}$  are said to be equivalent (i.e.,  $X_1 \sim X_2$ ) if  $X_1 - X_2 \in L_*$ .

**Definition 6** *Lie-Bäcklund operator with  $\xi^i = 0$  ( $i = 1, 2, \dots, n$ ) is called a canonical Lie-Bäcklund operator.*

**Remark.** Any Lie-Bäcklund operator  $X$  is equivalent to a canonical Lie-Bäcklund operator. Namely,  $X \sim \bar{X}$ , where

$$\bar{X} = X - \xi^i D_i = \bar{\eta}^k \frac{\partial}{\partial u^k} + \dots, \quad \bar{\eta}^k = \eta^k - \xi^j u_j^k.$$

### 2.3.2 Definition of a Lie group admitted by integro-differential equations

Let us consider an abstract system of integro-differential equations:

$$\Phi(x, u) = 0. \quad (2.22)$$

Here as above,  $u$  is the vector of the dependent variables and  $x$  is the vector of the independent variables. Let  $G^1(X)$  be a one-parameter Lie group of transformations

$$\bar{x} = f^x(x, u; a), \quad \bar{u} = f^u(x, u; a) \quad (2.23)$$

with the generator

$$X = \xi^i(x, u)\partial_{x_i} + \eta^j(x, u)\partial_{u_j},$$

transforms a solution  $u_0(x)$  of equations (2.22) into the solution  $u_a(x)$  of the same equations. The transformed function  $u_a(x)$  is

$$u_a(\bar{x}) = f^u(x, u(x); a),$$

where  $x = \psi^x(\bar{x}; a)$  is substituted into this expression. The function  $\psi^x(\bar{x}; a)$  is found from the relation  $\bar{x} = f^x(x, u(x); a)$ . Differentiating the equations  $\Phi(x, u_a(x))$  with respect to the group parameter  $a$  and evaluating the result for the value  $a = 0$ , we obtain the equations

$$\left( \frac{\partial}{\partial a} \Phi(x, u_a(x)) \right)_{|a=0} = 0.$$

These equations coincide with the equations

$$(\bar{X}\Phi)(x, u_0(x)) = 0 \quad (2.24)$$

obtained by the action of the canonical Lie-Bäcklund operator  $\bar{X}$ , which is equivalent to the generator  $X$ :

$$\bar{X} = \bar{\eta}^j \partial_{u^j} + \dots ,$$

with  $\bar{\eta}^j = \eta^j(x, u) - \xi^i(x, u)u_i^j$ . Equation (2.24) can be constructed without requiring the property that the Lie group should transform a solution into a solution. This allows the following definition of an admitted Lie group.

**Definition 7** *A one-parameter Lie group  $G^1(X)$  of transformations (2.23) is a Lie group admitted by (2.22), or a symmetry group of (2.22), if  $G^1(X)$  satisfies the equations (2.24) for any solution  $u_0(x)$  of (2.22). Equations (2.24) are called the determining equations.*

**Remark.** As a rule, equations or systems considered along nonlocal operators also include operators or equations with partial derivatives. Hence, the definition of an admitted Lie group for equations with nonlocal terms has to be consistent with the definition of an admitted Lie group of partial differential equations. It is worth to note that for a system of differential equations (without integral terms) the determining equations (2.24) coincide with the determining equations (2.17).

The way of obtaining determining equations of integro-differential equations is similar (and not more difficult) to the way used for differential equations. Notice that the determining equations of integro-differential equations are integro-differential equations.

The main difficulty in finding an admitted Lie group of integro-differential equations consists of solving the determining equations. For solving the determining equations we need to study the problem of existence of a solution of a Cauchy problem. Although in applications of the group analysis method to partial differential equations there is no special attention to the problem of existence

of solutions of a Cauchy problem, this problem plays one of the key roles in solving determining equations: it allows splitting them. In partial differential equations there is no special study of the Cauchy problem because either a studied system of equations is of Cauchy-Kovalevskaya type, or a geometrical approach is used for finding an admitted Lie group.

### 2.3.3 Group classification

Most systems of equations include arbitrary elements: constants and functions of the independent and dependent variables. These elements specify a process. The group classification problem consists of finding all principal Lie groups admitted by a system of equations. Part of these groups is admitted for all arbitrary elements. This part is called a kernel of admitted Lie groups. Another part depends on the specification of arbitrary elements. This part contains extensions of the kernel.

## 2.4 Lie algebra of generators

Consider two generators

$$X_1 = \xi_1^i(z)\partial_{z_i}, \quad X_2 = \xi_2^i(z)\partial_{z_i}. \quad (2.25)$$

**Definition 8** *The commutator  $[X_1, X_2]$  of generators (2.25) is a generator defined by the formula*

$$[X_1, X_2] = X_1X_2 - X_2X_1,$$

*or equivalently*

$$[X_1, X_2] = [X_1(\xi_2^i(z)) - X_2(\xi_1^i(z))]\partial_{z_i}. \quad (2.26)$$

It follows from (2.26) that the commutator satisfies the following algebraic properties:

(1) The commutator is bilinear. This means that for any generators  $X_1, X_2, X_3$  and any numbers  $a, b$ , the following identities hold:

$$[aX_1 + bX_2, X_3] = a[X_1, X_3] + b[X_2, X_3],$$

$$[X_1, aX_2 + bX_3] = a[X_1, X_2] + b[X_1, X_3],$$

(2) The commutator is skew-symmetric. This means that for any generators  $X_1, X_2$ , the identity

$$[X_1, X_2] = -[X_2, X_1],$$

is satisfied.

(3) The commutator satisfies the Jacobi identity. that is to say that for any generators  $X_1, X_2, X_3$  the relation

$$[X_1, [X_2, X_3]] + [X_2, [X_3, X_1]] + [X_3, [X_1, X_2]] = 0$$

is satisfied.

**Definition 9** A vector space  $L$  of generators is called a Lie algebra if it is closed under the commutator, i.e.,  $[X_1, X_2] \in L$  for any  $X_1, X_2 \in L$ .

The dimension of the Lie algebra  $L$  is the dimension of the vector space  $L$ . We use the symbol  $L_r$  to denote an  $r$ -dimensional Lie algebra.

**Theorem 4** If a system  $S$  admits generators  $X_1$  and  $X_2$ , then the system  $S$  admits their commutator  $[X_1, X_2]$ .

This theorem means that the vector space of all admitted generators is a Lie algebra (admitted by the system  $S$ ). This algebra is called a principal algebra. To construct exact solutions we uses subalgebras of the admitted algebra.



**Definition 10** A vector subspace  $N$  of a Lie algebra  $L$  is called a subalgebra of  $L$  if

$$[X, Y] \in N, \quad \text{for any } X, Y \in N.$$

**Definition 11** A vector subspace  $I$  of a Lie algebra  $L$  is called a ideal of  $L$  if

$$[X, Y] \in I, \quad \text{for any } X \in L, Y \in I.$$

**Definition 12** Two Lie algebra of generators  $L$  and  $L'$  are similar if there exists a change of variable that transforms one into the other.

Hence, if Lie algebras  $L$  and  $L'$  are similar, then the generators  $X = \zeta^\beta(z)\partial_{z_\beta} \in L$  and  $\hat{X} = \hat{\zeta}^\beta(\hat{z})\partial_{\hat{z}_\beta} \in L'$  of these algebras are related by the formula

$$\hat{\zeta}^\beta(\hat{z}) = X(q^\beta(z))\Big|_{z=q^{-1}(\hat{z})}.$$

A linear one-to-one mapping  $F$  of a Lie algebra  $L$  onto a Lie algebra  $L'$  is called an isomorphism (algebra  $L$  and  $L'$  are said to be isomorphic) if for any  $X, Y \in L$ , the equality

$$F([X, Y]) = [F(X), F(Y)]'$$

holds, where the symbol  $[ , ]$  and  $[ , ]'$  are used to denote the commutator in  $L$  and  $L'$ , respectively. An isomorphism of Lie algebra  $L$  onto itself is called an automorphism of  $L$ .

The set of all subalgebras can be classified with respect to automorphisms. These constructions are studied in the next section.

## 2.5 Classification of subalgebras

Consider an  $r$ -dimensional Lie algebra  $L_r$ . Let  $X_1, X_2, \dots, X_r$  be a basis of the vector space  $L_r$ . Any  $X \in L$  is their linear combination. In particular,

$[X_i, X_j] \in L$ , hence

$$[X_\alpha, X_\beta] = c_{\alpha\beta}^\gamma X_\gamma, \quad \alpha, \beta = 1, 2, \dots, r. \quad (2.27)$$

The constant coefficients  $c_{\alpha\beta}^\gamma$  are called the structure constants of the Lie algebra  $L_r$  for the basis  $X_\alpha$ .

In applications, it is convenient to use relations (2.27) written in the form of a table of commutators whose entry at the intersection of the  $X_\alpha$  row with the  $X_\beta$  column is  $[X_\alpha, X_\beta]$ .

If  $X = x^\alpha X_\alpha$  and  $Y = y^\beta X_\beta$  belong to  $L_r$ , then

$$[X, Y] = x^\alpha y^\beta [X_\alpha, X_\beta] = x^\alpha y^\beta c_{\alpha\beta}^\gamma X_\gamma.$$

Therefore, for the coordinates  $x = (x^1, x^2, \dots, x^r)$  and  $y = (y^1, y^2, \dots, y^r)$  of the generators  $X$  and  $Y$ , we can define an operation of commutation  $[x, y]$ :

$$[x, y]^\gamma = x^\alpha y^\beta c_{\alpha\beta}^\gamma, \quad (\gamma = 1, 2, \dots, r).$$

With this operation the vector space  $R^r(x)$  becomes a Lie algebra. This Lie algebra is also denoted by  $L_r$ .

An automorphism  $A_y(t)$  of  $R^r$  is defined by

$$\hat{x} = A_y(t)x,$$

where  $\hat{x} = (\hat{x}^1, \hat{x}^2, \dots, \hat{x}^r)$  is the solution of the equations

$$\frac{d}{dt} \hat{x}^\gamma = \hat{x}^\alpha y^\beta c_{\alpha\beta}^\gamma, \quad \hat{x}^\gamma|_{t=0} = x^\gamma.$$

The set of all automorphisms  $A_y(t)$  is called a set of inner automorphisms of the Lie algebra  $L_r$ . This set is denoted by  $\text{Int}(L_r)$ . Any subalgebra  $L_s \subset L_r$  is transformed by  $A_y(t)$  into a similar subalgebra. Similar subalgebras of the same

dimension composes a class and select a representative of each class.

**Definition 13** *A set of the representatives of all these classes is called an optimal system of subalgebras.*

Thus, an optimal system of subalgebras of a Lie algebra  $L$  with inner automorphisms  $A = \text{Int}(L)$  is a set of subalgebras  $\Theta_A(L)$  such that

- (1) No two elements of this set can be transformed into each other by inner automorphisms of the Lie algebra  $L$ ;
- (2) Any subalgebra of the Lie algebra  $L$  can be transformed into one of the subalgebras of the set  $\Theta_A(L)$ .

In group analysis the problem of finding all inner automorphisms is reduced to the problem for finding inner automorphisms  $A_k$  for the canonical basis vectors  $y = e^k$ , ( $k = 1, 2, \dots, r$ ) in  $R^r$ :

$$\frac{d}{dt} \hat{x}^\gamma = \hat{x}^\alpha c_{\alpha k}^\gamma, \quad \hat{x}^\gamma|_{t=0} = x^\gamma, \quad (\gamma = 1, 2, \dots, r).$$

The inner automorphisms  $A_k$  corresponds to the Lie group of transformations with the generator

$$x^\alpha c_{\alpha k}^\gamma \partial_{x^\gamma}.$$

## 2.6 Invariant solutions

**Definition 14** *Let a system  $(S)$  of differential equations admits a group  $G$ , and let  $H$  be a subgroup of  $G$ . A solution  $u = U(x)$  of system  $(S)$  is called an  $H$ -invariant solution if the manifold  $u = U(x)$  is an invariant manifold with respect to any transformation of the group  $H$ .*

Let a system  $(S)$  of differential equations admit a group  $G$ , and let  $H_r$  be its  $r$ -parameter subgroup generated by

$$X_k = \xi_k^i(x, u)\partial_{x_i} + \eta_k^j(x, u)\partial_{u^j}, \quad k = 1, 2, \dots, r. \quad (2.28)$$

Let  $r_* = \text{rank}\|\xi_k^i, \eta_k^j\|$ . Hence,  $H_r$  has  $m + n - r_*$  functionally independent invariants

$$J_1(x, u), \dots, J_{m+n-r_*}(x, u).$$

Suppose that the Jacobian of  $J$  with respect to  $u$  is of rank  $m$ , without loss of generality we can choose the first  $m$  invariants such that

$$\text{rank} \left\| \frac{\partial J_\alpha(x, u)}{\partial u^j} \right\| = m, \quad (2.29)$$

where  $\alpha, j = 1, \dots, m$ . Hence, setting

$$\mu^\alpha = J_\alpha(x, u), \quad \lambda^\beta = J_{m+\nu}(x, u), \quad \alpha = 1, \dots, m; \quad \nu = 1, \dots, n - r_*, \quad (2.30)$$

we can write the invariant solution of system  $(S)$  in the form

$$\mu^\alpha = \Phi^\alpha(\lambda^1, \dots, \lambda^{n-r_*}), \quad \alpha = 1, \dots, m. \quad (2.31)$$

The functions  $\Phi^\alpha$  are determined by a system of differential equations, denoted by  $S/H_r$ . The system  $S/H_r$  is called a reduced system, the number  $n - r_*$  is the number of independent variables in factor system  $S/H_r$  and it is called a rank of the invariant solution.

**Remark.** In most applications, we can choose invariants (2.30) such that the invariants  $\lambda^\beta$  ( $\nu = 1, \dots, n - r_*$ ) don't depend on the dependent variables  $u^j$ . This facilitates the calculation of invariant solutions. The condition (2.29) guarantees that equations (2.31) can be solved for  $u^j$ . Substituting them into original system  $(S)$ , we can obtain reduced system  $S/H_r$ .

The algorithm of seeking invariant solutions of differential equations consists of the following four steps.

*1st step.* Find the admitted Lie group of the differential equations by solving the determining equation. All admitted Lie groups form a Lie algebra.

*2nd step.* Choose a subalgebra and find invariants of the subalgebra.

*3rd step.* Construct a representation of an invariant.

*4th step.* Substituting the representation into the original system of differential equations, we obtain equations with reduced number of independent variables.



# CHAPTER III

## MATHEMATICAL MODELS

In this chapter, we study one-dimensional viscoelastic materials with memory, considering two different models: a nonlinear stress relaxation model and a linear thermoviscoelastic model.

### 3.1 Nonlinear stress relaxation model

#### 3.1.1 Fundamental equations

Consider longitudinal motion of a homogeneous one-dimensional body, e.g. a bar of uniform cross-section. If the body is incompressible, then we can assume that  $\rho = 1$ , where  $\rho$  is the mass density. We denote by  $u(t, x)$  the displacement at time  $t$  of the particle with reference position  $x$  ( $x$  is Lagrangian coordinate, and  $x + u(t, x)$  is the position at time  $t$  of this particle). The strain  $e(t, x)$  and velocity  $v(t, x)$  given by

$$e = \frac{\partial u}{\partial x}, \quad v = \frac{\partial u}{\partial t},$$

satisfy the kinematic compatibility relation

$$e_t = v_x. \tag{3.1}$$

The equation of balance of linear momentum, in the absence of body force, has the form

$$\sigma_x = v_t, \tag{3.2}$$

where  $\sigma(t, x)$  is the stress.

The first model considered in this chapter which describes the stress relaxation behavior of one-dimensional viscoelastic materials (allowing aging) is given by the system consisting of two partial differential equations and an integral equation:

$$v_t = \sigma_x, \quad e_t = v_x, \quad \varphi(\sigma) = e + \int_0^t H(t, \tau)e(\tau) d\tau, \quad \varphi'(\sigma) \neq 0. \quad (3.3)$$

Here time  $t$  and reference position  $x$  are independent variables, while the stress  $\sigma$ , the velocity  $v$ , and the strain  $e$  are dependent variables,  $H(t, \tau)$  is the kernel of relaxation and does not depend on  $x$ ,  $\varphi(\sigma)$  is a sufficiently smooth function of the stress. If  $\varphi(\sigma)$  is a linear function, then system (3.3) describes the linear behavior of a viscoelastic material.

### 3.1.2 Discussions on the integral kernel

The relaxation modulus is one of the main characteristics of a material: each material has its own value of relaxation modulus, so choosing different kernels  $H(t, \tau)$ , system (3.3) describes the behavior of different materials. For example, if the kernel is identically zero, i.e.,  $H(t, \tau) = 0$ , then system (3.3) becomes the nonlinear wave equation

$$u_{tt} = \phi'(u_x)u_{xx},$$

which is called a nonlinear viscoelastic one-dimensional Kelvin model (Chirkunov, 1984). Here the function  $\phi$  is the inverse function of  $\varphi$ .

Reduction of system (3.3) to a system of differential equations is also possible for some more complicated kernels\*. For example, if the kernel has the form  $H(t, \tau) = k(t)p(\tau)$ , then the integral equation of system (3.3) becomes the differ-

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\*Examples of integro-differential equations modeling materials with memory which can be reduced to systems of partial differential equations and their exact solutions can be found in (Pucci and Saccomandi, 2015).

ential equation

$$e_t(t, x) = \varphi'(\sigma)\sigma_t(t, x) + [h(t) - k(t)p(t)]e(t, x) - h(t)\varphi(\sigma),$$

where  $h(t) = k'(t)/k(t)$ . In particular, if the kernel is an exponential function,  $H(t, \tau) = Ke^{-R(t-\tau)/\eta}$ , where  $K$ ,  $R$  and  $\eta$  are constant with  $K = -R^2/\eta$ , then system (3.3) is reduced to the following system of partial differential equations

$$v_t = \sigma_x, \quad e_t = v_x, \quad e_t = \varphi'(\sigma)\sigma_t - \frac{R}{\eta}(1 - R)e - \frac{R}{\eta}\varphi(\sigma). \quad (3.4)$$

System (3.4) describes stress relaxation response of the Maxwell model. More details about the Maxwell model and some other models can be found in (Nowick and Berry, 1972; James and Kasif, 1989).

If the kernel has the following form

$$H(t, \tau) = \mathcal{H}(t - \tau) - \mathcal{H}(t - \tau - 1), \quad (t > 1),$$

where  $\mathcal{H}$  is the unit Heaviside step function, then system (3.3) becomes a system of delay partial differential equations

$$v_t = \sigma_x, \quad e_t = v_x, \quad \varphi'(\sigma)\sigma_t = e_t + e(t) - e(t - 1).$$

Research of delay partial differential equation can be found in (Ibragimov et al., 2011).

If system (3.3) of integro-differential equations can be reduced to a system of differential equations, then the kernel  $H(t, \tau)$  is called a degenerated kernel. In the thesis, we apply group analysis to the integro-differential equations (3.3), excluding degenerated kernels from the study. In particular, it is assumed that  $H \neq 0$  and  $H(t, \tau) \neq k(t)p(\tau)$ .



## 3.2 Linear thermoviscoelastic model

In this section we present the constitutive equations defining linear thermoviscoelastic material, as well as two special models studied in the thesis.

### 3.2.1 Three-dimensional case

Consider a body occupying a fixed bounded domain  $\Omega$  in a suitable reference configuration, and assume that the reference configuration is a natural state, namely a state with zero stress and constant absolute base temperature  $\Theta_0$ . Let  $\mathbf{X}$  be the position vector of a material point,  $\mathbf{u}(\mathbf{X}, t)$  be the displacement field and  $\Theta(\mathbf{X}, t) - \Theta_0 = \theta(\mathbf{X}, t)$  be the temperature difference from  $\Theta_0$ . If the material is homogeneous, then under hypotheses of small deformations and small variations of temperature with respect to the given natural state, we assume that  $\rho = 1$ , where  $\rho$  is the mass density.

We consider a specific Helmholtz free energy functional depending upon both displacement and temperature difference histories in quadratic manner ((Navarro, 1978))

$$\begin{aligned}
 \psi(t) &= \frac{1}{2} \nabla \mathbf{u}(t) \cdot \mathbf{G}_\infty \nabla \mathbf{u}(t) - \theta(t) \mathbf{L}_\infty \cdot \nabla \mathbf{u}(t) - \frac{1}{2} \frac{c_\infty}{\Theta_0} \theta^2(t) \\
 &\quad - \frac{1}{2} \int_0^\infty [\nabla \mathbf{u}(t) - \nabla \mathbf{u}(t-s)] \cdot \dot{\mathbf{G}}(s) [\nabla \mathbf{u}(t) - \nabla \mathbf{u}(t-s)] ds \\
 &\quad + \int_0^\infty [\theta(t) - \theta(t-s)] \dot{\mathbf{L}}(s) \cdot [\nabla \mathbf{u}(t) - \nabla \mathbf{u}(t-s)] ds \\
 &\quad + \frac{1}{2\Theta_0} \int_0^\infty \dot{c}(s) [\theta(t) - \theta(t-s)]^2 ds,
 \end{aligned} \tag{3.5}$$

where the dependence on  $\mathbf{X}$  is omitted for convenience. The material properties  $\mathbf{G}(s)$ ,  $\mathbf{L}(s)$ , and  $c(s)$ ,  $s \geq 0$ , are the relaxation tensor fields of fourth, second, and zero order, respectively. In addition, we assume that they do not depend on the

position vector  $\mathbf{X}$ . The limits

$$\mathbf{G}_\infty = \lim_{s \rightarrow \infty} \mathbf{G}(s), \quad \mathbf{L}_\infty = \lim_{s \rightarrow \infty} \mathbf{L}(s), \quad c_\infty = \lim_{s \rightarrow \infty} c(s),$$

are called the equilibrium elasticity modulus, the equilibrium stress-temperature tensor, and the equilibrium specific heat. The tensors  $\mathbf{G}$  and  $\mathbf{L}$  are assumed to be symmetric

$$\mathbf{G}(s) = \mathbf{G}^T(s), \quad \mathbf{L}(s) = \mathbf{L}^T(s), \quad \text{for all } s \geq 0,$$

where the symmetry of the tensor  $\mathbf{G}$  means that

$$G_{ijkl}(s) = G_{klij}(s), \quad \text{for any } i, j, k, l.$$

The Clausius-Duhem inequality (second law of thermodynamics) assures that the stress tensor  $\mathbf{T}$  and the entropy  $\eta$  are determined by the free energy (more details can be found in (Coleman, 1964b; Gurtin, 1990)). In assumptions of small deformations these relations are

$$\mathbf{T} = \frac{\partial \psi}{\partial \mathbf{E}}, \quad \eta = -\frac{\partial \psi}{\partial \theta},$$

where  $\mathbf{E} = \frac{1}{2}(\nabla \mathbf{u} + \nabla \mathbf{u}^T)$  is Green's strain tensor. Hence, the constitutive equations for the stress tensor  $\mathbf{T}$  and the specific entropy  $\eta$  are

$$\begin{aligned} \mathbf{T}(t) = & \mathbf{G}_\infty \nabla \mathbf{u}(t) - \int_0^\infty \dot{\mathbf{G}}(s) [\nabla \mathbf{u}(t) - \nabla \mathbf{u}(t-s)] ds \\ & - \mathbf{L}_\infty \theta(t) + \int_0^\infty \dot{\mathbf{L}}(s) [\theta(t) - \theta(t-s)] ds, \end{aligned} \quad (3.6)$$

$$\begin{aligned} \Theta_0 \eta(t) = & \Theta_0 \left[ \mathbf{L}_\infty \cdot \nabla \mathbf{u}(t) - \int_0^\infty \dot{\mathbf{L}}(s) \cdot [\nabla \mathbf{u}(t) - \nabla \mathbf{u}(t-s)] ds \right] \\ & + c_\infty \theta(t) - \int_0^\infty \dot{c}(s) [\theta(t) - \theta(t-s)] ds. \end{aligned} \quad (3.7)$$

There are the following alternative forms for the stress tensor  $\mathbf{T}$  and the specific

entropy  $\eta$

$$\mathbf{T}(t) = \mathbf{G}_0 \nabla \mathbf{u}(t) + \int_0^t \dot{\mathbf{G}}(t-s) \nabla \mathbf{u}(s) ds - \mathbf{L}_0 \theta(t) - \int_0^t \dot{\mathbf{L}}(t-s) \theta(s) ds, \quad (3.8)$$

$$\Theta_0 \eta(t) = \Theta_0 \left[ \mathbf{L}_0 \cdot \nabla \mathbf{u}(t) + \int_0^t \dot{\mathbf{L}}(t-s) \cdot \nabla \mathbf{u}(s) ds \right] + c_0 \theta(t) + \int_0^t \dot{c}(t-s) \theta(s) ds, \quad (3.9)$$

where  $\mathbf{G}_0$ ,  $\mathbf{L}_0$ ,  $c_0$  are the values of the functions  $\mathbf{G}(s)$ ,  $\mathbf{L}(s)$ ,  $c(s)$  at the point  $s = 0$ , respectively.

We complete the set of constitutive equations with the Fourier heat conduction law for the heat flux vector:

$$\mathbf{q}(t) = -\mathbf{K} \nabla \theta(t), \quad (3.10)$$

where  $\mathbf{K}$  is a constant tensor called a thermal conductivity tensor. The Clausius-Duhem inequality implies that the thermal conductivity tensor  $\mathbf{K}$  is positive semi-definite.

Using assumptions of small deformations and small variations of the temperature with respect to the natural state, we only retain the first-order in  $\nabla \mathbf{u}$  and  $\theta$ . Hence we assume that  $h = \Theta_0 \dot{\eta}$ , where  $h$  is the rate at which heat is absorbed per unit of volume, and it is defined by

$$\rho h = \rho \dot{e} - \mathbf{T} : \mathbf{L},$$

where  $e$  is the internal energy per unit mass,  $\mathbf{L}$  is the velocity gradient. Therefore, the equations of balances of linear momentum and energy, in the absence of body forces and radiant heating, become

$$\ddot{\mathbf{u}} = \text{div}_x \mathbf{T}, \quad (3.11)$$

$$\Theta_0 \dot{\eta}(t) + \text{div}_x \mathbf{q} = 0. \quad (3.12)$$

### 3.2.2 One-dimensional case

Now we restrict our attention to a linear thermoviscoelastic bar with memory, occupying the reference configuration  $\Omega = [0, \tau]$ . In the one-dimensional case equations (3.8)-(3.10) are reduced to the following constitutive relations

$$\begin{cases} \sigma(t) = G_0 e(t) + \int_0^t \dot{G}(t-s)e(s)ds - L_0 \theta(t) - \int_0^t \dot{L}(t-s)\theta(s)ds, \\ \Theta_0 \eta(t) = \Theta_0 \left[ L_0 e(t) + \int_0^t \dot{L}(t-s)e(s)ds \right] + c_0 \theta(t) + \int_0^t \dot{c}(t-s)\theta(s)ds, \\ q(t) = -\kappa \theta_x(t), \end{cases} \quad (3.13)$$

where the material coordinate  $x$  is omitted,  $\sigma$  is the axial stress,  $e = u_x$  the axial deformation, the constitutive functions  $G(s)$ ,  $L(s)$ ,  $c(s)$  do not depend on  $x$ , the constants  $G_0$ ,  $L_0$ ,  $c_0$  are values of the functions  $G(s)$ ,  $L(s)$ ,  $c(s)$  at the point  $s = 0$ , which are assumed to be positive, the constant  $\kappa$  is also assumed to be positive.

Now we match (3.13) with motion, energy balance equations involving zero sources (i.e.  $b = r = 0$ ) and the kinematic compatibility relation, namely

$$\sigma_x = v_t, \quad \Theta_0 \dot{\eta} + q_x = 0, \quad e_t = v_x,$$

where  $v$  is the velocity defined by  $v = u_t$ . As a consequence, we obtain the following system of integro-differential equations

$$\begin{aligned} \sigma_x &= v_t, & e_t &= v_x, & w_t &= \kappa \theta_{xx}, \\ \sigma &= G_0 e + \int_0^t \dot{G}(t-s)e(s)ds - L_0 \theta - \int_0^t \dot{L}(t-s)\theta(s)ds, \\ w &= \Theta_0 \left[ L_0 e + \int_0^t \dot{L}(t-s)e(s)ds \right] + c_0 \theta + \int_0^t \dot{c}(t-s)\theta(s)ds, \end{aligned} \quad (3.14)$$

where the new variable  $w$  is defined by  $w = \Theta_0 \eta$ .

### 3.2.3 Dimensional analysis

Equations (3.14) contain a large number of variables and parameters, thus it is difficult to study equations (3.14) directly. Dimensional analysis is a method for reducing the number and complexity of variables and parameters. This method is widely used in engineering and mechanics in the literature, for example (Bridgman, 1922; Sedov, 1993). In this subsection, model (3.14) is simplified by applying dimensional analysis to it. For this end, it is rewritten as

$$\begin{aligned}\bar{\sigma}_x &= \bar{v}_t, & \bar{e}_t &= \bar{v}_x, & \bar{w}_t &= \kappa \bar{\theta}_{xx}, \\ \bar{\sigma} &= G_0 \bar{e} + \int_0^{\bar{t}} \dot{G}(\bar{t} - \bar{s}) \bar{e}(\bar{s}) d\bar{s} - L_0 \bar{\theta} - \int_0^{\bar{t}} \dot{L}(\bar{t} - \bar{s}) \bar{\theta}(\bar{s}) d\bar{s}, \\ \bar{w} &= \Theta_0 \left[ L_0 \bar{e} + \int_0^{\bar{t}} \dot{L}(\bar{t} - \bar{s}) \bar{e}(\bar{s}) d\bar{s} \right] + c_0 \bar{\theta} + \int_0^{\bar{t}} \dot{c}(\bar{t} - \bar{s}) \bar{\theta}(\bar{s}) d\bar{s}.\end{aligned}\quad (3.15)$$

Let us consider the following transformation

$$\bar{t} = t_0 t, \quad \bar{x} = x_0 x, \quad \bar{v} = v_0 v, \quad \bar{\sigma} = \sigma_0 \sigma, \quad \bar{e} = e_0 e, \quad \bar{\theta} = \theta_0 \theta, \quad \bar{w} = w_0 w, \quad (3.16)$$

where  $t_0$ ,  $x_0$ ,  $v_0$ ,  $\sigma_0$ ,  $e_0$ ,  $\theta_0$  and  $w_0$  are positive dimensional numbers. Applying transformation (3.16) to equations (3.15), they are transformed to

$$\begin{aligned}\frac{\sigma_0}{x_0} \sigma_x &= \frac{v_0}{t_0} v_t, & \frac{e_0}{t_0} e_t &= \frac{v_0}{x_0} v_x, & \frac{w_0}{t_0} w_t &= \frac{\kappa \theta_0}{x_0^2} \theta_{xx}, \\ \sigma &= \frac{G_0 e_0}{\sigma_0} e + \frac{t_0 e_0}{\sigma_0} \int_0^t \dot{G}(t_0(t-s)) e(s) ds - \frac{L_0 \theta_0}{\sigma_0} \theta - \frac{t_0 \theta_0}{\sigma_0} \int_0^t \dot{L}(t_0(t-s)) \theta(s) ds, \\ w &= \frac{\Theta_0 L_0 e_0}{w_0} e + \frac{\Theta_0 t_0 e_0}{w_0} \int_0^t \dot{L}(t_0(t-s)) e(s) ds + \frac{c_0 \theta_0}{w_0} \theta + \frac{t_0 \theta_0}{w_0} \int_0^t \dot{c}(t_0(t-s)) \theta(s) ds.\end{aligned}\quad (3.17)$$

Let

$$t_0 = e_0 = \frac{\kappa}{\Theta_0 L_0^2}, \quad v_0^2 = x_0^2 = \frac{\kappa^2}{\Theta_0 c_0 L_0^2}, \quad \sigma_0 = \frac{\kappa}{c_0}, \quad \theta_0 = \frac{\kappa}{c_0 L_0}, \quad w_0 = \frac{\kappa}{L_0},$$

we obtain the equations

$$\begin{aligned}\sigma_x &= v_t, & e_t &= v_x, & w_t &= \theta_{xx}, \\ \sigma &= Ee + \int_0^t \tilde{G}(t-s)e(s)ds - \theta - \int_0^t \tilde{L}(t-s)\theta(s)ds, \\ w &= e + \int_0^t \tilde{L}(t-s)e(s)ds + \theta + \int_0^t \tilde{c}(t-s)\theta(s)ds,\end{aligned}\tag{3.18}$$

where the number  $E$  is defined by

$$E = \frac{G_0 c_0}{\Theta_0 L_0^2},$$

and the functions  $\tilde{G}(t-s)$ ,  $\tilde{L}(t-s)$  and  $\tilde{c}(t-s)$  are

$$\begin{aligned}\tilde{G}(t-s) &= \frac{\kappa c_0}{\Theta_0^2 L_0^4} \dot{G}(t_0(t-s)), \\ \tilde{L}(t-s) &= \frac{\kappa}{\Theta_0 L_0^3} \dot{L}(t_0(t-s)), & \tilde{c}(t-s) &= \frac{\kappa}{\Theta_0 c_0 L_0^2} \dot{c}(t_0(t-s)).\end{aligned}$$

### 3.2.4 Basic equations and two special cases

The second model which describes thermoviscoelastic bar with memory (allowing for aging) is established by the following system

$$\begin{aligned}\sigma_x &= v_t, & e_t &= v_x, & \theta_{xx} &= w_t, \\ \sigma &= Ee + \int_0^t G(t,s)e(s)ds - \theta - \int_0^t L(t,s)\theta(s)ds, \\ w &= e + \int_0^t L(t,s)e(s)ds + \theta + \int_0^t c(t,s)\theta(s)ds.\end{aligned}\tag{3.19}$$

Here time  $t$  and distance  $x$  are the independent variables, the stress  $\sigma$ , the velocity  $v$ , the strain  $e$ , the temperature  $\theta$ , and  $w$  are the dependent variables,  $G(t,s)$ ,  $L(t,s)$  and  $c(t,s)$  are the relaxation functions.

Group analysis of system (3.19) of linear thermoviscoelasticity will be discussed in Chapter V. A way of splitting determining equations of integro-

differential equations depends on the equations studied. For some special relations among the material functions  $G(t, s)$ ,  $L(t, s)$ ,  $c(t, s)$ , we need to develop different ways for splitting the determining equations. Two special cases of system (3.19) are of particular interest. The first case defines behavior of linear thermoviscoelastic material described by equations (3.19) without kernel  $L(t, s)$ . These equations have the form

$$\begin{aligned} \sigma_x &= v_t, & e_t &= v_x, & \theta_{xx} &= w_t, \\ \sigma &= Ee - \theta + \int_0^t G(t, s)e(s)ds, & w &= e + \theta + \int_0^t c(t, s)\theta(s)ds. \end{aligned} \quad (3.20)$$

To avoid that these equations are reduced to partial differential equations, we assume that  $G(t, s) \neq 0$  and  $c(t, s) \neq 0$ .

The second case is obtained by letting  $G(t, s) = h_1(t)L(t, s)$  and  $c(t, s) = q_1(t)L(t, s)$  in system (3.19) for some functions  $h_1(t)$ ,  $q_1(t)$ . In this case, equations (3.19) become

$$\begin{aligned} \sigma_x &= v_t, & e_t &= v_x, & \theta_{xx} &= w_t, \\ \sigma &= Ee + h_1 \int_0^t L(t, s)e(s)ds - \theta - \int_0^t L(t, s)\theta(s)ds, \\ w &= e + \int_0^t L(t, s)e(s)ds + \theta + q_1 \int_0^t L(t, s)\theta(s)ds. \end{aligned} \quad (3.21)$$

For this model, we will exclude the kernel  $L(t, s) = 0$  from the study, because this kernel is a degenerate one. There exist more complicated kernels  $L(t, s)$  such that equations (3.21) are degenerated. For example, if  $1 + h_1q_1 \neq 0$  and the kernel  $L(t, s)$  is a function of separable variables, i.e.,

$$L(t, s) = k(t)p(s),$$

with some function  $k(t)$ ,  $p(s)$ , we can show that equations (3.21) can be reduced to partial differential equations.

# CHAPTER IV

## GROUP CLASSIFICATION OF NONLINEAR STRESS RELAXATION EQUATIONS

In this chapter we focus on the application of the group analysis method to the equations describing the stress relaxation behavior of one-dimensional viscoelastic materials

$$v_t = \sigma_x, \quad e_t = v_x, \quad \varphi(\sigma) = e + \int_0^t H(t, \tau)e(\tau) d\tau, \quad \varphi'(\sigma) \neq 0, \quad (4.1)$$

which are presented as equations (3.3) in Chapter III. Here time  $t$  and distance  $x$  are independent variables, the stress  $\sigma$ , the velocity  $v$  and the strain  $e$  are dependent variables, the relaxation function  $H(t, \tau)$  does not depend on the variable  $x$ ,  $\varphi(\sigma)$  is a sufficiently smooth function of the stress. If  $\varphi(\sigma)$  is a linear function, then system (4.1) describes linear behavior of a viscoelastic material.

As for differential equations, an admitted Lie group of integro-differential equations (4.1) is defined by determining equations. The general theory of constructing determining equations for integro-differential equations can be found in Chapter II.

In the first section of this chapter we obtain a classifying equation by solving the determining equations. In the section following it, the complete group classification of equations (4.1) with respect to the arbitrary function  $\varphi(\sigma)$  and kernel  $H(t, \tau)$  is studied. Invariant solutions of the system of equations (4.1) are discussed in the last section.



## 4.1 Admitted Lie groups

The determining equations of system (4.1) are integro-differential equations for the coordinates of the infinitesimal generator

$$X = \xi \partial_x + \eta \partial_t + \zeta^v \partial_v + \zeta^\sigma \partial_\sigma + \zeta^e \partial_e,$$

where the coefficients  $\xi, \eta, \zeta^v, \zeta^\sigma$  and  $\zeta^e$  are functions depending on the variables  $t, x, v, \sigma$  and  $e$ . In order to construct the determining equations, one has to use the canonical Lie-Bäcklund operator (Ibragimov, 1999) which is equivalent to the generator  $X$ :

$$\bar{X} = (\zeta^v - \xi v_x - \eta v_t) \partial_v + (\zeta^\sigma - \xi \sigma_x - \eta \sigma_t) \partial_\sigma + (\zeta^e - \xi e_x - \eta e_t) \partial_e + \dots$$

Applying the prolonged canonical Lie-Bäcklund operator to system (4.1), the determining equations are

$$\left( \frac{\partial}{\partial t} \widehat{\zeta}^v(t, x) - \frac{\partial}{\partial x} \widehat{\zeta}^\sigma(t, x) \right)_{|S} = 0, \quad \left( \frac{\partial}{\partial t} \widehat{\zeta}^e(t, x) - \frac{\partial}{\partial x} \widehat{\zeta}^v(t, x) \right)_{|S} = 0, \quad (4.2)$$

$$\left( \varphi' \widehat{\zeta}^\sigma(t, x) - \widehat{\zeta}^e(t, x) - \int_0^t H(t, \tau) \widehat{\zeta}^e(\tau, x) d\tau \right)_{|S} = 0. \quad (4.3)$$

Here

$$\widehat{\zeta}^v(h_1) = \zeta^v(h_2) - \xi(h_2) v_x(h_1) - \eta(h_2) v_t(h_1),$$

$$\widehat{\zeta}^\sigma(h_1) = \zeta^\sigma(h_2) - \xi(h_2) \sigma_x(h_1) - \eta(h_2) \sigma_t(h_1),$$

$$\widehat{\zeta}^e(h_1) = \zeta^e(h_2) - \xi(h_2) e_x(h_1) - \eta(h_2) e_t(h_1),$$

where for the sake of simplicity of the presentation we have denoted

$$h_1 = (t, x), \quad h_2 = (t, x, v(t, x), \sigma(t, x), e(t, x));$$

and the subscript |(S) means that the expression is satisfied for any solution of system (4.1).

We assume that there exists a solution to the Cauchy problem consisting of equations (4.1) with the initial data\*

$$e(t, x_0) = e_0(t), \quad v(t, x_0) = v_0(t), \quad \sigma(t, x_0) = \sigma_0(t),$$

where  $e_0(t)$ ,  $v_0(t)$ , are arbitrary functions, and initial function  $\sigma_0(t)$  satisfies the equation

$$\varphi(\sigma_0(t)) = e_0(t) + \int_0^t H(t, \tau) e_0(\tau) d\tau. \quad (4.4)$$

The main derivatives of the functions  $e(t, x)$ ,  $v(t, x)$ ,  $\sigma(t, x)$  at the point  $x = x_0$  are found from equations (4.1)

$$\begin{aligned} \sigma_x(t, x_0) = v_t(t, x_0) = v'_0(t), \quad v_x(t, x_0) = e_t(t, x_0) = e'_0(t), \\ \sigma_t(t, x_0) = \frac{g(t)}{\varphi'(\sigma_0(t))}, \quad e_x(t, x_0) = f(t), \end{aligned} \quad (4.5)$$

where

$$g(t) = e'_0(t) + H(t, t)e_0(t) + \int_0^t H_t(t, \tau)e_0(\tau) d\tau; \quad (4.6)$$

and the function  $f(t)$  satisfies the second kind Volterra integral equation

$$\varphi'(\sigma_0(t))v'_0(t) = f(t) + \int_0^t H(t, \tau)f(\tau) d\tau. \quad (4.7)$$

**Remark.** Using a fixed-point theorem, we can prove that equation (4.7) has a unique solution.

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\*Mathematical studies of initial and boundary value problems modeling materials with memory can be found in (Renardy et al., 1987).

### 4.1.1 Determining equations (4.2)

Now we begin the study of the determining equations from equations (4.2) which are related with partial differential equations of system (4.1).

Substituting the main derivatives  $v_t, \sigma_t, e_t, v_x, \sigma_x, e_x$  (4.5) into the determining equations (4.2), considered at the point  $x = x_0$  defined in (4.5), we obtain

$$\begin{aligned} v'_0 (\zeta_v^v - \eta_t - \zeta_\sigma^\sigma + \xi_x - \eta_e e'_0) + (v'_0)^2 (-\eta_v + \xi_\sigma) + f(-\zeta_e^\sigma + \eta_e \frac{g}{\varphi'}) + v'_0 f \xi_e \\ + \zeta_\sigma^v \frac{g}{\varphi'} + \zeta_t^v - \zeta_x^\sigma + \eta_x \frac{g}{\varphi'} + e'_0 \left( \zeta_e^v - \zeta_\sigma^\sigma + \eta_v \frac{g}{\varphi'} - \xi_\sigma \frac{g}{\varphi'} - \xi_t - \xi_e e'_0 \right) = 0, \end{aligned} \quad (4.8)$$

$$\begin{aligned} v'_0 (\zeta_e^e - \zeta_\sigma^v + \eta_x + \xi_\sigma e'_0) + (v'_0)^2 \eta_\sigma + f(-\xi_\sigma \frac{g}{\varphi'} - \zeta_e^v - \xi_t) + v'_0 f (-\xi_v + \eta_e) \\ + \zeta_\sigma^e \frac{g}{\varphi'} + \zeta_t^e - \zeta_x^v + e'_0 (\zeta_e^e - \eta_\sigma \frac{g}{\varphi'} - \eta_t - \zeta_v^v + \xi_x + e'_0 (-\eta_e + \xi_v)) = 0. \end{aligned} \quad (4.9)$$

For splitting the determining equations let us show that the variables  $v_0, v'_0$  and  $f$  are functionally independent. In fact, fix the function  $e_0(t)$  (but arbitrary) and consider the following initial data

$$v_0(t) = a_1 + \int_{t_0}^t u_1(s) ds,$$

where

$$u_1(s) = \frac{1}{\varphi'(\sigma_0(s))} [u_2(s) + \int_0^s H(s, \tau) u_2(\tau) d\tau], \quad u_2(s) = a_2 + a_3 (t_0 - s)^n.$$

Here  $t_0$  is a fixed (but arbitrary) time,  $n \geq 1$  is an integer, and  $a_1, a_2$  and  $a_3$  are arbitrary constants. We have that

$$v'_0(t) = u_1(t) = \frac{1}{\varphi'(\sigma_0(t))} [u_2(t) + \int_0^t H(t, \tau) u_2(\tau) d\tau]$$

or

$$\varphi'(\sigma_0(t)) v'_0(t) = u_2(t) + \int_0^t H(t, \tau) u_2(\tau) d\tau.$$

Because of the uniqueness of solution of equation (4.7), we find that

$$f(t) = a_2 + a_3(t_0 - t)^n.$$

Notice that at  $t = t_0$ , we have

$$\begin{aligned} v_0(t_0) &= a_1, & f(t_0) &= a_2, \\ v'_0(t_0) &= \frac{1}{\varphi'(\sigma_0(t_0))} [a_2 + a_2 \int_0^{t_0} H(t_0, \tau) d\tau + a_3 \int_0^{t_0} H(t_0, \tau)(t_0 - \tau)^n d\tau]. \end{aligned} \quad (4.10)$$

Since the set of functions  $(t_0 - \tau)^n$  is total in the space  $L_2[0, t_0]$ , and  $t_0$  is such that  $H(t_0, \tau) \neq 0$ , there exists  $n$  for which  $\int_0^{t_0} H(t_0, \tau)(t_0 - \tau)^n d\tau \neq 0$ . Hence, for given values  $v_0(t_0)$ ,  $v'_0(t_0)$ ,  $f(t_0)$  we can solve equations (4.10) with respect to the coefficients  $a_1$ ,  $a_2$ ,  $a_3$ . This means that the variables  $v_0$ ,  $v'_0$  and  $f$  are functionally independent.

By virtue of the functional independence of the variables  $v_0$ ,  $v'_0$  and  $f$ , we can split determining equations (4.8) and (4.9) with respect to them. The splitting gives

$$\xi_v = \xi_e = \xi_\sigma = 0, \quad \eta_v = \eta_e = \eta_\sigma = 0, \quad \zeta_e^v = -\xi_t, \quad (4.11)$$

$$\xi_x - \eta_t = \zeta_\sigma^\sigma - \zeta_v^v, \quad \zeta_e^\sigma = 0, \quad \zeta_v^e - \zeta_\sigma^v = -\eta_x,$$

$$(\zeta_\sigma^v + \eta_x)g + (\zeta_t^v - \zeta_x^\sigma)\varphi' = (2\xi_t + \zeta_v^\sigma)\varphi'e'_0, \quad (4.12)$$

$$\zeta_\sigma^e g + (\zeta_t^e - \zeta_x^v)\varphi' = (\eta_t + \zeta_v^v - \xi_x - \zeta_e^e)\varphi'e'_0.$$

Further splitting can be performed with respect to the variables  $e_0$ ,  $e'_0$ ,  $g$  and  $\varphi'(\sigma_0)$ . Let us show that they are also functionally independent. Consider the initial data for fixed time  $t_0$

$$e_0(t) = a_1 + a_2(t - t_0) + (t - t_0)^2[a_3(t - t_0)^{n_1} + a_4(t - t_0)^{n_2}], \quad (4.13)$$

where  $n_i \geq 1$  ( $i = 1, 2$ ) are integer numbers. Hence, the variables  $e_0(t_0)$ ,  $e'_0(t_0)$ ,

$g(t_0), \varphi(\sigma_0(t_0))$  have the following expression

$$\begin{aligned}
e_0(t_0) &= a_1, & e'_0(t_0) &= a_2, \\
g(t_0) &= a_2 + a_1 H(t_0, t_0) + a_1 \int_0^{t_0} H_t(t_0, \tau) d\tau + a_2 \int_0^{t_0} H_t(t_0, \tau)(\tau - t_0) d\tau \\
&\quad + a_3 \int_0^{t_0} H_t(t_0, \tau)(\tau - t_0)^{n_1+2} d\tau + a_4 \int_0^{t_0} H_t(t_0, \tau)(\tau - t_0)^{n_2+2} d\tau, \\
\varphi(\sigma_0(t_0)) &= a_1 + a_1 \int_0^{t_0} H(t_0, \tau) d\tau + a_2 \int_0^{t_0} H(t_0, \tau)(\tau - t_0) d\tau \\
&\quad + a_3 \int_0^{t_0} H(t_0, \tau)(\tau - t_0)^{n_1+2} d\tau + a_4 \int_0^{t_0} H(t_0, \tau)(\tau - t_0)^{n_2+2} d\tau.
\end{aligned} \tag{4.14}$$

The Jacobian of  $e_0(t_0), e'_0(t_0), g(t_0), \varphi(\sigma_0(t_0))$  with respect to  $a_1, a_2, a_3$  and  $a_4$  is

$$\begin{aligned}
\Delta &= \left( \int_0^{t_0} H(t_0, \tau)(\tau - t_0)^{n_2+2} d\tau \right) \left( \int_0^{t_0} H_t(t_0, \tau)(\tau - t_0)^{n_1+2} d\tau \right) \\
&\quad - \left( \int_0^{t_0} H(t_0, \tau)(\tau - t_0)^{n_1+2} d\tau \right) \left( \int_0^{t_0} H_t(t_0, \tau)(\tau - t_0)^{n_2+2} d\tau \right).
\end{aligned}$$

Because of

$$\frac{\partial}{\partial a_i} \varphi'(\sigma_0(t_0)) = \frac{\partial}{\partial a_i} \varphi'(\varphi^{-1}(\varphi(\sigma_0(t_0)))) = \frac{\varphi''(\sigma_0(t_0))}{\varphi'(\sigma_0(t_0))} \frac{\partial \varphi(\sigma_0(t_0))}{\partial a_i}, \quad i = 1, 2, 3, 4,$$

then the Jacobian of  $e_0(t_0), e'_0(t_0), g(t_0), \varphi'(\sigma_0(t_0))$  with respect to  $a_1, a_2, a_3$  and  $a_4$  is

$$\Delta_1 = \frac{\varphi''(\sigma_0(t_0))}{\varphi'(\sigma_0(t_0))} \Delta.$$

If  $\Delta = 0$  for any integer numbers  $n_i$  ( $i = 1, 2$ ), then by virtue of  $H(t_0, \tau) \neq 0$  we obtain that there exists a function  $h(t_0)$  such that

$$H_t(t_0, \tau) = h(t_0)H(t_0, \tau). \tag{4.15}$$

Solving equation (4.15) and since  $t_0$  is arbitrary, the kernel has the form

$$H(t, \tau) = k(t)p(\tau), \tag{4.16}$$

with some functions  $k(t)$  and  $p(\tau)$ . Since this is a degenerate kernel, there exist two integer numbers  $n_1, n_2$  such that  $\Delta \neq 0$ . This means that the variables  $e_0, e'_0, g$  and  $\varphi(\sigma_0)$  are functionally independent.

If  $\varphi'' \neq 0$ , then  $\Delta_1 \neq 0$ . Equations (4.12) can be split with respect to  $e_0, e'_0, g$  and  $\varphi'(\sigma_0)$ . Splitting, the overdetermined system of equations

$$\begin{aligned} \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad 2\xi_t + \zeta_v^\sigma = 0, \quad \zeta_\sigma^e = 0, \\ \zeta_t^e - \zeta_x^v = 0, \quad \eta_t + \zeta_v^v - \xi_x - \zeta_e^e = 0. \end{aligned} \quad (4.17)$$

is obtained.

If  $\varphi'' = 0$ , then equations (4.12) can also be split. In this case we use arbitrariness of  $e_0, e'_0$  and  $g$ . Splitting also gives system (4.17).

Integrating the overdetermined system of equations (4.11), (4.17), we find

$$\begin{aligned} \xi &= t(c_1x + c_2) + c_3x^2 + c_5x + c_6, \quad \eta = x(c_3t + c_4) + c_1t^2 + c_7t + c_8, \\ \zeta^v &= -e(c_1x + c_2) - \sigma(c_3t + c_4) - v(2c_1t + 2c_3x + c_5 - c_9) + \lambda_{xt}, \\ \zeta^\sigma &= -\sigma(3c_1t + c_3x + c_7 - c_9) - 2v(c_1x + c_2) + \lambda_{tt}, \\ \zeta^e &= -e(c_1t + 3c_3x + 2c_5 - c_7 - c_9) - 2v(c_3t + c_4) + \lambda_{xx}. \end{aligned} \quad (4.18)$$

Here  $c_i, (i = 1, 2, \dots, 9)$  are arbitrary constants, and  $\lambda(t, x)$  is an arbitrary function of two arguments.

### 4.1.2 Determining equation (4.3)

For the study of the determining equation (4.3), which is related with the integral equation, it is convenient to introduce

$$z_0 = \zeta^\sigma + 2v\xi_t = -\sigma(3c_1t + c_3x + c_7 - c_9) + \lambda_{tt}, \quad (4.19)$$

$$z_1 = \zeta^e + 2v\eta_x = -e(c_1t + 3c_3x + 2c_5 - c_7 - c_9) + \lambda_{xx}.$$

By virtue of (4.5) and (4.19) we have at point  $x = x_0$  that

$$\widehat{\zeta}^\sigma = z_0 - 2v_0\xi_t - \xi v'_0 - \eta \frac{g}{\varphi'}, \quad \widehat{\zeta}^e = z_1 - 2v_0\eta_x - \xi f - \eta e'_0.$$

Determining equation (4.3) becomes

$$\begin{aligned} & \varphi' z_0 - z_1 - \int_0^t H(t, \tau) z_1(\tau) d\tau \\ & - 2v_0\xi_t\varphi' - \xi\varphi'v'_0 + 2v_0\eta_x + \xi f + \int_0^t H(t, \tau)\xi(\tau)f(\tau) d\tau \\ & - \eta g + \eta e'_0 + 2 \int_0^t H(t, \tau)v_0(\tau)\eta_x(\tau) d\tau + \int_0^t H(t, \tau)\eta(\tau)e'_0(\tau) d\tau = 0. \end{aligned} \quad (4.20)$$

Integrating by parts

$$\begin{aligned} \int_0^t H(t, \tau)\eta(\tau)e'_0(\tau) d\tau &= H(t, t)\eta(t)e_0(t) - H(t, 0)\eta(0)e_0(0) \\ &\quad - \int_0^t H_\tau(t, \tau)\eta(\tau)e_0(\tau) d\tau - \int_0^t H(t, \tau)\eta_t(\tau)e_0(\tau) d\tau. \end{aligned}$$

and using (4.6) and (4.7), determining equation (4.20) reduces to the equation

$$\begin{aligned} & \varphi' z_0 - z_1 - \int_0^t H(t, \tau) z_1(\tau) d\tau + 2v_0(\eta_x - \varphi'\xi_t) + \int_0^t H(t, \tau)f(\tau)[\xi(\tau) - \xi(t)] d\tau \\ & + 2 \int_0^t H(t, \tau)v_0(\tau)\eta_x(\tau) d\tau - \int_0^t H(t, \tau)e_0(\tau)\eta_t(\tau) d\tau \\ & - \int_0^t e_0(\tau)[H_t(t, \tau)\eta(t) + H_\tau(t, \tau)\eta(\tau)] d\tau = 0. \end{aligned} \quad (4.21)$$

We can show that the underlined part of equation (4.21) vanishes. In fact, choosing the initial data  $v_0(t) = 0$ , we obtain from equation (4.21) that

$$\begin{aligned} & \varphi' z_0 - z_1 - \int_0^t H(t, \tau) z_1(\tau) d\tau \\ & - H(t, 0) \eta(0) e_0(0) - \int_0^t H(t, \tau) e_0(\tau) \eta_t(\tau) d\tau \\ & - \int_0^t e_0(\tau) [H_t(t, \tau) \eta(t) + H_\tau(t, \tau) \eta(\tau)] d\tau = 0. \end{aligned} \quad (4.22)$$

Hence, equation (4.21) becomes

$$2v_0(\eta_x - \varphi' \xi_t) + \int_0^t H(t, \tau) f(\tau) [\xi(\tau) - \xi(t)] d\tau + 2 \int_0^t H(t, \tau) v_0(\tau) \eta_x(\tau) d\tau = 0. \quad (4.23)$$

If one chooses the initial function  $v_0(t) = \frac{1}{2}$ , then  $f(t) = 0$ , and equation (4.23) gives

$$\eta_x - \varphi' \xi_t + \int_0^t H(t, \tau) \eta_x(\tau) d\tau = 0. \quad (4.24)$$

Substituting the coefficients (4.18) into (4.24), and splitting it with respect to  $x$ , we obtain

$$c_1 = 0, \quad (4.25)$$

$$-c_2 \varphi' + (c_3 t + c_4) + \int_0^t H(t, \tau) (c_3 \tau + c_4) d\tau = 0. \quad (4.26)$$

Using (4.4), equation (4.22) reduces to the equation

$$\begin{aligned} & \varphi' [\lambda_{tt} - (c_3 x + c_7 - c_9) \sigma_0] + (2c_3 x + 2c_5 - 2c_7 - c_9) \varphi \\ & - \int_0^t H(t, \tau) \lambda_{xx}(\tau) d\tau - \lambda_{xx} - (c_4 x + c_8) H(t, 0) e_0(0) \\ & + (c_3 x + c_7) e_0 - \int_0^t e_0(\tau) z_2(t, \tau, x) d\tau = 0, \end{aligned} \quad (4.27)$$

where

$$z_2(t, \tau, x) = [(c_3 t + c_4) x + c_7 t + c_8] H_t(t, \tau) + [(c_3 \tau + c_4) x + c_7 \tau + c_8] H_\tau(t, \tau).$$



We can derive that there exists a function  $f_1(t, x)$  such that

$$z_2(t, \tau, x) = f_1(t, x)H(t, \tau). \quad (4.28)$$

In fact, let us consider the function<sup>†</sup>

$$e_0(\tau) = a_1 + a_2\tau + \tau(t - \tau)[a_3\psi_1(\tau) + a_4\psi_2(\tau)].$$

Then we have

$$\begin{aligned} e_0(0) &= a_1, & e_0(t) &= a_1 + a_2t, \\ \varphi(\sigma_0) &= a_1 \left( 1 + \int_0^t H(t, \tau) d\tau \right) + a_2 \left( t + \int_0^t \tau H(t, \tau) d\tau \right) \\ &\quad + a_3 \int_0^t \tau(t - \tau)\psi_1(\tau)H(t, \tau) d\tau \\ &\quad + a_4 \int_0^t \tau(t - \tau)\psi_2(\tau)H(t, \tau) d\tau, \\ \int_0^t e_0(\tau)z_2(t, \tau, x) d\tau &= a_1 \int_0^t z_2(t, \tau, x) d\tau + a_2 \int_0^t \tau z_2(t, \tau, x) d\tau \\ &\quad + a_3 \int_0^t \tau(t - \tau)\psi_1(\tau)z_2(t, \tau, x) d\tau \\ &\quad + a_4 \int_0^t \tau(t - \tau)\psi_2(\tau)z_2(t, \tau, x) d\tau. \end{aligned} \quad (4.29)$$

If there exist functions  $\psi_i(\tau)$ , ( $i = 1, 2$ ) such that the determinant

$$\begin{aligned} \Delta_2 &= \left( \int_0^t \tau(t - \tau)\psi_1(\tau)H(t, \tau) d\tau \right) \left( \int_0^t \tau(t - \tau)\psi_2(\tau)z_2(t, \tau, x) d\tau \right) \\ &\quad - \left( \int_0^t \tau(t - \tau)\psi_2(\tau)H(t, \tau) d\tau \right) \left( \int_0^t \tau(t - \tau)\psi_1(\tau)z_2(t, \tau, x) d\tau \right) \end{aligned}$$

is not equal to zero, then for the given values  $e_0(0)$ ,  $e_0(t)$ ,  $\varphi(\sigma_0)$ ,  $\int_0^t e_0(\tau)z_2(t, \tau, x) d\tau$  equations (4.29) are solved, with respect to the coefficients

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<sup>†</sup>For the sake of simplicity we use here the general form of the functions  $\psi_i(\tau)$ , ( $i = 1, 2$ ) compare with (4.13).

$a_1, a_2, a_3, a_4$ . Thus, the variables  $e_0(0), e_0(t), \varphi(\sigma_0), \int_0^t e_0(\tau)z_2(t, \tau, x) d\tau$  are functionally independent. Then we can split equation (4.27) with respect to those variables. Splitting equation (4.27), we obtain contradictory relations. Hence,  $\Delta_2 = 0$  for all functions  $\psi_1(\tau), \psi_2(\tau) \in L_2[0, t]$ . By virtue of  $H(t, \tau) \neq 0$  we obtain that there exists a function  $f_1(t, x)$  such that  $z_2(t, \tau, x) = f_1(t, x)H(t, \tau)$ .

Substituting (4.28) into (4.27), the following equation

$$\begin{aligned} & \varphi'[\lambda_{tt} - (c_3x + c_7 - c_9)\sigma_0] + (2c_3x + 2c_5 - 2c_7 - c_9 - f_1)\varphi \\ & - \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau - \lambda_{xx} - (c_4x + c_8)H(t, 0)e_0(0) + (c_3x + c_7 + f_1)e_0 = 0. \end{aligned} \quad (4.30)$$

is obtained. Splitting it with respect to  $e_0(0), e_0(t), \sigma_0(t)$ , we obtain

$$c_3x + c_7 + f_1 = 0, \quad (4.31)$$

$$(c_4x + c_8)H(t, 0) = 0, \quad (4.32)$$

$$\varphi'[\lambda_{tt} - (c_3x + c_7 - c_9)\sigma_0] + (3c_3x + 2c_5 - c_7 - c_9)\varphi = \lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau. \quad (4.33)$$

Furthermore, splitting equation (4.32) and (4.28) with respect to  $x$ , we have

$$c_4H(t, 0) = 0, \quad c_8H(t, 0) = 0, \quad (4.34)$$

$$(c_3t + c_4)H_t(t, \tau) + (c_3\tau + c_4)H_\tau(t, \tau) = -c_3H(t, \tau), \quad (4.35)$$

and

$$(c_7t + c_8)H_t(t, \tau) + (c_7\tau + c_8)H_\tau(t, \tau) = -c_7H(t, \tau). \quad (4.36)$$

From equations (4.34)-(4.36) we derive that  $c_4 = 0$  and  $c_8 = 0$ . Indeed, if  $c_4^2 + c_8^2 \neq 0$ , then uniqueness of the Cauchy problem of equation (4.35) or (4.36) with the initial data  $H(t, 0) = 0$  implies that  $H(t, \tau) = 0$ , which contradicts assumptions about the function  $H(t, \tau)$ .

Equations (4.35) and (4.36) reduce to the equations

$$c_i[tH_t(t, \tau) + \tau H_\tau(t, \tau) + H(t, \tau)] = 0, \quad (i = 3, 7).$$

The general solution of the equation

$$tH_t(t, \tau) + \tau H_\tau(t, \tau) + H(t, \tau) = 0$$

has the form  $H(t, \tau) = \frac{1}{t}R(\frac{\tau}{t})$ . The kernels of this type are excluded from the study, because they have a singularity at the time  $t = 0$ . Hence

$$c_3 = 0, \quad c_7 = 0.$$

Equation (4.26) gives that

$$c_2 = 0.$$

Therefore,

$$c_i = 0, \quad (i = 1, 2, 3, 4, 7, 8),$$

and the classifying equation is

$$\varphi'(\lambda_{tt} + c_9\sigma) + (2c_5 - c_9)\varphi = \lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau. \quad (4.37)$$

## 4.2 Group classification of equations (4.1)

In this section, the group classification of equations (4.1) with respect to the function  $\varphi(\sigma)$  and kernel  $H(t, \tau)$  is obtained. For classification we consider the classifying equation (4.37).

### 4.2.1 Arbitrary function $\varphi(\sigma)$

Splitting equation (4.37) with respect to  $\varphi$ , we obtain

$$\begin{aligned}\lambda_{tt} &= 0, & c_5 &= 0, & c_9 &= 0, \\ \lambda_{xx} + \int_0^t H(t, \tau) \lambda_{xx}(\tau) d\tau &= 0.\end{aligned}\tag{4.38}$$

Since  $\lambda_{tt} = 0$  then

$$\lambda(t, x) = a(x)t + b(x)$$

with some functions  $a(x)$  and  $b(x)$ . Substituting this  $\lambda(t, x)$  into equation (4.38), equation (4.38) becomes

$$a''(x)[t + \int_0^t \tau H(t, \tau) d\tau] + b''(x)[1 + \int_0^t H(t, \tau) d\tau] = 0.\tag{4.39}$$

Equation (4.39) implies that

$$b''(x) = 0, \quad a''(x)[t + \int_0^t \tau H(t, \tau) d\tau] = 0.\tag{4.40}$$

Because the Volterra integral equation of second kind,

$$f(t) + \int_0^t H(t, \tau) f(\tau) d\tau = 0$$

has unique solution  $f(t) = 0$ , then  $t + \int_0^t \tau H(t, \tau) d\tau \neq 0$ . The last equation of (4.40) gives that  $a''(x) = 0$ . Hence,  $a(x)$ ,  $b(x)$  and  $\lambda(t, x)$  have the following form

$$a(x) = a_0x + a_1, \quad b(x) = b_0x + b_1, \quad \lambda(t, x) = (a_0x + a_1)t + b_0x + b_1,$$

where  $a_0, a_1, b_0, b_1$  are constant. Thus, the components of the infinitesimal generator are as follows,

$$\xi = c_6, \quad \eta = 0, \quad \zeta^v = a_0, \quad \zeta^\sigma = 0, \quad \zeta^e = 0,$$

with arbitrary constants  $c_6$  and  $a_0$ . Therefore, the kernel of the admitted Lie groups of equations (4.1) is defined by the generators

$$X_1 = \partial_x, \quad X_2 = \partial_v. \quad (4.41)$$

#### 4.2.2 Linear function $\varphi(\sigma)$

Let  $\varphi(\sigma) = E\sigma + E_1$ , where  $E \neq 0$ . Without loss of generality we can assume that  $E_1 = 0$ . In fact, if  $E_1 \neq 0$ , then we consider  $\bar{\sigma} = \sigma + \frac{E_1}{E}$  for which system (4.1) becomes

$$v_t = \bar{\sigma}_x, \quad e_t = v_x, \quad E\bar{\sigma} = e + \int_0^t H(t, \tau)e(\tau, x) d\tau.$$

Substituting  $\varphi(\sigma) = E\sigma$  into the classifying equation (4.37), we have

$$2Ec_5\sigma + E\lambda_{tt} - \lambda_{xx} - \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau = 0.$$

Splitting it with respect to  $\sigma$ , we obtain

$$c_5 = 0, \quad E\lambda_{tt} = \lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau.$$

Therefore, system (4.1) along the generators  $X_1, X_2$  also admits the generators

$$X_3 = v\partial_v + \sigma\partial_\sigma + e\partial_e, \quad X_4 = \lambda_{tx}\partial_v + \lambda_{tt}\partial_\sigma + \lambda_{xx}\partial_e, \quad (4.42)$$

where  $\lambda(t, x)$  is a solution of the equation

$$E\lambda_{tt} = \lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau.$$

### 4.2.3 Nonlinear function $\varphi(\sigma)$ , ( $\varphi''(\sigma) \neq 0$ )

Differentiating equation (4.37) with respect to  $\sigma$ , equation

$$\varphi''(\lambda_{tt} + c_9\sigma) + 2c_5\varphi' = 0$$

is obtained. Differentiating this equation with respect to  $t$  and  $x$ , we have

$$\varphi''\lambda_{ttt} = 0, \quad \varphi''\lambda_{ttx} = 0.$$

The condition  $\varphi'' \neq 0$  implies that

$$\lambda_{tt} = c_{10}, \tag{4.43}$$

where  $c_{10}$  is constant.

Substituting (4.43) into (4.37), it becomes

$$\varphi'(c_{10} + c_9\sigma) + (2c_5 - c_9)\varphi = \lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau. \tag{4.44}$$

Since the left hand side term of equation (4.44) does not depend on  $t$  and  $x$ , and the right hand side term of equation (4.44) does not depend on  $\sigma$ , then there exists a constant  $c_{11}$  such that

$$\varphi'(c_{10} + c_9\sigma) + (2c_5 - c_9)\varphi = c_{11}, \tag{4.45}$$

and

$$\lambda_{xx} + \int_0^t H(t, \tau)\lambda_{xx}(\tau) d\tau = c_{11}. \tag{4.46}$$

Substituting the general solution of equation (4.43)

$$\lambda(t, x) = \frac{c_{10}}{2}t^2 + a(x)t + b(x)$$

into (4.46), we get that

$$a''(x)[t + \int_0^t \tau H(t, \tau) d\tau] + b''(x)[1 + \int_0^t H(t, \tau) d\tau] = c_{11}, \quad (4.47)$$

where  $a(x)$  and  $b(x)$  are some functions.

For  $t = 0$ , equation (4.47) reduces to the equation

$$b''(x) = c_{11}.$$

Since  $t + \int_0^t \tau H(t, \tau) d\tau \neq 0$ , we obtain that

$$a''(x) = -c_{11}r(t), \quad (4.48)$$

where

$$r(t) = \frac{\int_0^t H(t, \tau) d\tau}{t + \int_0^t H(t, \tau)\tau d\tau}.$$

This implies that

$$a''(x) = c_{12}, \quad -c_{11}r(t) = c_{12}, \quad (4.49)$$

where  $c_{12}$  is constant.

The further study depends on equation (4.45). All functions  $\varphi(\sigma)$  satisfying equation (4.45) have the following two forms  $\varphi(\sigma) = \alpha \exp(\gamma\sigma) + \beta$ , ( $\alpha\gamma \neq 0$ ) and  $\varphi(\sigma) = \alpha\sigma^\beta + \gamma$ , ( $\alpha\beta(\beta - 1) \neq 0$ ). Here,  $\alpha$ ,  $\beta$  and  $\gamma$  are constant. In addition, we need to proceed with the analysis of the kernel  $H(t, \tau)$ .

**Case of function**  $\varphi(\sigma) = \alpha \exp(\gamma\sigma) + \beta$ , ( $\alpha\gamma \neq 0$ )

From equation (4.45) we get that

$$c_5 = \gamma k, \quad c_{10} = -2k, \quad c_9 = 0, \quad c_{11} = 2\gamma\beta k,$$

where  $k$  is constant.

For arbitrary kernel  $H(t, \tau)$ , equations (4.49) implies that  $c_{11} = 0$  and  $c_{12} = 0$ . Extensions of the kernel of admitted Lie algebras only occur for  $\beta = 0$ . The extension of the kernel of admitted Lie algebras consists of the generator

$$X_5 = \gamma(x\partial_x - v\partial_v - 2e\partial_e) - 2\partial_\sigma.$$

The kernel  $H(t, \tau)$  satisfies the equation

$$\int_0^t H(t, \tau) d\tau = 0. \quad (4.50)$$

Then we have

$$c_{12} = 0, \quad \lambda_{tx} = c_{13}, \quad \lambda_{xx} = c_{11}.$$

Therefore, the extension of the kernel of admitted Lie algebras is defined by the generator

$$X_6 = \gamma[x\partial_x - v\partial_v - 2(e - \beta)\partial_e] - 2\partial_\sigma.$$

If the kernel  $H(t, \tau)$  is such that  $r(t) = 1/K$  or

$$t + \int_0^t (\tau - K)H(t, \tau) d\tau = 0, \quad (4.51)$$

where  $K$  is constant. Then

$$Kc_{12} = -c_{11}, \quad \lambda_{tx} = c_{12}x + c_{13}, \quad \lambda_{xx} = c_{12}t + c_{11},$$

and the extension of the kernel of admitted Lie algebras is defined by the generator

$$X_7 = \gamma[Kx\partial_x - (Kv + 2\beta x)\partial_v - 2(Ke + \beta t - \beta K)\partial_e] - 2K\partial_\sigma.$$



**Case of function**  $\varphi(\sigma) = \alpha\sigma^\beta + \gamma$ ,  $(\alpha\beta(\beta - 1) \neq 0)$

Substituting the representation of the function  $\varphi(\sigma)$  into equation (4.45), one has

$$c_5 = \frac{1 - \beta}{2}c_9, \quad c_{10} = 0, \quad c_{11} = -\beta\gamma c_9.$$

For arbitrary kernel  $H(t, \tau)$  there is an additional generator

$$X_8 = (1 - \beta)x\partial_x + (1 + \beta)v\partial_v + 2\sigma\partial_\sigma + 2\beta e\partial_e$$

for  $\gamma = 0$ .

If the kernel  $H(t, \tau)$  satisfies equation (4.50), then there is an additional generator

$$X_9 = (1 - \beta)x\partial_x + (1 + \beta)v\partial_v + 2\sigma\partial_\sigma + 2\beta(e - \gamma)\partial_e.$$

If the kernel  $H(t, \tau)$  satisfies equation (4.51), then the additional generator is

$$X_{10} = K(1 - \beta)x\partial_x + [K(1 + \beta)v + 2\beta\gamma x]\partial_v + 2K\sigma\partial_\sigma + 2\beta(Ke + \gamma t - K\gamma)\partial_e.$$

### 4.3 Invariant solutions for arbitrary kernel $H(t, \tau)$

The study presented in this section is aimed at constructing invariant solutions of equation (4.1). For each obtained function  $\varphi(\sigma)$ , we study the admitted Lie algebra. Choosing a subalgebra from an optimal system of subalgebras, finding invariants of the subalgebra, and assuming dependence between these invariants, we obtain the representation of invariant solutions. Substituting the representation into equations (4.1) we construct equations with reduced number of independent variable.

### 4.3.1 Invariant solutions with $\varphi(\sigma) = E\sigma$ , ( $E \neq 0$ )

Consider the admitted Lie algebra  $L_3$  consisting of the generators  $X_1$ ,  $X_2$ ,  $X_3$ . The commutator table of the Lie algebra  $L_3$  is

	$X_1$	$X_2$	$X_3$
$X_1$	0	0	0
$X_2$	0	0	$X_2$
$X_3$	0	$-X_2$	0

Using this table of commutators, the inner automorphisms are obtained

$$A_2: \hat{x}_2 = x_2 - a_2 x_3,$$

$$A_3: \hat{x}_2 = x_2 e^{a_3},$$

where only changeable coordinates of the inner automorphisms are presented,  $a_2$ ,  $a_3$  are parameters of automorphisms  $A_2$ ,  $A_3$ , respectively. An optimal system of one-dimensional subalgebras is

$$\{X_1\}, \{X_1 \pm X_2\}, \{X_3 + \mu X_1\}, \{X_2\},$$

where  $\mu$  is a constant.

Invariants of the subalgebra  $\{X_1\}$  are  $t$ ,  $v$ ,  $\sigma$  and  $e$ . Hence, an invariant solution has the representation

$$v = V(t), \quad \sigma = U(t), \quad e = W(t).$$

Substitution of this representation of a solution into equations (4.1) with  $\varphi = E\sigma$  gives

$$V_t(t) = 0, \quad W_t(t) = 0, \quad EU(t) = W(t) + \int_0^t H(t, \tau)W(\tau) d\tau.$$

Therefore, this invariant solution is

$$v = a, \quad e = b, \quad \sigma = \frac{b}{E} \left[ 1 + \int_0^t H(t, \tau) d\tau \right],$$

where  $a, b$  are arbitrary constants.

A representation of an invariant solution corresponding to the subalgebra  $\{X_1 \pm X_2\}$  is

$$v = V(t) \pm x, \quad \sigma = U(t), \quad e = W(t).$$

Substituting this representation of a solution into equations (4.1), the reduced equations are obtained

$$V_t(t) = 0, \quad W_t(t) = \pm 1, \quad EU(t) = W(t) + \int_0^t H(t, \tau) W(\tau) d\tau.$$

Therefore, this invariant solution is

$$v = a \pm x, \quad e = b \pm t, \quad \sigma = \frac{1}{E} \left[ b \pm t + \int_0^t H(t, \tau) (b \pm \tau) d\tau \right],$$

where  $a, b$  are arbitrary constants.

Considering invariants corresponding to the subalgebra  $\{X_3 + \mu X_1\}$ , one can note that there are no invariant solutions for  $\mu = 0$ . For  $\mu \neq 0$  the invariants are

$$t, \quad v \exp(-y), \quad \sigma \exp(-y), \quad e \exp(-y) \quad \left( y = \frac{x}{\mu} \right).$$

Invariant solutions have the representation

$$v = V(t) \exp(y), \quad \sigma = U(t) \exp(y), \quad e = W(t) \exp(y).$$

Substituting this representation into equations (4.1), the reduced equations are

$$V_t(t) = \frac{1}{\mu} U(t), \quad W_t(t) = \frac{1}{\mu} V(t), \quad EU(t) = W(t) + \int_0^t H(t, \tau) W(\tau) d\tau. \quad (4.52)$$

The latter system (4.52) is a system with the single independent variable  $t$ .

### 4.3.2 Invariant Solutions with $\varphi(\sigma) = \alpha \exp(\gamma\sigma)$ , $\gamma \neq 0$

For the function  $\varphi = \alpha \exp(\gamma\sigma)$ ,  $\gamma \neq 0$ , the commutator table of the Lie algebra  $\{X_1, X_2, X_5\}$  is

	$X_1$	$X_2$	$X_5$
$X_1$	0	0	$\gamma X_1$
$X_2$	0	0	$-\gamma X_2$
$X_5$	$-\gamma X_1$	$\gamma X_2$	0

The set of automorphisms is defined by the commutator table:

$$\begin{aligned} A_1: \quad \hat{x}_1 &= x_1 - \gamma a_1 x_3, \\ A_2: \quad \hat{x}_2 &= x_2 + \gamma a_2 x_3, \\ A_3: \quad \hat{x}_1 &= x_1 e^{\gamma a_3}, \quad \hat{x}_2 = x_2 e^{-\gamma a_3}, \end{aligned}$$

where only changeable coordinates of the inner automorphisms are presented,  $a_1$ ,  $a_2$ ,  $a_3$  are parameters of automorphisms  $A_1$ ,  $A_2$ ,  $A_3$ , respectively.

The optimal system of one-dimensional subalgebras of this Lie algebra consists of the subalgebras

$$\{X_5\}, \quad \{X_2 + \mu X_1\}, \quad \{X_1\},$$

where  $\mu$  is constant.

Invariants of the subalgebra  $\{X_5\}$  are  $t$ ,  $xv$ ,  $\sigma + \frac{2}{\gamma} \ln x$ ,  $x^2 e$ . Invariant solution has the representation

$$v = x^{-1}V(t), \quad \sigma = U(t) - \frac{2}{\gamma} \ln x, \quad e = x^{-2}W(t).$$

Substituting this representation into equations (4.1) with  $\varphi = \alpha \exp(\gamma\sigma)$ ,  $\gamma \neq 0$ , they become

$$V_t(t) = -\frac{2}{\gamma}, \quad W_t(t) = -V(t), \quad \alpha \exp(\gamma U(t)) = W(t) + \int_0^t H(t, \tau) W(\tau) d\tau.$$

Hence,

$$V(t) = -\frac{2t}{\gamma} + a, \quad W(t) = \frac{t^2}{\gamma} - at + b,$$

and  $U(t)$  satisfies the equation

$$\alpha \exp(\gamma U(t)) = \frac{t^2}{\gamma} - at + b + \int_0^t H(t, \tau) \left( \frac{\tau^2}{\gamma} - a\tau + b \right) d\tau,$$

where  $a, b$  are arbitrary constants.

In the case of the subalgebra  $\{X_2 + \mu X_1\}$  ( $\mu \neq 0$ ) the representation of an invariant solution is

$$v = \frac{x}{\mu} + V(t), \quad \sigma = U(t), \quad e = W(t).$$

Substituting this representation into equations (4.1), one has

$$V_t(t) = 0, \quad W_t(t) = \frac{1}{\mu}, \quad \alpha \exp(\gamma U(t)) = W(t) + \int_0^t H(t, \tau) W(\tau) d\tau.$$

Hence,

$$v = \frac{x}{\mu} + V(t) = \frac{x}{\mu} + a, \quad e = W(t) = \frac{t}{\mu} + b,$$

and  $U(t)$  satisfies the equation

$$\alpha \exp(\gamma U(t)) = \frac{t}{\mu} + b + \int_0^t H(t, \tau) \left( \frac{\tau}{\mu} + b \right) d\tau,$$

where  $a, b$  are arbitrary constants. An invariant solution of the subalgebra  $\{X_1\}$  has the form

$$v = V(t), \quad \sigma = U(t), \quad e = W(t).$$

Equations (4.1) become

$$v = V(t) = a, \quad e = W(t) = b, \quad \alpha \exp(\gamma U(t)) = b[1 + \int_0^t H(t, \tau) d\tau],$$

where  $a, b$  are arbitrary constants.

### 4.3.3 Invariant Solutions with $\varphi(\sigma) = \alpha\sigma^\beta$ , $(\alpha\beta(\beta - 1) \neq 0)$

For the function  $\varphi(\sigma) = \alpha\sigma^\beta$ ,  $(\alpha\beta(\beta - 1) \neq 0)$ , the admitted Lie algebra is  $\{X_1, X_2, X_8\}$  and the commutator table of this Lie algebra is

	$X_1$	$X_2$	$X_8$
$X_1$	0	0	$k_1 X_1$
$X_2$	0	0	$k_2 X_2$
$X_8$	$-k_1 X_1$	$-k_2 X_2$	0

where  $k_1 = 1 - \beta$  and  $k_2 = 1 + \beta$ . The set of automorphisms is defined by the commutator table:

$$\begin{aligned} A_1: \quad \hat{x}_1 &= x_1 - k_1 a_1 x_3, \\ A_2: \quad \hat{x}_2 &= x_2 - k_2 a_2 x_3, \\ A_3: \quad \hat{x}_1 &= x_1 e^{k_1 a_3}, \quad \hat{x}_2 = x_2 e^{k_2 a_3}, \end{aligned}$$

where only changeable coordinates of the inner automorphisms are presented,  $a_1, a_2, a_3$  are parameters of automorphisms  $A_1, A_2, A_3$ , respectively.

Automorphisms of this Lie algebra depend on  $\beta$ . The optimal system of one-dimensional subalgebras consists of the subalgebras:

$$\beta = -1: \{X_8 + pX_2\}, \{X_1 + pX_2\}, \{X_2\};$$

$$\beta \neq -1: \{X_8\}, \{X_1 + pX_2\}, \{X_2\},$$

where  $p$  is constant.

**Case**  $\beta = -1$

For the subalgebra  $\{X_8 + pX_2\}$  the invariants are

$$t, \quad v - \frac{p}{2} \ln x, \quad x^{-1}\sigma, \quad xe.$$

A representation of invariant solutions has the form

$$v = \frac{p}{2} \ln x + V(t), \quad \sigma = xU(t), \quad e = x^{-1}W(t),$$

where functions  $U, V, W$  have to satisfy the equations

$$V_t(t) = U(t), \quad W_t(t) = \frac{p}{2}, \quad \alpha(U(t))^{-1} = W(t) + \int_0^t H(t, \tau)W(\tau) d\tau.$$

For the subalgebra  $\{X_1 + pX_2\}$ , a representation of invariant solutions is

$$v = px + V(t), \quad \sigma = U(t), \quad e = W(t).$$

Substituting this representation into equations (4.1), one obtains

$$v = px + a, \quad e = pt + b,$$

and  $U(t)$  satisfies the equation

$$\alpha(U(t))^{-1} = pt + b + \int_0^t H(t, \tau)(p\tau + b) d\tau,$$

where  $a, b$  are arbitrary constants.

**Case**  $\beta \neq -1$

For the subalgebra  $\{X_8\}$ , the invariants are

$$t, \quad x^{-\gamma_1}v, \quad x^{-\gamma_2}\sigma, \quad x^{-\gamma_3}e.$$

where  $\gamma_1 = \frac{1+\beta}{1-\beta}$ ,  $\gamma_2 = \frac{2}{1-\beta}$  and  $\gamma_3 = \frac{2\beta}{1-\beta}$ . Invariant solutions have the form

$$v = x^{\gamma_1}V(t), \quad \sigma = x^{\gamma_2}U(t), \quad e = x^{\gamma_3}W(t),$$

where functions  $U$ ,  $V$ ,  $W$  have to satisfy the equations

$$V_t(t) = \gamma_2 U(t), \quad W_t(t) = \gamma_1 V(t), \quad \alpha(U(t))^\beta = W(t) + \int_0^t H(t, \tau)W(\tau) d\tau.$$

For the subalgebra  $\{X_1 + pX_2\}$ , a representation of invariant solutions is

$$v = px + V(t), \quad \sigma = U(t), \quad e = W(t).$$

Substituting this representations into equations (4.1), one obtains

$$V(t) = a, \quad W(t) = pt + b,$$

and  $U(t)$  satisfies

$$\alpha(U(t))^\beta = pt + b + \int_0^t H(t, \tau)(p\tau + b) d\tau,$$

where  $a$ ,  $b$  are arbitrary constants.



# CHAPTER V

## SYMMETRY GROUPS OF EQUATIONS FOR ONE-DIMENSIONAL LINEAR THERMOVISCOELASTICITY

In this chapter, we deal with applications of the group analysis method to the model describing a thermoviscoelastic bar with memory (allowing for aging). The considered system is (see (3.19))

$$\begin{cases} \sigma_x = v_t, & e_t = v_x, & \theta_{xx} = w_t, \\ \sigma = Ee + \int_0^t G(t, s)e(s)ds - \theta - \int_0^t L(t, s)\theta(s)ds, \\ w = e + \int_0^t L(t, s)e(s)ds + \theta + \int_0^t c(t, s)\theta(s)ds. \end{cases} \quad (5.1)$$

Here time  $t$  and distance  $x$  are the independent variables, the stress  $\sigma$ , the velocity  $v$ , the strain  $e$ , the temperature  $\theta$ , and  $w$  are the dependent variables,  $G(t, s)$ ,  $L(t, s)$  and  $c(t, s)$  are relaxation functions.

### 5.1 Initial functions and their derivatives

The Cauchy problem for equations (5.1) is stated with the following initial data:

$$v(t, x_0) = v_0(t), \quad e(t, x_0) = e_0(t), \quad \theta(t, x_0) = \theta_0(t), \quad \theta_x(t, x_0) = \theta_1(t). \quad (5.2)$$

Here  $v_0(t)$ ,  $e_0(t)$ ,  $\theta_0(t)$ ,  $\theta_1(t)$  are arbitrary functions and the initial data  $\sigma(t, x_0)$  and  $w(t, x_0)$  are

$$\sigma(t, x_0) = f_0(t) - g_0(t), \quad w(t, x_0) = f_1(t) + g_1(t),$$

where

$$\begin{aligned} f_0(t) &= Ee_0(t) + \int_0^t G(t, s)e_0(s)ds, & f_1(t) &= e_0(t) + \int_0^t L(t, s)e_0(s)ds, \\ g_0(t) &= \theta_0(t) + \int_0^t L(t, s)\theta_0(s)ds, & g_1(t) &= \theta_0(t) + \int_0^t c(t, s)\theta_0(s)ds. \end{aligned}$$

By virtue of the initial conditions (5.2) and equations (5.1) we can find the main derivatives of the functions  $v(t, x)$ ,  $\sigma(t, x)$ ,  $e(t, x)$ ,  $\theta(t, x)$  and  $w(t, x)$  at  $x = x_0$ :

$$\begin{aligned} \sigma_x(t, x_0) &= v_t(t, x_0) = v'_0(t), & v_x(t, x_0) &= e_t(t, x_0) = e'_0(t), \\ \sigma_t(t, x_0) &= f'_0(t) - g'_0(t), & e_x(t, x_0) &= e_1(t), & \theta_t(t, x_0) &= \theta'_0(t), \\ w_t(t, x_0) &= f'_1(t) + g'_1(t), & w_x(t, x_0) &= k_1(t) + p_1(t). \end{aligned} \tag{5.3}$$

Here the functions  $k_1(t)$ ,  $p_1(t)$  have the expressions

$$k_1(t) = e_1(t) + \int_0^t L(t, s)e_1(s)ds, \quad p_1(t) = \theta_1(t) + \int_0^t c(t, s)\theta_1(s)ds,$$

and the function  $e_1(t)$  is the solution of the Volterra integral equation of second kind

$$Ee_1(t) + \int_0^t G(t, s)e_1(s)ds = v'_0(t) + p_0(t), \tag{5.4}$$

where

$$p_0(t) = \theta_1(t) + \int_0^t L(t, s)\theta_1(s)ds.$$

Setting

$$k_0(t) = Ee_1(t) + \int_0^t G(t, s)e_1(s)ds,$$

we have the relation

$$v'_0(t) = k_0(t) - p_0(t). \quad (5.5)$$

For studying the determining equation of the third equation in system (5.1) we need to consider the main second order derivatives of the functions  $v(t, x)$ ,  $\sigma(t, x)$ ,  $e(t, x)$ ,  $\theta(t, x)$  and  $w(t, x)$  at  $x = x_0$ :

$$\sigma_{xx}(t, x_0) = e''_0(t), \quad v_{xx}(t, x_0) = e'_1(t), \quad e_{xx} = e_2(t), \quad \theta_{tx}(t, x_0) = \theta'_1(t), \quad (5.6)$$

$$\theta_{xx}(t, x_0) = f'_1(t) + g'_1(t), \quad w_{xx}(t, x_0) = k_3(t) + f_3(t) + g_3(t).$$

Here the functions  $k_3(t)$ ,  $f_3(t)$ ,  $g_3(t)$  are

$$k_3(t) = e_2(t) + \int_0^t L(t, s)e_2(s)ds,$$

$$f_3(t) = f'_1(t) + \int_0^t c(t, s)f'_1(s)ds, \quad g_3(t) = g'_1(t) + \int_0^t c(t, s)g'_1(s)ds,$$

and the function  $e_2(t)$  satisfies the Volterra integral equation of second kind

$$Ee_2(t) + \int_0^t G(t, s)e_2(s)ds = e''_0(t) + f_2(t) + g_2(t), \quad (5.7)$$

where

$$f_2(t) = f'_1(t) + \int_0^t L(t, s)f'_1(s)ds, \quad g_2(t) = g'_1(t) + \int_0^t L(t, s)g'_1(s)ds.$$

Denoting

$$k_2(t) = Ee_2(t) + \int_0^t G(t, s)e_2(s)ds,$$

we have

$$e''_0(t) = k_2(t) - f_2(t) - g_2(t). \quad (5.8)$$

The Cauchy problem written above contains a large of number of functions  $\theta_i(t)$ ,  $p_i(t)$ ,  $e_j(t)$ ,  $k_r(t)$ ,  $f_r(t)$ ,  $g_r(t)$ , ( $i = 0, 1$ ;  $j = 0, 1, 2$ ;  $r = 0, 1, 2, 3$ ). In order to solve the determining equations of system (5.1) we need to understand relations

between them. Only four of the functions can be arbitrarily chosen, they are  $e_1(t)$ ,  $\theta_1(t)$ ,  $e_0(t)$  and  $\theta_0(t)$ . The remaining functions are determined by these four functions. For example, the functions  $k_0(t)$  and  $k_1(t)$  only depend on  $e_1(t)$ , and the functions  $p_0(t)$ ,  $p_1(t)$  only depend on  $\theta_1(t)$ . As integral equation (5.4) has a unique solution, the arbitrariness of  $e_1(t)$  is determined by the arbitrariness of  $v'_0(t)$  when  $p_0(t)$  is fixed. To split the determining equations of system (5.1), the following properties are used.

**Proposition 1** *Let  $y(t)$  be an arbitrary function. If  $L(t, s) \neq 0$ , then the variables  $y$ ,  $y'$ ,  $y''$  and  $\int_0^t L(t, s)y(s)ds$  are functionally independent.*

*Proof* Let the initial function  $y(s)$  have the form

$$y(s) = a_1 + a_2(s - t_0) + \frac{a_3}{2}(s - t_0)^2 + a_4(s - t_0)^{n+3}, \quad n \geq 1.$$

Here  $t_0$  is a fixed (but arbitrary) time, and  $a_i$ , ( $i = 1, 2, 3, 4$ ) are arbitrary constants.

Thus, at  $t = t_0$ , we have

$$\begin{aligned} y(t_0) &= a_1, & y'(t_0) &= a_2, & y''(t_0) &= a_3, \\ \int_0^{t_0} L(t_0, s)y(s)ds &= a_1 \int_0^{t_0} L(t_0, s)ds + a_2 \int_0^{t_0} L(t_0, s)(s - t_0)ds \\ &\quad + \frac{a_3}{2} \int_0^{t_0} L(t_0, s)(s - t_0)^2ds + a_4 \int_0^{t_0} L(t_0, s)(s - t_0)^{n+3}ds. \end{aligned} \tag{5.9}$$

Since the set of functions  $(s - t_0)^n$  is complete in the space  $L_2[0, t_0]$ , and  $t_0$  is such that  $L(t_0, s) \neq 0$ , there exists  $n$  for which  $\int_0^{t_0} L(t_0, s)(s - t_0)^n ds \neq 0$ . Hence, for given values  $y(t_0)$ ,  $y'(t_0)$ ,  $y''(t_0)$  and  $\int_0^{t_0} L(t_0, s)y(s)ds$  we can solve equations (5.9) with respect to the coefficients  $a_1$ ,  $a_2$ ,  $a_3$ ,  $a_4$ . This means that the variables  $y$ ,  $y'$ ,  $y''$  and  $\int_0^{t_0} L(t_0, s)y(s)ds$  are functionally independent.

**Proposition 2** *Let  $y(t)$  be an arbitrary function. If  $L(t, s) \neq 0$  and  $G(t, s) \neq$*

$h(t)L(t, s)$  for any function  $h(t)$ , then the variables  $y, y', y'', \int_0^t G(t, s)y(s)ds$  and  $\int_0^t L(t, s)y(s)ds$  are functionally independent.

*Proof* Choose the following initial data

$$y(s) = a_1 + a_2(s - t_0) + \frac{a_3}{2}(s - t_0)^2 + (s - t_0)^3[a_4(s - t_0)^{n_1} + a_5(s - t_0)^{n_2}].$$

Here  $t_0$  is a fixed (but arbitrary) time,  $n_i \geq 1$  ( $i = 1, 2$ ) are integer numbers, and  $a_j$ , ( $j = 1, 2, 3, 4, 5$ ) are arbitrary constants. Hence, we find at  $t = t_0$

$$\begin{aligned} y(t_0) &= a_1, & y'(t_0) &= a_2, & y''(t_0) &= a_3, \\ \int_0^{t_0} G(t_0, s)y(s)ds &= a_1 \int_0^{t_0} G(t_0, s)ds \\ &+ a_2 \int_0^{t_0} G(t_0, s)(s - t_0)ds \\ &+ \frac{a_3}{2} \int_0^{t_0} G(t_0, s)(s - t_0)^2 ds \\ &+ a_4 \int_0^{t_0} G(t_0, s)(s - t_0)^{n_1+3} ds \\ &+ a_5 \int_0^{t_0} G(t_0, s)(s - t_0)^{n_2+3} ds, & (5.10) \\ \int_0^{t_0} L(t_0, s)y(s)ds &= a_1 \int_0^{t_0} L(t_0, s)ds \\ &+ a_2 \int_0^{t_0} L(t_0, s)(s - t_0)ds \\ &+ \frac{a_3}{2} \int_0^{t_0} L(t_0, s)(s - t_0)^2 ds \\ &+ a_4 \int_0^{t_0} L(t_0, s)(s - t_0)^{n_1+3} ds \\ &+ a_5 \int_0^{t_0} L(t_0, s)(s - t_0)^{n_2+3} ds. \end{aligned}$$

The Jacobian of  $y(t_0), y'(t_0), y''(t_0), \int_0^{t_0} G(t_0, s)y(s)ds, \int_0^{t_0} L(t_0, s)y(s)ds$  with

respect to  $a_1, a_2, a_3, a_4$  and  $a_5$  is

$$\begin{aligned} \Delta = & \left( \int_0^{t_0} G(t_0, s)(s - t_0)^{n_1+2} ds \right) \left( \int_0^{t_0} L(t_0, s)(s - t_0)^{n_2+2} ds \right) \\ & - \left( \int_0^{t_0} G(t_0, s)(s - t_0)^{n_2+2} ds \right) \left( \int_0^{t_0} L(t_0, s)(s - t_0)^{n_1+2} ds \right). \end{aligned}$$

If  $\Delta = 0$  for all integer numbers  $n_i$  ( $i = 1, 2$ ), then, by virtue of  $L(t_0, s) \neq 0$ , we get that there exists a function  $h(t_0)$  such that

$$G(t_0, s) = h(t_0)L(t_0, s),$$

which contradicts the assumptions. Hence, there exist two integer numbers  $n_1, n_2$  such that  $\Delta \neq 0$ , and for the given values  $y(t_0), y'(t_0), y''(t_0), \int_0^{t_0} G(t_0, s)y(s)ds, \int_0^{t_0} L(t_0, s)y(s)ds$  we can solve equations (5.10) with respect to the coefficients  $a_1, a_2, a_3, a_4, a_5$ . This means that the variables  $y, y', y'', \int_0^t G(t, s)y(s)ds$  and  $\int_0^t L(t, s)y(s)ds$  are functionally independent.

## 5.2 Determining equations

A symmetry group of equations (5.1) is assumed in the form

$$X = \xi \partial_x + \eta \partial_t + \zeta^v \partial_v + \zeta^\sigma \partial_\sigma + \zeta^e \partial_e + \zeta^\theta \partial_\theta + \zeta^w \partial_w,$$

where the coordinates  $\xi, \eta, \zeta^v, \zeta^\sigma, \zeta^e, \zeta^\theta$  and  $\zeta^w$  are functions of the seven variables  $t, x, v, \sigma, e, \theta, w$ .

The canonical Lie-Bäcklund operator which is equivalent to the generator  $X$  is

$$\begin{aligned} \bar{X} = & (\zeta^v - \xi v_x - \eta v_t) \partial_v + (\zeta^\sigma - \xi \sigma_x - \eta \sigma_t) \partial_\sigma \\ & + (\zeta^e - \xi e_x - \eta e_t) \partial_e + (\zeta^\theta - \xi \theta_x - \eta \theta_t) \partial_\theta + (\zeta^w - \xi w_x - \eta w_t) \partial_w + \dots \end{aligned}$$

According to the definition of admitted Lie group for integro-differential equations, the determining equations for equations (5.1) are

$$\left( \frac{\partial}{\partial t} W^v(t, x) - \frac{\partial}{\partial x} W^\sigma(t, x) \right)_{|(S)} = 0, \quad (5.11)$$

$$\left( \frac{\partial}{\partial t} W^e(t, x) - \frac{\partial}{\partial x} W^v(t, x) \right)_{|(S)} = 0, \quad (5.12)$$

$$\left( \frac{\partial^2}{\partial x^2} W^\theta(t, x) - \frac{\partial}{\partial t} W^w(t, x) \right)_{|(S)} = 0, \quad (5.13)$$

$$\begin{aligned} & \left( W^\sigma(t, x) - EW^e(t, x) + W^\theta(t, x) \right. \\ & \left. - \int_0^t G(t, s)W^e(s, x) ds + \int_0^t L(t, s)W^\theta(s, x) ds \right)_{|(S)} = 0, \end{aligned} \quad (5.14)$$

$$\begin{aligned} & \left( W^w(t, x) - W^e(t, x) - W^\theta(t, x) \right. \\ & \left. - \int_0^t L(t, s)W^e(s, x) ds - \int_0^t c(t, s)W^\theta(s, x) ds \right)_{|(S)} = 0, \end{aligned} \quad (5.15)$$

where

$$W^v(h_1) = \zeta^v(h_2) - \xi(h_2)v_x(h_1) - \eta(h_2)v_t(h_1),$$

$$W^\sigma(h_1) = \zeta^\sigma(h_2) - \xi(h_2)\sigma_x(h_1) - \eta(h_2)\sigma_t(h_1),$$

$$W^e(h_1) = \zeta^e(h_2) - \xi(h_2)e_x(h_1) - \eta(h_2)e_t(h_1),$$

$$W^\theta(h_1) = \zeta^\theta(h_2) - \xi(h_2)\theta_x(h_1) - \eta(h_2)\theta_t(h_1),$$

$$W^w(h_1) = \zeta^w(h_2) - \xi(h_2)w_x(h_1) - \eta(h_2)w_t(h_1),$$

for the sake of simplicity of the presentation we have denoted

$$h_1 = (t, x), \quad h_2 = (t, x, v(t, x), \sigma(t, x), e(t, x), \theta(t, x), w(t, x));$$

and the subscript  $|(S)$  means that the expression is satisfied for any solution of system (5.1).

According to Propositions 1 and 2, the study of determining equations (5.11)-(5.15) is separated into the following four different cases:

- (a)  $L(t, s) \neq 0$  and  $c(t, s) \neq q_1(t)L(t, s)$  for any function  $q_1(t)$ ;
- (b)  $L(t, s) \neq 0$ ,  $c(t, s) = q_1(t)L(t, s)$  for some function  $q_1(t)$ , but there is no a function  $h_1(t)$  such that  $G(t, s) = h_1(t)L(t, s)$ ;
- (c)  $L(t, s) = 0$ ;
- (d)  $c(t, s) = q_1(t)L(t, s)$  and  $G(t, s) = h_1(t)L(t, s)$  for some functions  $q_1(t)$ ,  $h_1(t)$ .

For each case, the algorithm of seeking solutions of the determining equations of system (5.1) consists of two steps. The first step is to solve determining equations (5.11)-(5.13) which are related with partial differential equations (PDE) of system (5.1). The second step is to simplify determining equations (5.14) and (5.15) which are related with integral equations (IDE) of system (5.1) by substituting the results obtained in the first step, and to solve the simplified equations.

Let us study determining equations (5.11) and (5.12). Substituting the derivatives (5.3) and relations (5.5) into the determining equations (5.11) and (5.12), considered at point  $x_0$ , these equations are

$$\begin{aligned}
& (\xi_\sigma - \eta_v)(p_0)^2 - \xi_\theta p_0 \theta_1 + \xi_w p_0 p_1 + (\xi_\sigma - \eta_v)(k_0)^2 + \xi_e e_1 k_0 + \xi_w k_0 k_1 + \xi_\theta k_0 \theta_1 \\
& + 2(\eta_v - \xi_\sigma)k_0 p_0 - \xi_e e_1 p_0 - \xi_w k_1 p_0 - \xi_w k_0 p_1 + (\eta_\theta f'_0 - \eta_\theta g'_0 - \zeta_\theta^\sigma)\theta_1 + [\eta_e e'_0 \\
& + \eta_w f'_1 + \eta_\theta \theta'_0 + \eta_w g'_1 - (\zeta_v^v - \zeta_\sigma^\sigma + \xi_x - \eta_t)]p_0 - (\eta_w f'_0 - \eta_w g'_0 - \zeta_w^\sigma)p_1 \\
& - [\eta_e e'_0 + \eta_w f'_1 + \eta_\theta \theta'_0 + \eta_w g'_1 - (\zeta_v^v - \zeta_\sigma^\sigma + \xi_x - \eta_t)]k_0 \\
& + (\eta_e f'_0 - \eta_e g'_0 - \zeta_e^\sigma)e_1 + (\eta_w f'_0 - \eta_w g'_0 - \zeta_w^\sigma)k_1 - \xi_e (e'_0)^2 + (\eta_v - \xi_\sigma)e'_0 f'_0 \\
& - \xi_w e'_0 f'_1 - [\xi_\theta \theta'_0 + (\eta_v - \xi_\sigma)g'_0 + \xi_w g'_1 - (\zeta_e^v - \zeta_v^\sigma - \xi_t)]e'_0 \\
& + (\zeta_\sigma^v + \eta_x)f'_0 + \zeta_w^v f'_1 + \zeta_\theta^v \theta'_0 - (\zeta_\sigma^v + \eta_x)g'_0 + \zeta_w^v g'_1 + (\zeta_t^v - \zeta_x^\sigma) = 0,
\end{aligned} \tag{5.16}$$



and

$$\begin{aligned}
& \eta_\sigma p_0^2 - \eta_\theta p_0 \theta_1 + \eta_w p_0 p_1 + \eta_\sigma k_0^2 + (\eta_e - \xi_v) e_1 k_0 + \eta_w k_0 k_1 + \eta_\theta k_0 \theta_1 - \eta_w k_0 p_1 \\
& - 2\eta_\sigma k_0 p_0 - (\eta_e - \xi_v) e_1 p_0 - \eta_w k_1 p_0 + (\xi_\theta e'_0 - \zeta_\theta^v) \theta_1 - [\xi_\sigma e'_0 - (\zeta_\sigma^v - \zeta_e^e - \eta_x)] p_0 \\
& - (\xi_w e'_0 - \zeta_w^v) p_1 + [\xi_\sigma e'_0 - (\zeta_\sigma^v - \zeta_e^e - \eta_x)] k_0 + (\xi_w e'_0 - \zeta_w^v) k_1 \\
& - [\xi_\sigma f'_0 + \xi_w f'_1 + \xi_\theta \theta'_0 - \xi_\sigma g'_0 + \xi_w g'_1 + (\zeta_e^v + \xi_t)] e_1 + (\xi_v - \eta_e) (e'_0)^2 \\
& - \eta_\sigma e'_0 f'_0 - \eta_w e'_0 f'_1 + [\eta_\sigma g'_0 - \eta_\theta \theta'_0 - \eta_w g'_1 + (\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)] e'_0 \\
& + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 + \zeta_\theta^e \theta'_0 - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 + (\zeta_t^e - \zeta_x^v) = 0.
\end{aligned} \tag{5.17}$$

Determining equation (5.13) is cumbersome. However, further analysis of equations (5.16) and (5.17) leads us to the property that the coefficients  $\xi$  and  $\eta$  do not depend on the variables  $v, \sigma, e, \theta, w$  in each of the case (a)-(d). For the sake of completeness we present here equation (5.13) where this property is applied:

$$\begin{aligned}
& -2\eta_x \theta'_1 + \zeta_{\theta\theta}^\theta \theta_1^2 + \zeta_{ww}^\theta p_1^2 + \zeta_{\sigma\sigma}^\theta p_0^2 - 2\zeta_{\sigma\theta}^\theta \theta_1 p_0 + 2\zeta_{\sigma w}^\theta p_0 p_1 - 2\zeta_{\theta w}^\theta \theta_1 p_1 + \zeta_v^\theta e'_1 + \zeta_{ee}^\theta e_1^2 \\
& + \zeta_{\sigma\sigma}^\theta k_0^2 + \zeta_{ww}^\theta k_1^2 + 2\zeta_{\sigma e}^\theta e_1 k_0 + 2\zeta_{ew}^\theta e_1 k_1 + 2\zeta_{\sigma w}^\theta k_0 k_1 - 2\zeta_{\sigma e}^\theta p_0 e_1 + 2\zeta_{e\theta}^\theta \theta_1 e_1 \\
& - 2\zeta_{ew}^\theta p_1 e_1 - 2\zeta_{\sigma\sigma}^\theta p_0 k_0 + 2\zeta_{\sigma\theta}^\theta \theta_1 k_0 - 2\zeta_{\sigma w}^\theta p_1 k_0 - 2\zeta_{\sigma w}^\theta p_0 k_1 + 2\zeta_{\theta w}^\theta \theta_1 k_1 - 2\zeta_{ww}^\theta p_1 k_1 \\
& + [2\zeta_{v\theta}^\theta e'_0 + (2\zeta_{x\theta}^\theta - \xi_{xx})] \theta_1 - [2\zeta_{v\sigma}^\theta e'_0 + (2\zeta_{x\sigma}^\theta - \zeta_w^w)] p_0 - [2\zeta_{vw}^\theta e'_0 + (2\zeta_{xw}^\theta + \xi_t)] p_1 \\
& + (2\zeta_{ve}^\theta e'_0 + 2\zeta_{xe}^\theta) e_1 + [2\zeta_{v\sigma}^\theta e'_0 + (2\zeta_{x\sigma}^\theta - \zeta_v^w)] k_0 + [2\zeta_{vw}^\theta e'_0 + (2\zeta_{xw}^\theta + \xi_t)] k_1 \\
& - (\zeta_\theta^w + \eta_{xx}) \theta'_0 + \zeta_\sigma^w g'_0 + (\zeta_\theta^w - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_{vv}^\theta (e'_0)^2 + \zeta_w^\theta k_3 + \zeta_e^\theta e_2 \\
& + \zeta_\sigma^\theta e''_0 + (2\zeta_{xv}^\theta - \zeta_e^w) e'_0 - \zeta_\sigma^w f'_0 + (\zeta_\theta^w - \zeta_w^w - 2\xi_x + \eta_t) f'_1 + \zeta_w^\theta f_3 + (\zeta_{xx}^\theta - \zeta_t^w) = 0.
\end{aligned} \tag{5.18}$$

### 5.3 Case (a)

In this case, it is assumed that  $L(t, s) \neq 0$  and  $c(t, s) \neq q_1(t)L(t, s)$  for any function  $q_1(t)$ . According to Proposition 2 and definitions of the variables  $p_0, p_1$ , the variables  $\theta_1, \theta'_1, p_0$  and  $p_1$  can be taken arbitrary.

#### 5.3.1 Solving determining equations for PDE

The arbitrariness of  $\theta_1, \theta'_1, p_0$  and  $p_1$  allows us to split the determining equations (5.16) and (5.17) with respect to the variables  $\theta_1, p_0$  and  $p_1$ . The following overdetermined system of equations is obtained

$$\begin{aligned} \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\ \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad \zeta_\theta^v = \zeta_w^v = 0, \end{aligned} \quad (5.19)$$

$$\zeta_v^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_v^v - \zeta_\sigma^v - \eta_t + \xi_x = 0,$$

$$-\zeta_e^\sigma e_1 + (\zeta_e^v - \zeta_\sigma^v - \xi_t)e'_0 + (\zeta_\sigma^v + \eta_x)f'_0 - (\zeta_\sigma^v + \eta_x)g'_0 + (\zeta_t^v - \zeta_x^\sigma) = 0, \quad (5.20)$$

$$-(\zeta_e^v + \xi_t)e_1 + (\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)e'_0 + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 \quad (5.21)$$

$$+\zeta_\theta^e \theta'_0 - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 + (\zeta_t^e - \zeta_x^v) = 0.$$

By virtue of arbitrariness of  $e_0, \theta_0$  and  $e_1$ , equations (5.20)-(5.21) are simplified

$$\zeta_e^\sigma = 0, \quad \zeta_e^v + \xi_t = 0, \quad \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad (5.22)$$

$$\zeta_t^e - \zeta_x^v = 0, \quad \zeta_e^v - \zeta_\sigma^v - \xi_t = 0,$$

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)e'_0 + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 = 0, \quad (5.23)$$

$$\zeta_\theta^e \theta'_0 - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 = 0. \quad (5.24)$$

As noted, the property that  $\xi, \eta$  do not depend on the variables  $v, \sigma, e, \theta, w$ , reduces determining equation (5.13) to equation (5.18). Splitting equation

(5.18) with respect to  $\theta_1, \theta'_1, p_0$  and  $p_1$ , we derive the equations

$$\eta_x = 0, \quad \zeta_{\sigma\sigma}^\theta = \zeta_{\sigma\theta}^\theta = \zeta_{\sigma w}^\theta = 0, \quad \zeta_{\theta\theta}^\theta = \zeta_{\theta w}^\theta = 0, \quad \zeta_{ww}^\theta = 0, \quad (5.25)$$

$$2\zeta_{e\theta}^\theta e_1 + 2\zeta_{v\theta}^\theta e'_0 + (2\zeta_{x\theta}^\theta - \xi_{xx}) = 0,$$

$$2\zeta_{\sigma e}^\theta e_1 + 2\zeta_{v\sigma}^\theta e'_0 + (2\zeta_{x\sigma}^\theta - \zeta_v^w) = 0, \quad (5.26)$$

$$2\zeta_{ew}^\theta e_1 + 2\zeta_{vw}^\theta e'_0 + (2\zeta_{xw}^\theta + \xi_t) = 0,$$

$$\begin{aligned} & \zeta_v^\theta e'_1 + \zeta_{ee}^\theta e_1^2 + 2\zeta_{\sigma e}^\theta e_1 k_0 + 2\zeta_{ew}^\theta e_1 k_1 + (2\zeta_{ve}^\theta e'_0 + 2\zeta_{xe}^\theta) e_1 \\ & + [2\zeta_{v\sigma}^\theta e'_0 + (2\zeta_{x\sigma}^\theta - \zeta_v^w)] k_0 + [2\zeta_{vw}^\theta e'_0 + (2\zeta_{xw}^\theta + \xi_t)] k_1 - \zeta_\theta^w \theta'_0 \\ & + \zeta_\sigma^w g'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_\sigma^\theta e''_0 + (2\zeta_{xv}^\theta - \zeta_e^w) e'_0 - \zeta_\sigma^w f'_0 \\ & + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) f'_1 + \zeta_w^\theta f_3 + \zeta_w^\theta k_3 + \zeta_e^\theta e_2 + (\zeta_{xx}^\theta - \zeta_t^w) = 0. \end{aligned} \quad (5.27)$$

According to the arbitrariness of  $e_1$  and  $e'_0$ , equations (5.26) imply that

$$\zeta_{e\theta}^\theta = \zeta_{\sigma e}^\theta = \zeta_{ew}^\theta = 0, \quad \zeta_{v\theta}^\theta = \zeta_{v\sigma}^\theta = \zeta_{vw}^\theta = 0, \quad (5.28)$$

$$2\zeta_{x\theta}^\theta - \xi_{xx} = 0, \quad 2\zeta_{x\sigma}^\theta - \zeta_v^w = 0, \quad 2\zeta_{xw}^\theta + \xi_t = 0.$$

Then equation (5.27) can be split:

$$\zeta_v^\theta = 0, \quad \zeta_{ee}^\theta = 0, \quad \zeta_{xe}^\theta = 0, \quad \zeta_{xx}^\theta - \zeta_t^w = 0, \quad (5.29)$$

$$-\zeta_\theta^w \theta'_0 + \zeta_\sigma^w g'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta k_3 + \zeta_e^\theta e_2 \quad (5.30)$$

$$+ \zeta_\sigma^\theta e''_0 - \zeta_e^w e'_0 - \zeta_\sigma^w f'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) f'_1 + \zeta_w^\theta f_3 = 0.$$

In order to study equation (5.30), consider the initial data  $e_0(t) = 0$  for which the variables  $e''_0, e'_0, f'_0, f_1, f_2, f_3$  vanish. Hence, equation (5.30) is reduced to the equation

$$-\zeta_\theta^w \theta'_0 + \zeta_\sigma^w g'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0, \quad (5.31)$$

where the function  $\bar{e}_2(t)$  satisfies the equation

$$E\bar{e}_2(t) + \int_0^t G(t, s)\bar{e}_2(s)ds = g_2(t), \quad (5.32)$$

and the function  $\bar{k}_3(t)$  has the form

$$\bar{k}_3(t) = \bar{e}_2(t) + \int_0^t L(t, s)\bar{e}_2(s)ds. \quad (5.33)$$

Further splitting determining equations (5.23), (5.24) and (5.30) can be performed with respect to the variables which are associated with  $e_0$  and  $\theta_0$ . To this end, we consider two cases:  $L_t(t, s) \neq 0$  and  $L_t(t, s) = 0$ .

**Case:**  $L_t(t, s) \neq 0$

We divide this case into the following three subcases.

**1<sup>0</sup>. Case:**  $c_t(t, s) \neq q_2(t)L_t(t, s)$  for any function  $q_2(t)$ .

We can show that the variables  $\theta'_0$ ,  $g'_0$  and  $g'_1$  can be arbitrarily chosen. In fact, using proposition 2, we have that the variables  $\theta'_0$ ,  $\theta_0$ ,  $\int_0^t L_t(t, s)\theta_0(s)ds$ ,  $\int_0^t c_t(t, s)\theta_0(s)ds$  are functionally independent. Notice that

$$g'_0(t) = \theta'_0(t) + L(t, t)\theta_0(t) + \int_0^t L_t(t, s)\theta_0(s)ds,$$

and

$$g'_1(t) = \theta'_0(t) + c(t, t)\theta_0(t) + \int_0^t c_t(t, s)\theta_0(s)ds,$$

it is possible to show that the variables  $\theta'_0$ ,  $g'_0$  and  $g'_1$  are also functionally independent.

Therefore, we can split equation (5.24) with respect to  $\theta'_0$ ,  $g'_0$ ,  $g'_1$ :

$$\zeta_\sigma^e = \zeta_\theta^e = \zeta_w^e = 0, \quad (5.34)$$

Then, equation (5.23) becomes

$$\zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0. \quad (5.35)$$

Because of the property that the derivatives  $\theta'_0$ ,  $g'_0$ ,  $g'_1$  can be arbitrarily chosen, and the variables  $g_3$ ,  $\bar{e}_2$ ,  $\bar{k}_3$  only depend on  $g'_1$ , after splitting equation (5.31) with respect to  $\theta'_0$ ,  $g'_0$  and  $g'_1$ , we get

$$\zeta_\sigma^w = \zeta_\theta^w = 0, \quad (5.36)$$

$$(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \quad (5.37)$$

By virtue of the arbitrariness of  $g'_1$ , the variables  $g'_1$ ,  $g_2$  and  $g_3$  are also functionally independent in case (a). Because  $\bar{k}_3$  and  $\bar{e}_2$  are determined by  $g_2$ , equation (5.37) yields the equations

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0. \quad (5.38)$$

Substituting (5.36) and (5.38) into (5.30), we obtain

$$\zeta_\sigma^\theta = \zeta_e^w = 0. \quad (5.39)$$

Consequently, splitting determining equations (5.16) and (5.17), we obtain the following overdetermined system of equations

$$\begin{aligned} \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\ \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_e^\sigma = \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad \zeta_\sigma^e = \zeta_\theta^e = \zeta_w^e = 0, \quad \zeta_e^v + \xi_t = 0, \\ \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \quad \zeta_e^e - \zeta_\sigma^v + \eta_x = 0, \\ \zeta_e^v - \zeta_\sigma^\sigma - \xi_t = 0, \quad \zeta_v^v - \zeta_\sigma^\sigma - \eta_t + \xi_x = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0. \end{aligned} \quad (5.40)$$

Splitting determining equations (5.18), we have

$$\begin{aligned}\xi_t = 0, \quad \eta_x = 0, \quad \zeta_v^\theta = \zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_{\theta\theta}^\theta = 0, \\ \zeta_v^w = \zeta_\sigma^w = \zeta_e^w = \zeta_\theta^w = 0, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = 0, \\ \zeta_{xx}^\theta - \zeta_t^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w + 2\xi_x + \eta_t = 0,\end{aligned}\tag{5.41}$$

Integrating the overdetermined system of equations (5.40) and (5.41), we obtain

$$\begin{aligned}\xi = c_1x + c_2, \quad \eta = c_3t + c_4, \quad \zeta^v = -v(c_1 - c_5) + \lambda_{xt}, \\ \zeta^\sigma = -\sigma(c_3 - c_5) + \lambda_{tt}, \quad \zeta^e = -e(2c_1 - c_3 - c_5) + \lambda_{xx}. \\ \zeta^\theta = c_6\theta + \mu_t, \quad \zeta^w = (c_6 - 2c_1 + c_3)w + \mu_{xx}.\end{aligned}\tag{5.42}$$

Here  $c_i$ , ( $i = 1, 2, \dots, 6$ ) are arbitrary constants and  $\lambda = \lambda(t, x)$ ,  $\mu = \mu(t, x)$  are arbitrary functions of two arguments.

**2<sup>0</sup>. Case:**  $c_t(t, s) = q_2(t)L_t(t, s)$  for some function  $q_2(t)$  but there is no function  $h_2(t)$  such that  $G_t(t, s) = h_2(t)L_t(t, s)$ .

For this subcase, using Proposition 2, we can verify that the variables  $e'_0$ ,  $f'_0$  and  $f'_1$  are functionally independent. Splitting equation (5.23) with respect to  $e'_0$ ,  $f'_0$ ,  $f'_1$  and simplifying equation (5.24), we derive that the solution of determining equations (5.16) and (5.17) is the same as in the previous case (5.40).

Using Proposition 1 for solving equation (5.30), the condition  $L_t(t, s) \neq 0$  and the arbitrariness of  $\theta_0(t)$  imply that the variables  $\theta'_0$ ,  $\theta_0$ ,  $\int_0^t L_t(t, s)\theta_0(s)ds$  are functionally independent. Notice that

$$g'_0(t) = \theta'_0(t) + L(t, t)\theta_0(t) + \int_0^t L_t(t, s)\theta_0(s)ds,$$

and

$$g'_1(t) = \theta'_0(t) + c(t, t)\theta_0(t) + q_2(t) \int_0^t L_t(t, s)\theta_0(s)ds.$$

The dependence of the variables  $\theta'_0$ ,  $g'_0$ ,  $g'_1$  is determined by the coefficients  $q_2(t)$  and  $c(t, t)$ . In fact, we have the following relations.

If  $q_2(t) = 0$  and  $c(t, t) \neq 0$ , then the variables  $\theta'_0$ ,  $g'_0$  and  $g'_1$  are still functionally independent. This means that equations (5.41) are still valid.

If  $q_2(t) = 0$  and  $c(t, t) = 0$ , then  $\theta'_0 = g'_1$ , and substituting this relation into equation (5.31) and splitting it with respect to  $g'_0$ ,  $g'_1$ , system (5.41) is again derived.

Now assume that  $q_2(t) \neq 0$ . It is convenient to introduce

$$l(t) = \frac{1}{q_2(t)}.$$

The relation between  $g'_0$  and  $g'_1$  is

$$g'_0(t) = (1 - l(t))\theta'_0(t) + [L(t, t) - l(t)c(t, t)]\theta_0(t) + l(t)g'_1(t).$$

Substituting this relation into equation (5.31), we get that

$$\begin{aligned} & [\zeta_\sigma^w - \zeta_\theta^w - l(t)\zeta_\sigma^w]\theta'_0 + \zeta_\sigma^w[L(t, t) - l(t)c(t, t)]\theta_0 + \\ & [(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l(t)\zeta_\sigma^w]g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta = 0, \end{aligned} \quad (5.43)$$

Splitting equation (5.43) with respect to  $\theta'_0$ ,  $\theta_0$  and  $g'_1$ , we have

$$\zeta_\sigma^w[L(t, t) - l(t)c(t, t)] = 0, \quad (5.44)$$

$$\zeta_\sigma^w - \zeta_\theta^w - l(t)\zeta_\sigma^w = 0, \quad (5.45)$$

$$[(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l(t)\zeta_\sigma^w]g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \quad (5.46)$$

Furthermore, splitting equation (5.46) with respect to  $g'_1$ ,  $g_2$  and  $g_3$ , we find

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l(t)\zeta_\sigma^w = 0, \quad (5.47)$$

Equations (5.45) and (5.47) lead equation (5.30) to the equation

$$\zeta_\sigma^\theta e_0'' - \zeta_e^w e_0' - \zeta_\sigma^w f_0' - l(t)\zeta_\sigma^w f_1' = 0. \quad (5.48)$$

Notice that

$$f_0'(t) = Ee_0'(t) + G(t, t)e_0(t) + \int_0^t G_t(t, s)e_0(s)ds,$$

$$f_1'(t) = e_0'(t) + L(t, t)e_0(t) + \int_0^t L_t(t, s)e_0(s)ds.$$

Because of  $G_t(t, s) \neq h_2(t)L_t(t, s)$  for any function  $h_2(t)$ , the variables  $e_0''$ ,  $e_0'$ ,  $f_0'$  and  $f_1'$  are functionally independent. This means that equation (5.48) can be split:

$$\zeta_\sigma^\theta = \zeta_e^w = \zeta_\sigma^w = 0. \quad (5.49)$$

From equations (5.45) and (5.47), it follows that

$$\zeta_\theta^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0.$$

Therefore, we also obtain system (5.41).

Consequently, because systems (5.40) and (5.41) are still valid, the coefficients  $\xi, \eta, \zeta^v, \zeta^\sigma, \zeta^e, \zeta^\theta$  and  $\zeta^w$  of the infinitesimal generator have form (5.42).

**3<sup>0</sup>. Case:**  $c_t(t, s) = q_2(t)L_t(t, s)$  and  $G_t(t, s) = h_2(t)L_t(t, s)$  for some functions  $q_2(t), h_2(t)$ .

For convenience, we introduce the functions

$$\bar{f}(t) = \int_0^t L_t(t, s)e_0(s)ds, \quad \bar{g}(t) = \int_0^t L_t(t, s)\theta_0(s)ds. \quad (5.50)$$

Then

$$f_0' = Ee_0' + G(t, t)e_0 + h_2\bar{f}, \quad f_1' = e_0' + L(t, t)e_0 + \bar{f}, \quad (5.51)$$

$$g_0' = \theta_0' + L(t, t)\theta_0 + \bar{g}, \quad g_1' = \theta_0' + c(t, t)\theta_0 + q_2\bar{g}.$$



Substituting these expressions into (5.23) and (5.24), they reduce to the equations

$$\begin{aligned} & [(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + E\zeta_\sigma^e + \zeta_w^e]e'_0 \\ & + [G(t, t)\zeta_\sigma^e + L(t, t)\zeta_w^e]e_0 + (h_2\zeta_\sigma^e + \zeta_w^e)\bar{f} = 0, \end{aligned} \quad (5.52)$$

$$(\zeta_\theta^e - \zeta_\sigma^e + \zeta_w^e)\theta'_0 - [L(t, t)\zeta_\sigma^e - c(t, t)\zeta_w^e]\theta_0 - (\zeta_\sigma^e - q_2\zeta_w^e)\bar{g} = 0. \quad (5.53)$$

By virtue of  $L_t(t, s) \neq 0$ , the variables  $e'_0, e_0, \bar{f}$  are functionally independent, and the variables  $\theta'_0, \theta_0, \bar{g}$  are also functionally independent. Splitting equations (5.52) and (5.53) with respect to  $e'_0, e_0, \bar{f}$  and  $\theta'_0, \theta_0, \bar{g}$ , respectively, we obtain that

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + E\zeta_\sigma^e + \zeta_w^e = 0, \quad \zeta_\theta^e - \zeta_\sigma^e + \zeta_w^e = 0, \quad (5.54)$$

$$\zeta_\sigma^e - q_2\zeta_w^e = 0, \quad h_2\zeta_\sigma^e + \zeta_w^e = 0, \quad (5.55)$$

$$G(t, t)\zeta_\sigma^e + L(t, t)\zeta_w^e = 0, \quad L(t, t)\zeta_\sigma^e - c(t, t)\zeta_w^e = 0.$$

Notice that system (5.55) consists of a homogeneous linear equations for  $\zeta_\sigma^e$  and  $\zeta_w^e$ . it is natural to consider equations (5.55) in matrix form

$$A \begin{pmatrix} \zeta_\sigma^e \\ \zeta_w^e \end{pmatrix} = 0,$$

where

$$A = \begin{pmatrix} 1 & -q_2(t) \\ h_2(t) & 1 \\ G(t, t) & L(t, t) \\ L(t, t) & -c(t, t) \end{pmatrix}.$$

If  $\text{rank}(A) = 2$ , then system (5.55) has only the trivial solution, that is

$$\zeta_\sigma^e = \zeta_w^e = 0.$$

It follows from equations (5.54) that

$$\zeta_\theta^e = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0.$$

This means that system (5.40) is also obtained.

If  $\text{rank}(A) = 1$ , then equations (5.54) and (5.55) yield:

$$\zeta_\sigma^e = q_2 \zeta_w^e, \quad \zeta_\theta^e = (q_2 - 1) \zeta_w^e, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = -(E q_2 + 1) \zeta_w^e. \quad (5.56)$$

Therefore, the determining equations (5.16) and (5.17) can be split to the following overdetermined system of equations

$$\begin{aligned} \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\ \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_e^\sigma = \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad \zeta_\sigma^e = q_2 \zeta_w^e, \quad \zeta_\theta^e = (q_2 - 1) \zeta_w^e, \\ \zeta_\sigma^v + \xi_t = 0, \quad \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \\ \zeta_e^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_e^v - \zeta_\sigma^v - \xi_t = 0, \\ \zeta_v^v - \zeta_\sigma^v - \eta_t + \xi_x = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = -(E q_2 + 1) \zeta_w^e. \end{aligned} \quad (5.57)$$

For studying equation (5.30), notice that equations (5.44), (5.45), (5.47) and (5.48) are still valid in this case. By substitution of expressions (5.51) into equation (5.48) we obtain that

$$\begin{aligned} \zeta_\sigma^\theta e_0'' - [\zeta_e^w + (E + l(t)) \zeta_\sigma^w] e_0' \\ - \zeta_\sigma^w [G(t, t + l(t)) L(t, t)] e_0 - \zeta_\sigma^w (h_2(t) + l(t)) \bar{f} = 0. \end{aligned} \quad (5.58)$$

Splitting this equation with respect to  $e_0''$ ,  $e_0'$ ,  $e_0$  and  $\bar{f}$ , we have the equations

$$\zeta_\sigma^\theta = 0,$$

$$\zeta_e^w + (E + l(t))\zeta_\sigma^w = 0, \quad (5.59)$$

$$\zeta_\sigma^w[G(t, t + l(t)L(t, t))] = 0, \quad \zeta_\sigma^w(h_2(t) + l(t)) = 0. \quad (5.60)$$

Equations (5.44) and (5.60) imply that if  $\text{rank}(A) = 2$ , then  $\zeta_\sigma^w = 0$ . From equations (5.45) (5.47) and (5.59), it follows that

$$\zeta_e^w = \zeta_\theta^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0.$$

That is, system (5.41) is still valid for the present case.

If  $\text{rank}(A) = 1$ , then  $h_2(t) = -l(t)$ . This leads to the equations

$$\zeta_e^w = (h_2 - E)\zeta_\sigma^w, \quad \zeta_w^w = (1 + h_2)\zeta_\sigma^w, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = h_2\zeta_\sigma^w.$$

Therefore, we obtain

$$\begin{aligned} \xi_t = 0, \quad \eta_x = 0, \quad \zeta_v^\theta = \zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_{\theta\theta}^\theta = 0, \\ \zeta_v^w = 0, \quad \zeta_e^w = (h_2 - E)\zeta_\sigma^w, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = 0, \quad \zeta_{xx}^\theta - \zeta_t^w = 0, \\ \zeta_\theta^w = (1 + h_2)\zeta_\sigma^w, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = h_2\zeta_\sigma^w. \end{aligned} \quad (5.61)$$

Summarizing, we have the following results:

(a) If  $\text{rank}(A) = 2$ , then the determining equations (5.16)-(5.18) can be split to the system of equations (5.40) and (5.41). Moreover, the general solution of the system of equations (5.40) and (5.41) is the system of equations (5.42).

(b) If  $\text{rank}(A) = 1$ , then the overdetermined system of equations (5.57) and (5.61) are obtained. We can show that in this case  $q_2' \neq 0$ . Indeed, if  $q_2' = 0$ , that is,  $q_2(t)$  is constant, say  $\alpha$ , then  $h_2(t)$  is constant and  $c_t(t, s) = \alpha L_t(t, s)$ . Hence, the function  $c(t, s)$  has the form

$$c(t, s) = \alpha L(t, s) + m(s),$$

for some function  $m(s)$ . Because of  $\text{rank}(A) = 1$ , we have the relation  $c(t, t) = \alpha L(t, t)$ , which implies that  $m(s) = 0$ . Thus

$$c(t, s) = \alpha L(t, s),$$

which contradicts the assumptions. As  $q_2' \neq 0$ , the general solution of the system of equations (5.57) and (5.61) is the system of equations (5.42).

In other words, the system of equations (5.42) constitutes a solution of the determining equations (5.16)-(5.18) for the present case.

**Case:**  $L_t(t, s) = 0$

Since  $L_t(t, s) = 0$  (i.e.  $L(t, s) = L(s)$ ), the variables  $f_0'$ ,  $f_1'$ ,  $g_0'$  and  $g_1'$  can be written in the forms

$$\begin{aligned} f_0'(t) &= Ee_0'(t) + G(t, t)e_0(t) + \tilde{f}(t), & f_1'(t) &= e_0'(t) + L(t)e_0(t), \\ g_0'(t) &= \theta_0'(t) + L(t)\theta_0(t), & g_1'(t) &= \theta_0'(t) + c(t, t)\theta_0(t) + \tilde{g}(t), \end{aligned}$$

where

$$\tilde{f}(t) = \int_0^t G_t(t, s)e_0(s)ds, \quad \tilde{g}(t) = \int_0^t c_t(t, s)\theta_0(s)ds.$$

Substituting these expressions into equations (5.23) and (5.24), they are rewritten in the forms

$$[(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + E\zeta_\sigma^e + \zeta_w^e]e_0' + [G(t, t)\zeta_\sigma^e + L(t)\zeta_w^e]e_0 + \zeta_\sigma^e\tilde{f} = 0, \quad (5.62)$$

$$(\zeta_\theta^e - \zeta_\sigma^e + \zeta_w^e)\theta_0' - [L(t)\zeta_\sigma^e - c(t, t)\zeta_w^e]\theta_0 + \zeta_w^e\tilde{g} = 0, \quad (5.63)$$

and equation (5.31) becomes

$$\begin{aligned} &(-\zeta_\theta^w + \zeta_\sigma^w)\theta_0' + \zeta_\sigma^w L(t)\theta_0 \\ &+ (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g_1' + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \end{aligned} \quad (5.64)$$

For studying equations (5.62)-(5.64), we also divide this case into three subcases as follows.

**1<sup>0</sup>. Case:**  $c_t(t, s) \neq 0$ .

Notice that the variables  $\theta'_0$ ,  $\theta_0$ ,  $\tilde{g}$  are functionally independent, equation (5.63) can be split with respect to  $\theta'_0$ ,  $\theta_0$ ,  $\tilde{g}$  to the three equations

$$\zeta_w^e = 0, \quad L(t)\zeta_\sigma^e = 0, \quad \zeta_\theta^e - \zeta_\sigma^e = 0,$$

Since  $L(t) \neq 0$ , then  $\zeta_\sigma^e = 0$ . So we find

$$\zeta_\sigma^e = \zeta_\theta^e = \zeta_w^e = 0,$$

which lead equation (5.62) to the equation

$$\zeta_e^e - \zeta_v^e - \eta_t + \xi_x = 0.$$

Finally, we also derive that system (5.40).

Since the variables  $g_3$ ,  $\bar{k}_3$ ,  $\bar{e}_2$  only depend on  $g'_1$ , splitting equation (5.64) with respect to  $\theta'_0$ ,  $\theta_0$ ,  $g'_1$ , we get

$$\zeta_\sigma^w - \zeta_\theta^w = 0, \quad L(t)\zeta_\sigma^w = 0, \tag{5.65}$$

$$(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0, \tag{5.66}$$

Equations (5.65) imply that

$$\zeta_\sigma^w = \zeta_\theta^w = 0. \tag{5.67}$$

For splitting equation (5.66), notice that the variables  $g'_1$ ,  $g_2$ ,  $g_3$  can be arbitrarily chosen and the variables  $\bar{k}_3$ ,  $\bar{e}_2$  are only determined by  $g_2$ . Splitting (5.66) with respect to  $g'_1$ ,  $g_2$ ,  $g_3$ , we derive

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\theta^\theta - \zeta_w^w + 2\xi_x - \eta_t = 0, \tag{5.68}$$

Equations (5.67) and (5.68) lead (5.30) to the equations

$$\zeta_\sigma^\theta = \zeta_e^w = 0.$$

That means that the system of equations (5.41) is also established.

As a result of the system of equations (5.40) and (5.41), equations (5.42) also constitute a solution of the determining equations (5.16)-(5.18) in the present case.

**2<sup>0</sup>. Case:**  $c_t(t, s) = 0$ , but  $G_t(t, s) \neq 0$ .

Similar to the way of solving equations (5.62) and (5.63) for the previous case, splitting equation (5.62) with respect to  $e'_0$ ,  $e_0$ ,  $\tilde{f}$ , and reducing equation (5.63), we also get that system (5.40).

Since the condition  $c_t(t, s) = 0$ , (i.e.  $c(t, s) = c(s)$ ) implies that  $\tilde{g}$  vanishes, then  $\theta'_0 = g'_1 - c(t)\theta_0$ . Because of this relation and the arbitrariness of  $\theta_0$ ,  $g'_1$ , equation (5.64) can be split to the equations

$$L(t)\zeta_\sigma^w + c(t)(\zeta_\theta^w - \zeta_\sigma^w) = 0, \quad (5.69)$$

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\sigma^w - \zeta_\theta^w + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) = 0. \quad (5.70)$$

Hence, equation (5.30) becomes

$$\zeta_\sigma^\theta e''_0 - \zeta_e^w e'_0 - \zeta_\sigma^w f'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) f'_1 = 0. \quad (5.71)$$

By virtue of the relations  $G_t(t, s) \neq 0$ ,  $L(t) \neq 0$  and Proposition 1, it is possible to show that the variables  $e''_0$ ,  $e'_0$ ,  $f'_0$ ,  $f'_1$  can be arbitrarily chosen. This means that we can split equation (5.71) with respect to  $e''_0$ ,  $e'_0$ ,  $f'_0$ ,  $f'_1$ . Splitting it, we obtain

$$\zeta_\sigma^\theta = \zeta_e^w = \zeta_\sigma^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0.$$

From the latter equations and equation (5.69), it follows that  $\zeta_\theta^w = 0$ . That is,

system (5.41) is also established.

In other words, for this case, equations (5.42) form a solution of the determining equations (5.16)-(5.18).

**3<sup>0</sup>.Case:**  $c_t(t, s) = 0$  and  $G_t(t, s) = 0$ .

For this case, we have that  $G(t, s) = G(s)$  and  $\tilde{f}, \tilde{g}$  vanish. Splitting equation (5.62) and (5.63) with respect to  $e'_0, e_0$ , and  $\theta'_0, \theta_0$ , respectively, we find that the relations

$$G(t)\zeta_\sigma^e + L(t)\zeta_w^e = 0, \quad L(t)\zeta_\sigma^e - c(t)\zeta_w^e = 0, \quad (5.72)$$

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + E\zeta_\sigma^e + \zeta_w^e = 0, \quad \zeta_\theta^e - \zeta_\sigma^e + \zeta_w^e = 0, \quad (5.73)$$

Equations (5.72) consists of a homogeneous linear equations for  $\zeta_\sigma^e$  and  $\zeta_w^e$ , consider its matrix form

$$B \begin{pmatrix} \zeta_\sigma^e \\ \zeta_w^e \end{pmatrix} = 0,$$

where

$$B = \begin{pmatrix} G(t) & L(t) \\ L(t) & -c(t) \end{pmatrix}.$$

If  $\text{rank}(B) = 2$ , (i.e.  $L^2(t) + c(t)G(t) \neq 0$ ), then the solution of equations (5.72) is

$$\zeta_\sigma^e = \zeta_w^e = 0.$$

From this solution and equations (5.73), it follows that equations (5.40) are still valid.

If  $\text{rank}(B) = 1$ , then  $L^2(t) + c(t)G(t) = 0$ , equations (5.72) and (5.73) imply that the relation

$$\zeta_\sigma^e = r\zeta_w^e, \quad \zeta_\theta^e = (r-1)\zeta_w^e, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = -(Er+1)\zeta_w^e,$$

where

$$r(t) = \frac{c(t)}{L(t)}.$$

Therefore, we have the following overdetermined system of equations

$$\begin{aligned} \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\ \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_e^\sigma = \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad \zeta_\sigma^e = r\zeta_w^e, \quad \zeta_\theta^e = (r-1)\zeta_w^e, \\ \zeta_v^e + \xi_t = 0, \quad \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \\ \zeta_e^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_e^v - \zeta_\sigma^v - \xi_t = 0, \\ \zeta_v^v - \zeta_\sigma^v - \eta_t + \xi_x = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = -(Er+1)\zeta_w^e. \end{aligned} \quad (5.74)$$

For studying equation (5.64), notice that equations (5.69)-(5.71) are still valid in this case, and the variables  $f'_0, f'_1$  have the forms

$$f'_0 = Ee'_0 + G(t)e_0, \quad f'_1 = e'_0 + L(t)e_0.$$

Substituting these expressions into equation (5.71), and splitting it with respect to  $e''_0, e'_0, e_0$ , we get that

$$\zeta_\sigma^\theta = 0,$$

$$G(t)\zeta_\sigma^w - L(t)(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) = 0, \quad (5.75)$$

$$(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) - \zeta_e^w - E\zeta_\sigma^w = 0. \quad (5.76)$$

From equations (5.69) and (5.70), it follows that

$$\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = \zeta_\theta^w - \zeta_\sigma^w, \quad (5.77)$$

$$L(t)\zeta_\sigma^w + c(t)(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) = 0. \quad (5.78)$$

If  $\text{rank}(B) = 2$ , then the homogeneous linear equations (5.75) and (5.78)



for  $\zeta_\sigma^w$  and  $\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t$  only have the trivial solution, that is

$$\zeta_\sigma^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0.$$

Moreover, equations (5.76) and (5.77) become

$$\zeta_e^w = \zeta_\theta^w = 0.$$

This means that system (5.41) is also obtained.

If  $\text{rank}(B) = 1$ , then  $L^2(t) + c(t)G(t) = 0$ , and equations (5.75), (5.76), (5.77) imply the equations

$$\zeta_\theta^\theta - \zeta_w^w + 2\xi_x - \eta_t = k\zeta_\sigma^w, \quad \zeta_e^w = (k - E)\zeta_\sigma^w, \quad \zeta_\theta^w = (k + 1)\zeta_\sigma^w,$$

where

$$k(t) = \frac{G(t)}{L(t)} = -\frac{1}{r(t)}.$$

Therefore, we obtain the following overdetermined system of equations for solving determining equation (5.18):

$$\xi_t = 0, \quad \eta_x = 0, \quad \zeta_v^\theta = \zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_{\theta\theta}^\theta = 0,$$

$$\zeta_v^w = 0, \quad \zeta_e^w = (k - E)\zeta_\sigma^w, \quad \zeta_\theta^w = (1 + k)\zeta_\sigma^w, \quad (5.79)$$

$$2\zeta_{x\theta}^\theta - \xi_{xx} = 0, \quad \zeta_{xx}^\theta - \zeta_t^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w + 2\xi_x - \eta_t = k\zeta_\sigma^w.$$

If  $r' = 0$ , then  $r(t)$  is constant (say  $\gamma$ ), we have  $c(s) = \gamma L(s)$  which contradicts the assumptions. Hence, we can assume that  $r' \neq 0$ . The general solution of the overdetermined system of equations (5.74) and (5.79) is the system of equations (5.42).

### 5.3.2 Solving determining equations for IDE

We now study the remaining determining equations (5.14) and (5.15) which are related with the integral parts of system (5.1). From equations (5.3), it follows that at point  $x = x_0$

$$W^\sigma = \zeta^\sigma - \xi v'_0 - \eta(f'_0 - g'_0), \quad W^e = \zeta^e - \xi e_1 - \eta e'_0,$$

$$W^\theta = \zeta^\theta - \xi \theta_1 - \eta \theta'_0, \quad W^w = \zeta^w - \xi(k_1 + p_1) - \eta(f'_1 + g'_1).$$

Notice that  $\xi$  does not depend on  $t$  and the relation (5.5), thus the determining equation (5.14) reduce to the equation

$$\begin{aligned} & \zeta^\sigma - E\zeta^e + \zeta^\theta - \int_0^t G(t, s)\zeta^e(s)ds + \int_0^t L(t, s)\zeta^\theta(s)ds \\ & - \eta(f'_0 - g'_0) + E\eta e'_0 + \int_0^t G(t, s)\eta(s)e'_0(s)ds \\ & - \eta\theta'_0 - \int_0^t L(t, s)\eta(s)\theta'_0(s)ds = 0. \end{aligned} \quad (5.80)$$

Using the expression

$$\begin{aligned} f'_0 - g'_0 &= Ee'_0 - \theta'_0 + G(t, t)e_0 \\ & - L(t, t)\theta_0 + \int_0^t G_t(t, s)e_0(s)ds - \int_0^t L_t(t, s)\theta_0(s)ds, \end{aligned}$$

and integrating by parts for  $\int_0^t G(t, s)\eta(s)e'_0(s)ds$ ,  $\int_0^t L(t, s)\eta(s)\theta'_0(s)ds$ , determining equation (5.80) can be rewritten in the form

$$\begin{aligned} & \zeta^\sigma - E\zeta^e + \zeta^\theta - \int_0^t G(t, s)\zeta^e(s)ds + \int_0^t L(t, s)\zeta^\theta(s)ds \\ & - G(t, 0)\eta(0)e_0(0) - \int_0^t G(t, s)\eta_t(s)e_0(s)ds - \int_0^t Z_1(t, s)e_0(s)ds \\ & + L(t, 0)\eta(0)\theta_0(0) + \int_0^t L(t, s)\eta_t(s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0. \end{aligned} \quad (5.81)$$

where

$$Z_1(t, s) = G_t(t, s)\eta(t) + G_s(t, s)\eta(s), \quad (5.82)$$

$$Z_2(t, s) = L_t(t, s)\eta(t) + L_s(t, s)\eta(s).$$

Similarly, determining equation (5.15) can be reduced to the equation

$$\begin{aligned} & \zeta^w - \zeta^e - \zeta^\theta - \int_0^t L(t, s)\zeta^e(s)ds - \int_0^t c(t, s)\zeta^\theta(s)ds \\ & - L(t, 0)\eta(0)e_0(0) - \int_0^t L(t, s)\eta_t(s)e_0(s)ds - \int_0^t Z_2(t, s)e_0(s)ds \\ & - c(t, 0)\eta(0)\theta_0(0) - \int_0^t c(t, s)\eta_t(s)\theta_0(s)ds - \int_0^t Z_3(t, s)\theta_0(s)ds = 0, \end{aligned} \quad (5.83)$$

where

$$Z_3(t, s) = c_t(t, s)\eta(t) + c_s(t, s)\eta(s). \quad (5.84)$$

By substitution of equations (5.42) into equation (5.81), we obtain that

$$\begin{aligned} & \lambda_{tt} - E\lambda_{xx} + \mu_t - \int_0^t G(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds \\ & + 2E(c_1 - c_3)e_0 - c_4G(t, 0)e_0(0) + (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\ & + (2c_1 - 3c_3) \int_0^t G(t, s)e_0(s)ds - \int_0^t Z_1(t, s)e_0(s)ds \\ & + (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0. \end{aligned} \quad (5.85)$$

Here the relation

$$\sigma_0 = Ee_0 + \int_0^t G(t, s)e_0(s)ds - \theta_0 - \int_0^t L(t, s)\theta_0(s)ds,$$

is used.

Since equation (5.85) has to be satisfied for any initial functions  $e_0(t)$  and  $\theta_0(t)$ , choosing initial functions  $e_0(t) = 0$  and  $\theta_0(t) = 0$ , equation (5.85) becomes

$$\lambda_{tt} - E\lambda_{xx} + \mu_t - \int_0^t G(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds = 0. \quad (5.86)$$

If we choose the initial function  $\theta_0(t) = 0$ , then equation (5.85) yields:

$$\begin{aligned} & 2E(c_1 - c_3)e_0 - c_4G(t, 0)e_0(0) \\ & + (2c_1 - 3c_3) \int_0^t G(t, s)e_0(s)ds - \int_0^t Z_1(t, s)e_0(s)ds = 0. \end{aligned} \quad (5.87)$$

Finally, equation (5.85) reduces to the equation

$$\begin{aligned} & (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\ & + (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0. \end{aligned} \quad (5.88)$$

For further study, it is necessary to consider two cases:  $G(t, s) \neq 0$  and  $G(t, s) = 0$ .

**Case:**  $G(t, s) \neq 0$

If  $G(t, s) \neq 0$ , then we can derive that there exists a function  $K_1(t)$  such that

$$Z_1(t, s) = K_1(t)G(t, s). \quad (5.89)$$

In fact, consider the initial function

$$e_0(s) = a_1 + a_2s + s(t - s)[a_3(t - s)^{n_1} + a_4(t - s)^{n_2}].$$

Then we have

$$\begin{aligned} e_0(0) &= a_1, & e_0(t) &= a_1 + a_2t, \\ \int_0^t G(t, s)e_0(s)ds &= a_1 \int_0^t G(t, s)ds + a_2 \int_0^t sG(t, s)ds \\ &+ a_3 \int_0^t s(t - s)^{n_1+1}G(t, s)ds + a_4 \int_0^t s(t - s)^{n_2+1}G(t, s)ds, \\ \int_0^t Z_1(t, s)e_0(s)ds &= a_1 \int_0^t Z_1(t, s)ds + a_2 \int_0^t sZ_1(t, s)ds \\ &+ a_3 \int_0^t s(t - s)^{n_1+1}Z_1(t, s)ds + a_4 \int_0^t s(t - s)^{n_2+1}Z_1(t, s)ds. \end{aligned}$$

If there exist numbers  $n_i, (i = 1, 2)$  such that the determinant

$$\begin{aligned} \Delta_2 = & \left( \int_0^t s(t-s)^{n_1+1} G(t,s) ds \right) \left( \int_0^t s(t-s)^{n_2+1} Z_1(t,s) ds \right) \\ & - \left( \int_0^t s(t-s)^{n_2+1} G(t,s) ds \right) \left( \int_0^t s(t-s)^{n_1+1} Z_1(t,s) ds \right) \end{aligned}$$

is not equal to zero, then for the given values  $\int_0^t Z_1(t,s)e_0(s)ds, \int_0^t G(t,s)e_0(s)ds, e_0(t), e_0(0)$ , we can solve the latter four equations with respect to the coefficients  $a_1, a_2, a_3, a_4$ . Thus, the variables  $e_0(0), e_0(t), \int_0^t G(t,s)e_0(s)ds, \int_0^t Z_1(t,s)e_0(s)ds$  are functionally independent. This means that we can split equation (5.87) with respect to them. Splitting equation (5.87), we obtain contradictory relations. Hence,  $\Delta_2 = 0$  for all numbers  $n_1$  and  $n_2$ . By virtue of  $G(t,s) \neq 0$  we obtain that there exists a function  $K_1(t)$  such that  $Z_1(t,s) = K_1(t)G(t,s)$ .

From this relation, equation (5.87) is rewritten in the form

$$2E(c_1 - c_3)e_0 - c_4G(t,0)e_0(0) + (2c_1 - 3c_3 - K_1(t)) \int_0^t G(t,s)e_0(s)ds = 0. \quad (5.90)$$

Splitting (5.90) with respect to  $e_0(0), e_0(t), \int_0^t G(t,s)e_0(s)ds$ , we obtain

$$c_1 = c_3, \quad K_1 = -c_3, \quad (5.91)$$

$$c_4G(t,0) = 0. \quad (5.92)$$

From equations (5.89) and (5.92) we derive that  $c_4 = 0$ . Indeed, if  $c_4 \neq 0$ , then by virtue of uniqueness of the solution of Cauchy problem of equation (5.89) with the initial data  $G(t,0) = 0$ , we get that  $G(t,s) = 0$ , which contradicts the assumption.

Thus, equation (5.89) becomes

$$c_3[tG_t(t,s) + sG_s(t,s) + G(t,s)] = 0.$$

The general solution of the equation

$$tG_t(t, s) + sG_s(t, s) + G(t, s) = 0$$

has the form  $G(t, s) = \frac{1}{t}R(\frac{s}{t})$ . The kernels of this type are excluded from the study, because they have a singularity at the time  $t = 0$ . Hence

$$c_3 = 0.$$

From the equalities  $c_3 = c_4 = 0$ , equation (5.88) reduces to the equation

$$(c_6 - c_5)[\theta_0 + \int_0^t L(t, s)\theta_0(s)ds] = 0.$$

Notice that this equation has to be satisfied for any initial function  $\theta_0(t)$ . This is only possible if

$$c_5 = c_6.$$

**Case:**  $G(t, s) = 0$

If  $G(t, s) = 0$ , then  $L(t, s) \neq 0$ . Similar to the previous case ( $G(t, s) \neq 0$ ) we have that there exists a function  $K_2(t)$  such that

$$Z_2(t, s) = K_2(t)L(t, s). \quad (5.93)$$

Hence, equation (5.88) is rewritten in the form

$$\begin{aligned} & (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\ & + (2c_3 - c_5 + c_6 + K_2(t)) \int_0^t L(t, s)\theta_0(s)ds = 0. \end{aligned} \quad (5.94)$$

Splitting equation (5.94) with respect to  $\theta_0$ ,  $\theta_0(0)$  and  $\int_0^t L(t, s)\theta_0(s)ds$ , we obtain

$$c_3 = c_5 - c_6, \quad K_2 = -c_3, \quad c_4L(t, 0) = 0. \quad (5.95)$$

Similarly to the previous case, we can get that  $c_3 = c_4 = 0$ , and equation (5.87) becomes

$$c_1[Ee_0 + \int_0^t G(t, s)e_0(s)ds] = 0,$$

which implies that  $c_1 = 0$ .

In other words, in both cases we derive that

$$c_1 = c_3 = c_4 = 0, \quad c_5 = c_6.$$

Substituting these equalities and system (5.42) into determining equation (5.83), it can be reduced to the equation

$$\mu_{xx} - \lambda_{xx} - \mu_t - \int_0^t L(t, s)\lambda_{xx}(s)ds - \int_0^t c(t, s)\mu_t(s)ds = 0. \quad (5.96)$$

Thus, the components of the infinitesimal generator are as follows

$$\xi = c_2, \quad \eta = 0, \quad \zeta^v = c_6v + \lambda_{xt}, \quad \zeta^\sigma = c_6\sigma + \lambda_{tt}, \quad (5.97)$$

$$\zeta^e = c_6e + \lambda_{xx}, \quad \zeta^\theta = c_6\theta + \mu_t, \quad \zeta^w = c_6w + \mu_{xx},$$

Therefore, we obtain that the symmetry groups of equations (5.1) correspond to the Lie algebra  $L_3$  with generators

$$X_1 = \partial_x,$$

$$X_2 = v\partial_v + \sigma\partial_\sigma + e\partial_e + \theta\partial_\theta + w\partial_w, \quad (5.98)$$

$$X_3 = \lambda_{tx}\partial_v + \lambda_{tt}\partial_\sigma + \lambda_{xx}\partial_e + \mu_t\partial_\theta + \mu_{xx}\partial_w,$$

where  $\lambda(t, x)$ ,  $\mu(t, x)$  is a solution of system (5.86) with (5.96).

## 5.4 Case (b)

For case (b):  $L(t, s) \neq 0$ ,  $c(t, s) = q_1(t)L(t, s)$  for some function  $q_1(t)$ , but there is no a function  $h_1(t)$  such that  $G(t, s) = h_1(t)L(t, s)$ , using Proposition 1, we can prove that the variables  $e_1$ ,  $e'_1$ ,  $k_0$  and  $k_1$  are functionally independent. Splitting determining equations (5.16) and (5.17) with respect to  $e_1$ ,  $k_0$  and  $k_1$ , equations (5.19), (5.22)-(5.24) are still valid. By splitting equation (5.18) with respect to  $e_1$ ,  $e'_1$ ,  $k_0$  and  $k_1$ , we also derive equations (5.25), (5.28)-(5.30). Next, the process of solving determining equations is similar to the process presented in the case (a), we only need a small amount of modifications to obtain the same results which is system (5.42).

Because the result obtained in this case is consistent with the result found in the case (a) for solving determining equations (5.11), (5.13), when substituting the result into determining equations (5.14) and (5.15), it does not cause change. Therefore, for this case, the admitted Lie group generators are still  $X_1$ ,  $X_2$ ,  $X_3$ .

## 5.5 Case (c)

The linear thermoviscoelastic equations (5.1) without the kernel  $L(t, s)$  ( $L(t, s) = 0$ ) has the form (also see (3.20))

$$\begin{aligned} \sigma_x &= v_t, & e_t &= v_x, & \theta_{xx} &= w_t, \\ \sigma &= Ee - \theta + \int_0^t G(t, s)e(s)ds, & w &= e + \theta + \int_0^t c(t, s)\theta(s)ds. \end{aligned} \tag{5.99}$$

In this case, we have that  $k_1 = e_1$ ,  $p_0 = \theta_1$ . Because  $G(t, s) \neq 0$  and  $c(t, s) \neq 0$ , it is possible to verify that the variables  $e'_1$ ,  $e_1$ ,  $k_0$  are functionally independent, and the variables  $\theta'_1$ ,  $\theta_1$ ,  $p_1$  are also functionally independent. After simplifying determining equations (5.16) and (5.17) by substituting into the relations  $k_1 = e_1$ ,



$p_0 = \theta_1$ , and splitting them with respect to  $e_1, k_0, \theta_1, p_1$ , the overdetermined system of equations (5.19), (5.22)-(5.24) is also obtained. The property that  $\xi, \eta$  do not depend on the variables  $v, \sigma, e, \theta$  and  $w$  guarantees equation the determining equation (5.18) is still valid in this case. Splitting equation (5.18) with respect to  $e'_1, e_1, k_0, \theta'_1, \theta_1, p_1$ , we derive equations (5.25), (5.28)-(5.30).

Notice that the following relations hold in this case:

$$f_2 = f'_1 = e'_0, \quad g'_0 = \theta'_0, \quad g_2 = g'_1, \quad k_3 = e_2.$$

Equations (5.23), (5.24) and (5.30) reduce to the equations

$$[(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + \zeta_w^e]e'_0 + \zeta_\sigma^e f'_0 = 0, \quad (5.100)$$

$$(\zeta_\theta^e - \zeta_\sigma^e)\theta'_0 + \zeta_w^e g'_1 = 0, \quad (5.101)$$

$$(\zeta_\sigma^w - \zeta_\theta^w)\theta'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g'_1 + \zeta_w^\theta g_3 + (\zeta_w^\theta + \zeta_e^\theta)e_2 \quad (5.102)$$

$$+ \zeta_\sigma^\theta e''_0 + [(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) - \zeta_e^w]e'_0 - \zeta_w^w f'_0 + \zeta_w^\theta f_3 = 0.$$

Since  $c_t(t, s) = 0$  and  $c(t, t) = 0$  imply that  $c(t, s) = 0$ , then  $c_t(t, s) \neq 0$  or  $c(t, t) \neq 0$ . In both cases the variables  $\theta'_0$  and  $g'_1$  can take arbitrary values by choosing the proper initial function  $\theta_0(t)$ . Similarly, the variables  $e'_0$  and  $f'_0$  can also take arbitrary values by choosing the proper initial function  $e_0(t)$ . Splitting equations (5.100) and (5.101) with respect to  $e'_0, f'_0$  and  $\theta'_0, g'_1$ , respectively, we also obtain (5.34), (5.35). This means that equations (5.40) are also established.

In order to solve equation (5.102), consider initial data  $e_0(t) = 0$  for which the variables  $e''_0, e'_0, f'_0$  and  $f_3$  vanish. Then equation (5.102) becomes

$$(\zeta_\sigma^w - \zeta_\theta^w)\theta'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g'_1 + \zeta_w^\theta g_3 + (\zeta_w^\theta + \zeta_e^\theta)\tilde{e}_2 = 0, \quad (5.103)$$

where function  $\tilde{e}_2$  satisfies the equation

$$E\tilde{e}_2(t) + \int_0^t G(t, s)\tilde{e}_2(s)ds = g'_1(t). \quad (5.104)$$

Splitting equation (5.103) with respect to  $\theta'_0$  and  $g'_1$ , we get that

$$\zeta_\sigma^w - \zeta_\theta^w = 0, \quad (5.105)$$

and

$$(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t)g'_1 + \zeta_w^\theta g_3 + (\zeta_w^\theta + \zeta_e^\theta)\tilde{e}_2 = 0. \quad (5.106)$$

The latter equation implies that

$$\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0, \quad \zeta_w^\theta = \zeta_e^\theta = 0. \quad (5.107)$$

Equation (5.102), when substituted into (5.105) and (5.107), reduce to the equation

$$\zeta_\sigma^\theta e_0'' - \zeta_e^w e_0' - \zeta_\sigma^w f_0' = 0. \quad (5.108)$$

Splitting equation (5.108) with respect to  $e_0''$ ,  $e_0'$  and  $f_0'$ , we have

$$\zeta_\sigma^\theta = \zeta_e^w = \zeta_\sigma^w = 0. \quad (5.109)$$

This means that system (5.41) is also derived.

Consequently, the solution of determining equations (5.16)-(5.18) is still system (5.42) in the present case. Therefore, by studying determining equations (5.14) and (5.15), the admitted generators  $X_1$ ,  $X_2$ ,  $X_3$  are obtained.

## 5.6 Case (d)

A special system of system (5.1) is established by letting  $G(t, s) = h_1(t)L(t, s)$  and  $c(t, s) = q_1(t)L(t, s)$  for some functions  $h_1(t)$ ,  $q_1(t)$ . It can be

written as follows: (also see (3.21))

$$\begin{aligned}\sigma_x &= v_t, & e_t &= v_x, & \theta_{xx} &= w_t, \\ \sigma &= Ee + h_1 \int_0^t L(t,s)e(s)ds - \theta - \int_0^t L(t,s)\theta(s)ds, \\ w &= e + \int_0^t L(t,s)e(s)ds + \theta + q_1 \int_0^t L(t,s)\theta(s)ds.\end{aligned}\tag{5.110}$$

### 5.6.1 Solving determining equations for PDE

Since  $G(t,s) = h_1(t)L(t,s)$  and  $c(t,s) = q_1(t)L(t,s)$ , then the variables  $k_0, e_1, k_1, \theta_1, p_0, p_1$  have the relations

$$k_0 = (E - h_1)e_1 + h_1k_1, \quad p_1 = (1 - q_1)\theta_1 + q_1p_0.\tag{5.111}$$

Substituting these relations into equations (5.16) and (5.17), and splitting them with respect to  $e_1, k_1, \theta_1, p_0$ , we obtain the following equations

$$\eta_v - \xi_\sigma = q_1\xi_w, \quad \xi_\theta = (1 - q_1)\xi_w, \quad \xi_e = q_1(E - h_1)\xi_w,\tag{5.112}$$

$$\eta_\sigma = -q_1\eta_w, \quad \eta_\theta = (1 - q_1)\eta_w, \quad \eta_e - \xi_v = q_1(E - h_1)\eta_w,$$

$$(1 - h_1q_1)\xi_w = 0, \quad (1 - h_1q_1)\eta_w = 0,\tag{5.113}$$

$$z_1 - (1 - q_1)z_3 = 0, \quad z_2 - q_1z_3 = 0,\tag{5.114}$$

$$(E - h_1)z_2 - z_4 = 0, \quad -h_1z_2 + z_3 = 0,$$

$$r_1 - (1 - q_1)r_3 = 0, \quad r_2 + q_1r_3 = 0,\tag{5.115}$$

$$(E - h_1)r_2 - r_4 = 0, \quad h_1r_2 + r_3 = 0,$$

$$\begin{aligned}-\xi_e(e'_0)^2 + (\eta_v - \xi_\sigma)e'_0f'_0 - \xi_w e'_0f'_1 - [\xi_\theta\theta'_0 + (\eta_v - \xi_\sigma)g'_0 + \xi_w g'_1 - (\zeta_e^v - \zeta_v^v \\ - \xi_t)]e'_0 + (\zeta_\sigma^v + \eta_x)f'_0 + \zeta_w^v f'_1 + \zeta_\theta^v \theta'_0 - (\zeta_\sigma^v + \eta_x)g'_0 + \zeta_w^v g'_1 + (\zeta_t^v - \zeta_x^v) = 0,\end{aligned}\tag{5.116}$$

$$\begin{aligned}
& (\xi_v - \eta_e)(e'_0)^2 - \eta_\sigma e'_0 f'_0 - \eta_w e'_0 f'_1 + [\eta_\sigma g'_0 - \eta_\theta \theta'_0 - \eta_w g'_1 \\
& + (\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)]e'_0 + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 + \zeta_\theta^e \theta'_0 \\
& - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 + (\zeta_t^e - \zeta_x^v) = 0,
\end{aligned} \tag{5.117}$$

where

$$\begin{aligned}
z_1 &= \eta_\theta f'_0 - \eta_\theta g'_0 - \zeta_\theta^\sigma, \\
z_2 &= \eta_e e'_0 + \eta_w f'_1 + \eta_\theta \theta'_0 + \eta_w g'_1 - (\zeta_v^v - \zeta_\sigma^\sigma + \xi_x - \eta_t), \\
z_3 &= \eta_w f'_0 - \eta_w g'_0 - \zeta_w^\sigma, \quad z_4 = \eta_e f'_0 - \eta_e g'_0 - \zeta_e^\sigma, \\
r_1 &= \xi_\theta e'_0 - \zeta_\theta^v, \quad r_2 = \xi_\sigma e'_0 - (\zeta_\sigma^v - \zeta_v^e - \eta_x), \\
r_3 &= \xi_w e'_0 - \zeta_w^v, \quad r_4 = \xi_\sigma f'_0 + \xi_w f'_1 + \xi_\theta \theta'_0 - \xi_\sigma g'_0 + \xi_w g'_1 + (\zeta_e^v + \xi_t).
\end{aligned} \tag{5.118}$$

For further studying these equations, we need to consider the following two cases:  $1 - h_1 q_1 \neq 0$  and  $1 - h_1 q_1 = 0$ .

**Case:**  $1 - h_1 q_1 \neq 0$

For this case, equations (5.113) imply that

$$\xi_w = 0, \quad \eta_w = 0.$$

Then equations (5.112) become

$$\xi_\theta = \xi_e = 0, \quad \eta_\sigma = \eta_\theta = 0, \quad \eta_v - \xi_\sigma = 0, \quad \eta_e - \xi_v = 0. \tag{5.119}$$

Notice that equations (5.114) consist of homogeneous linear equations for  $z_i$  ( $i = 1, 2, 3, 4$ ), and the system of equations (5.115) is also composed of homogeneous linear equations for  $r_i$  ( $i = 1, 2, 3, 4$ ). Because the determinants of the coefficient

matrices are both  $1 - h_1q_1$  which is not equal to zero, we have

$$z_1 = z_2 = z_3 = z_4 = 0, \quad r_1 = r_2 = r_3 = r_4 = 0. \quad (5.120)$$

By virtue of arbitrariness of  $e'_0$  and  $f'_0 - g'_0$ , from equations (5.118)-(5.120), it follows that

$$\xi_\sigma = 0, \quad \eta_e = 0, \quad \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_e^\sigma = \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad (5.121)$$

$$\zeta_e^v + \xi_t = 0, \quad \zeta_v^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_v^v - \zeta_\sigma^v - \eta_t + \xi_x = 0.$$

Moreover, equations (5.116) and (5.117) reduce to the equations

$$\zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \quad \zeta_e^v - \zeta_v^\sigma - \xi_t = 0, \quad (5.122)$$

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)e'_0 + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 = 0, \quad (5.123)$$

$$\zeta_\theta^e \theta'_0 - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 = 0. \quad (5.124)$$

Notice that the relations  $f_0 = (E - h_1)e_0 + h_1f_1$  and  $g_1 = (1 - q_1)\theta_0 + q_1g_0$  hold in this case. The variables  $f'_0, g'_1$  have the forms

$$f'_0 = (E - h_1)e'_0 + h_1f'_1 - h'_1e_0 + h'_1f_1, \quad (5.125)$$

$$g'_1 = (1 - q_1)\theta'_0 + q_1g'_0 - q'_1\theta_0 + q'_1g_0.$$

Substituting them into equations (5.123) and (5.124), they become

$$[(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + (E - h_1)\zeta_\sigma^e]e'_0 \quad (5.126)$$

$$+ (\zeta_w^e + h_1\zeta_\sigma^e)f'_1 - h'_1\zeta_\sigma^e e_0 + h'_1\zeta_\sigma^e f_1 = 0,$$

$$[\zeta_\theta^e + (1 - q_1)\zeta_w^e]\theta'_0 - (\zeta_\sigma^e - q_1\zeta_w^e)g'_0 - q'_1\zeta_w^e\theta_0 + q'_1\zeta_w^e g_0 = 0. \quad (5.127)$$

If there is no function  $k(t)$  such that  $L_t(t, s) = k(t)L(t, s)$ , then the variables  $e'_0, e_0, f'_1, f_1$  are functionally independent and the variables  $\theta'_0, \theta_0, g'_0, g_0$  are also

functionally independent. Splitting equations (5.126) and (5.127) with respect to  $e'_0, e_0, f'_1, f_1$  and  $\theta'_0, \theta_0, g'_0, g_0$ , respectively, we get that

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x) + (E - h_1)\zeta_\sigma^e = 0, \quad \zeta_\theta^e + (1 - q_1)\zeta_w^e = 0, \quad (5.128)$$

$$h_1\zeta_\sigma^e + \zeta_w^e = 0, \quad \zeta_\sigma^e - q_1\zeta_w^e = 0, \quad h'_1\zeta_\sigma^e = 0, \quad q'_1\zeta_w^e = 0. \quad (5.129)$$

If  $L_t(t, s) = k(t)L(t, s)$  for some function  $k(t)$ , then  $f'_1$  has the expression

$$f'_1 = e'_0 + e_0 - k(t)e_0 + k(t)f_1,$$

Substituting this expression into equations (5.126) and (5.127), and splitting them with respect to  $e'_0, e_0, f_1$ , we also derive equations (5.128) and (5.129).

Set

$$C = \begin{pmatrix} h_1 & 1 \\ 1 & -q_1 \\ h'_1 & 0 \\ 0 & q'_1 \end{pmatrix}.$$

If  $\text{rank}(C) = 2$ , then the homogeneous linear system of equations (5.129) only has trivial solution, that is

$$\zeta_\sigma^e = \zeta_w^e = 0.$$

From equations (5.128), it follows that

$$\zeta_\theta^e = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0.$$

This means that equations (5.40) have also been obtained.

If  $\text{rank}(C) = 1$ , then equations (5.128) and (5.129) imply that the following relations hold:

$$\begin{aligned} \zeta_\sigma^e &= q_1\zeta_w^e, & \zeta_\theta^e &= (q_1 - 1)\zeta_w^e, \\ \zeta_e^e - \zeta_v^v - \eta_t + \xi_x &= -(Eq_1 + 1)\zeta_w^e. \end{aligned}$$

Therefore, we obtain

$$\begin{aligned}
& \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\
& \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_e^\sigma = \zeta_\theta^\sigma = \zeta_w^\sigma = 0, \quad \zeta_\sigma^e = q_1 \zeta_w^e, \quad \zeta_\theta^e = (q_1 - 1) \zeta_w^e, \\
& \zeta_e^v + \xi_t = 0, \quad \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \\
& \zeta_e^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_e^v - \zeta_\sigma^v - \xi_t = 0, \\
& \zeta_e^v - \zeta_\sigma^\sigma - \eta_t + \xi_x = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = -(Eq_1 + 1) \zeta_w^e.
\end{aligned} \tag{5.130}$$

Because  $\xi, \eta$  do not depend on  $v, \sigma, e, \theta, w$ , the determining equation (5.18) is still valid. To solve determining equation (5.18) in this case, substituting relations (5.111) into (5.18), and then, splitting equation (5.18) with respect to  $e'_1, e_1, k_1, \theta'_1, \theta_1, p_0$ , we get that

$$\zeta_v^\theta = 0, \quad \eta_x = 0, \quad \zeta_{xx}^\theta - \zeta_t^w = 0, \tag{5.131}$$

$$\begin{cases} h_1^2 \zeta_{\sigma\sigma}^\theta + 2h_1 \zeta_{\sigma w}^\theta + \zeta_{ww}^\theta = 0, \\ \zeta_{\sigma\sigma}^\theta + 2q_1 \zeta_{\sigma w}^\theta + q_1^2 \zeta_{ww}^\theta = 0, \\ h_1 \zeta_{\sigma\sigma}^\theta + (1 + h_1 q_1) \zeta_{\sigma w}^\theta + q_1 \zeta_{ww}^\theta = 0, \end{cases} \tag{5.132}$$

$$\begin{cases} h_1(E - h_1) \zeta_{\sigma\sigma}^\theta + h_1 \zeta_{\sigma e}^\theta + (E - h_1) \zeta_{\sigma w}^\theta + \zeta_{ew}^\theta = 0, \\ (E - h_1) \zeta_{\sigma\sigma}^\theta + \zeta_{\sigma e}^\theta + q_1(E - h_1) \zeta_{\sigma w}^\theta + q_1 \zeta_{ew}^\theta = 0, \end{cases} \tag{5.133}$$

$$\begin{cases} \zeta_{\sigma\theta}^\theta - (1 - q_1) \zeta_{\sigma w}^\theta + q_1 \zeta_{\theta w}^\theta - q_1(1 - q_1) \zeta_{ww}^\theta = 0, \\ h_1 \zeta_{\sigma\theta}^\theta - h_1(1 - q_1) \zeta_{\sigma w}^\theta + \zeta_{\theta w}^\theta - (1 - q_1) \zeta_{ww}^\theta = 0, \end{cases} \tag{5.134}$$

$$\begin{cases} (E - h_1)^2 \zeta_{\sigma\sigma}^\theta + 2(E - h_1) \zeta_{\sigma e}^\theta + \zeta_{ee}^\theta = 0, \\ \zeta_{\theta\theta}^\theta - 2(1 - q_1) \zeta_{\theta w}^\theta + (1 - q_1)^2 \zeta_{ww}^\theta = 0, \\ (E - h_1) \zeta_{\sigma\theta}^\theta + \zeta_{e\theta}^\theta - (E - h_1)(1 - q_1) \zeta_{\sigma w}^\theta - (1 - q_1) \zeta_{ew}^\theta = 0, \end{cases} \quad (5.135)$$

$$\begin{cases} h_1(2\zeta_{x\sigma}^\theta - \zeta_v^w) + (2\zeta_{xw}^\theta + \xi_t) = 0, \\ (2\zeta_{x\sigma}^\theta - \zeta_v^w) + q_1(2\zeta_{xw}^\theta + \xi_t) = 0, \end{cases} \quad (5.136)$$

$$\begin{cases} 2\zeta_{xe}^\theta + (E - h_1)(2\zeta_{x\sigma}^\theta - \zeta_v^w) = 0, \\ (2\zeta_{x\theta}^\theta - \xi_{xx}) - (1 - q_1)(2\zeta_{xw}^\theta + \xi_t) = 0, \end{cases} \quad (5.137)$$

and

$$\begin{aligned} & -\zeta_\theta^w \theta'_0 + \zeta_\sigma^w g'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta k_3 + \zeta_e^\theta e_2 \\ & + \zeta_\sigma^\theta e''_0 - \zeta_e^w e'_0 - \zeta_\sigma^w f'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) f'_1 + \zeta_w^\theta f_3 = 0. \end{aligned} \quad (5.138)$$

Since  $1 - h_1 q_1 \neq 0$ , equations (5.132) and (5.136) imply that

$$\zeta_{\sigma\sigma}^\theta = \zeta_{\sigma w}^\theta = \zeta_{ww}^\theta = 0, \quad 2\zeta_{x\sigma}^\theta - \zeta_v^w = 0, \quad 2\zeta_{xw}^\theta + \xi_t = 0. \quad (5.139)$$

From equations (5.133)-(5.135) and (5.137), we can derive that

$$\begin{aligned} & \zeta_{\sigma e}^\theta = \zeta_{\sigma\theta}^\theta = 0, \quad \zeta_{ee}^\theta = \zeta_{e\theta}^\theta = \zeta_{ew}^\theta = 0, \\ & \zeta_{\theta\theta}^\theta = \zeta_{\theta w}^\theta = 0, \quad \zeta_{xe}^\theta = 0, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = 0. \end{aligned} \quad (5.140)$$

For studying equation (5.138), consider initial data  $e_0(t) = 0$ , for which  $e''_0$ ,  $e'_0$ ,  $f'_0$ ,  $f'_1$ ,  $f_2$  and  $f_3$  vanish. Then equation (5.138) becomes

$$-\zeta_\theta^w \theta'_0 + \zeta_\sigma^w g'_0 + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0, \quad (5.141)$$



where the function  $\bar{e}_2$  is a solution of the equation

$$E\bar{e}_2(t) + h_1(t) \int_0^t L(t, s)\bar{e}_2(s)ds = g_2(t), \quad (5.142)$$

and the function  $\bar{k}_3(t)$  has the form

$$\bar{k}_3(t) = \bar{e}_2(t) + \int_0^t L(t, s)\bar{e}_2(s)ds. \quad (5.143)$$

Because the variables  $g_3$ ,  $\bar{k}_3$  and  $\bar{e}_2$  are determined by  $g'_1$ , we hope to retain the variable  $g'_1$ , it is necessary to consider two cases:  $q_1 = 0$  and  $q_1 \neq 0$ .

If  $q_1 = 0$ , then  $g_3 = g'_1 = \theta'_0$ , and

$$g_2 = \theta'_0 + \int_0^t L(t, s)\theta'_0(s)ds.$$

Equation (5.141) can be rewritten as the form

$$\zeta_\sigma^w g'_0 + [(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) - \zeta_\theta^w + \zeta_w^\theta]\theta'_0 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0, \quad (5.144)$$

Notice that

$$g'_0(t) = \theta'_0(t) + \int_0^t L_t(t, s)\theta_0(s)ds.$$

If  $L_t(t, s) \neq 0$ , then the variables  $\theta'_0$  and  $g'_0$  can take arbitrary values. If  $L_t(t, s) = 0$ , then  $L(t, t) \neq 0$ , because of  $L(t, s) \neq 0$ . The variables  $\theta'_0$  and  $g'_0$  are still arbitrary. So after splitting equation (5.144) with respect to  $\theta'_0$  and  $g'_0$ , we have

$$\zeta_\sigma^w = 0, \quad (5.145)$$

$$[(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) - \zeta_\theta^w + \zeta_w^\theta]\theta'_0 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \quad (5.146)$$

Since  $L(t, s) \neq 0$ , the variables  $\theta'_0$  and  $g_2$  are arbitrary. By virtue of  $\bar{k}_3$ ,  $\bar{e}_2$  are determined by  $g_2$ , and  $\bar{k}_3$ ,  $\bar{e}_2$  are functionally independent, from equation (5.146),

we find

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = \zeta_\theta^w. \quad (5.147)$$

Substituting equations (5.145) and (5.147) into equation (5.138), equation (5.138) becomes

$$\zeta_\sigma^\theta e_0'' - \zeta_e^w e_0' + (\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) f_1' = 0. \quad (5.148)$$

Splitting this equation with respect to  $e_0''$ ,  $e_0'$  and  $f_1'$ , the following equalities are derived:

$$\zeta_\sigma^\theta = \zeta_e^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = \zeta_\theta^w = 0. \quad (5.149)$$

Therefore, equations (5.131), (5.139), (5.140), (5.145), (5.147) and (5.149) imply the overdetermined system of equations (5.41).

Now assume that  $q_1 \neq 0$ . It is convenient to introduce

$$l_1(t) = \frac{1}{q_1(t)}.$$

The relation among  $\theta_0$ ,  $g_0$  and  $g_1$  is

$$g_0 = (1 - l_1)\theta_0 + l_1 g_1,$$

Then the variable  $g_0'$  has the form

$$g_0' = (1 - l_1)\theta_0' + l_1 g_1' - l_1' \theta_0 + l_1' g_1.$$

Substituting this relation into equation (5.141), it becomes

$$\begin{aligned} & [-\zeta_\theta^w + (1 - l_1)\zeta_\sigma^w]\theta_0' - l_1'\zeta_\sigma^w\theta_0 + l_1'\zeta_\sigma^w g_1 \\ & + [(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l_1\zeta_\sigma^w]g_1' + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \end{aligned} \quad (5.150)$$

If  $c_t(t, s) \neq R(t)c(t, s)$  for any function  $R(t)$ . then the variables  $\theta_0'$ ,  $\theta_0$ ,  $g_1'$  and  $g_1$  are functionally independent. So we can split equation (5.150) with respect

to  $\theta'_0$ ,  $\theta_0$ ,  $g'_1$  and  $g_1$ . After splitting we obtain

$$l'_1 \zeta_\sigma^w = 0, \quad (5.151)$$

$$\zeta_\theta^w = (1 - l_1) \zeta_\sigma^w, \quad (5.152)$$

$$[(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l_1 \zeta_\sigma^w] g'_1 + \zeta_w^\theta g_3 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0. \quad (5.153)$$

If  $c_t(t, s) = R(t)c(t, s)$  for some non-zero function  $R(t)$ , then we have  $c(t, t) \neq 0$  and the relation

$$g_1 = \theta_0 + \frac{1}{R(t)} [g'_1 - \theta'_0 - c(t, t)\theta_0].$$

Splitting equations (5.150) with respect to  $\theta'_0$ ,  $\theta_0$ ,  $g'_1$ , when substituted into last relation, the equations (5.151)-(5.153) are also found.

If  $c_t(t, s) = 0$ , then  $c(t, t) \neq 0$  and the relation  $\theta'_0 = g'_1 - c(t, t)\theta_0$  holds. Substituting this relation into (5.150), and splitting it with respect to  $\theta_0$ ,  $g_1$ ,  $g'_1$ , also give the equations (5.151)-(5.153).

Because  $c(t, s) = q_1(t)L(t, s)$ , then  $g_3 = (1 - q_1)g'_1 + q_1g_2$ , and equation (5.153) can be rewritten to the equation

$$[(\zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t) + l_1 \zeta_\sigma^w + (1 - q_1) \zeta_w^\theta] g'_1 + q_1 \zeta_w^\theta g_2 + \zeta_w^\theta \bar{k}_3 + \zeta_e^\theta \bar{e}_2 = 0, \quad (5.154)$$

which implies that

$$\zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = -l_1 \zeta_\sigma^w. \quad (5.155)$$

Substituting equations (5.125), (5.152) and (5.155) into equation (5.138), it becomes

$$\zeta_\sigma^\theta e''_0 - [\zeta_e^w + (E - h_1) \zeta_\sigma^w] e'_0 - (h_1 + l_1) \zeta_\sigma^w f'_1 + h'_1 \zeta_\sigma^w e_0 - h'_1 \zeta_\sigma^w f_1 = 0. \quad (5.156)$$

From the latter equation, it follows that

$$\zeta_\sigma^\theta = 0, \quad \zeta_e^w + (E - h_1)\zeta_\sigma^w = 0, \quad (5.157)$$

$$(h_1 + l_1)\zeta_\sigma^w = h_1'\zeta_\sigma^w = 0. \quad (5.158)$$

Because the condition  $\text{rank}(C) = 2$  implies that at least one in  $h_1', l_1'$ ,  $h_1 + l_1$  is not equal to zero, from equations (5.151) and (5.158), we can deduce that  $\zeta_\sigma^w = 0$ . Furthermore,

$$\zeta_e^w = \zeta_\theta^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0. \quad (5.159)$$

Therefore, the overdetermined system of equations (5.41) is also derived from equations (5.131), (5.139), (5.140), (5.152), (5.155), (5.157) and (5.159).

If  $\text{rank}(C) = 1$ , then  $h_1' = l_1' = h_1 + l_1 = 0$ , and we obtain the following equations

$$\begin{aligned} \xi_t = 0, \quad \eta_x = 0, \quad \zeta_v^\theta = \zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_{\theta\theta}^\theta = 0, \\ \zeta_v^w = 0, \quad \zeta_e^w = (h_1 - E)\zeta_\sigma^w, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = 0, \quad \zeta_{xx}^\theta - \zeta_t^w = 0, \\ \zeta_\theta^w = (1 + h_1)\zeta_\sigma^w, \quad \zeta_\theta^\theta - \zeta_w^w + 2\xi_x - \eta_t = h_1\zeta_\sigma^w. \end{aligned} \quad (5.160)$$

Consequently, for solving determining equations (5.11)-(5.13) in case:  $1 - h_1q_1 \neq 0$ , we obtain the following results:

(1) If  $\text{rank}(C) = 2$ , then we have equations (5.40) and (5.41). The system of equations (5.42) is the solution of equations (5.40) and (5.41).

(2) If  $\text{rank}(C) = 1$ , then we derive the overdetermined system of equations

(5.130) and (5.160); The general solution of this system is

$$\begin{aligned}\xi &= c_1x + c_2, & \eta &= c_3t + c_4, & \zeta^v &= -v(c_1 - c_5) + \lambda_{xt}, \\ \zeta^\sigma &= -\sigma(c_3 - c_5) + \lambda_{tt}, & \zeta^e &= -e(2c_1 - c_3 - c_5) + H(x, \tau) + \lambda_{xx}. & & (5.161) \\ \zeta^\theta &= c_6\theta + \mu_t, & \zeta^w &= (c_6 - 2c_1 + c_3)w + R(x, \nu) + \mu_{xx}.\end{aligned}$$

Here  $c_i$ , ( $i = 1, 2, \dots, 6$ ) are arbitrary constants,  $H(x, \tau)$ ,  $R(x, \nu)$  and  $\lambda = \lambda(t, x)$ ,  $\mu = \mu(t, x)$  are arbitrary functions of two arguments, where

$$\begin{aligned}\tau &= q_1\sigma - (Eq_1 + 1)e + (q_1 - 1)\theta + w, \\ \nu &= \sigma + (h_1 - E)e + (1 + h_1)\theta - h_1w.\end{aligned}$$

Because  $\text{rank}(C) = 1$  implies the relation  $1 + h_1q_1 = 0$ , using this relation and the last two equations of original system (5.110), we have  $\tau = \nu = 0$ . This means that the functions  $H(x, \tau)$  and  $R(x, \nu)$  only depend on  $x$ , denote  $H(x, \tau) = H(x)$  and  $R(x, \nu) = R(x)$ . We can assume that  $H(x) = R(x) = 0$ . Indeed, If  $H(x) \neq 0$  and  $R(x) \neq 0$ , then we consider any functions  $\bar{\lambda}(t, x)$  and  $\bar{\mu}(t, x)$  having the form

$$\bar{\lambda}(t, x) = \lambda(t, x) + \bar{H}(x), \quad \bar{\mu}(t, x) = \mu(t, x) + \bar{R}(x),$$

where the functions  $\bar{H}(x)$  and  $\bar{R}(x)$  satisfy  $\bar{H}_{xx}(x) = H(x)$ ,  $\bar{R}_{xx}(x) = R(x)$ . Therefore, system (5.161) becomes system (5.42).

**Case:**  $1 - h_1q_1 = 0$

In this case, by arbitrariness of  $e_0$  and  $\theta_0$ , equations (5.114) imply that

$$\eta_e = (Eq_1 - 1)\eta_w,$$

$$\zeta_\theta^\sigma = (1 - q_1)\zeta_w^\sigma, \quad \zeta_v^\sigma - \zeta_\sigma^\sigma + \xi_x - \eta_t = q_1\zeta_w^\sigma, \quad \zeta_e^\sigma = (Eq_1 - 1)\zeta_w^\sigma, \quad (5.162)$$

and

$$\eta_e e'_0 + \eta_w f'_1 - q_1 \eta_w f'_0 = 0, \quad \eta_\theta \theta'_0 + \eta_w g'_1 + q_1 \eta_w g'_0 = 0. \quad (5.163)$$

From equations (5.163), we can deduce that  $\eta_w = 0$ . In fact, since  $\eta_e = (Eq_1 - 1)\eta_w$  and  $\eta_\theta = (1 - q_1)\eta_w$ , then equations (5.163) become

$$\eta_w [(Eq_1 - 1)e'_0 + f'_1 - q_1 f'_0] = 0, \quad \eta_w [(1 - q_1)\theta'_0 + g'_1 + q_1 g'_0] = 0, \quad (5.164)$$

If  $\eta_w \neq 0$ , then

$$(Eq_1 - 1)e'_0 + f'_1 - q_1 f'_0 = 0, \quad (5.165)$$

$$(1 - q_1)\theta'_0 + g'_1 + q_1 g'_0 = 0. \quad (5.166)$$

Notice that the relations (5.125), equations (5.165) and (5.166) can be reduced to

$$q_1 h'_1 (e_0 - f_1) = 0, \quad (5.167)$$

$$2(1 - q_1)\theta'_0 + 2q_1 g'_0 - q'_1 \theta_0 + q'_1 g_0 = 0. \quad (5.168)$$

From equation (5.167), by arbitrariness of  $e_0 - f_1$ , it follows that  $q_1 = 0$  or  $h'_1 = 0$ . If  $q_1 = 0$ , then equation (5.168) implies that  $\theta'_0 = 0$  which is impossible. If  $h'_1 = 0$ , then  $q'_1 = 0$ . Hence, equation (5.168) becomes  $(1 - q_1)\theta'_0 + q_1 g'_0 = 0$ . Since  $\theta'_0$  and  $g'_0$  are arbitrary, so we get that  $1 - q_1 = 0$  and  $q_1 = 0$ , it is also impossible. Therefore,  $\eta_w = 0$ . Furthermore,  $\eta_\sigma = \eta_e = \eta_\theta = 0$  and  $\xi_v = 0$ .

Similarly, equations (5.115) yield:

$$\eta_v = 0, \quad \xi_\sigma = \xi_e = \xi_\theta = 0,$$

$$\zeta_\theta^v = (1 - q_1)\zeta_w^v, \quad \zeta_\sigma^v - \zeta_v^e - \eta_x = -q_1 \zeta_w^v, \quad \zeta_\sigma^v + \xi_t = -(Eq_1 - 1)\zeta_w^v. \quad (5.169)$$

Thus, using arbitrariness of  $e_0$  and  $\theta_0$ , equations (5.116) and (5.117) are split as follows:

$$\zeta_t^v - \zeta_x^\sigma = 0, \quad \zeta_t^e - \zeta_x^v = 0, \quad (5.170)$$

$$(\zeta_e^v - \zeta_v^\sigma - \xi_t)e'_0 + (\zeta_\sigma^v + \eta_x)f'_0 + \zeta_w^v f'_1 = 0, \quad (5.171)$$

$$\zeta_\theta^v \theta'_0 - (\zeta_\sigma^v + \eta_x)g'_0 + \zeta_w^v g'_1 = 0,$$

$$(\zeta_e^e - \zeta_v^v - \eta_t + \xi_x)e'_0 + \zeta_\sigma^e f'_0 + \zeta_w^e f'_1 = 0, \quad (5.172)$$

$$\zeta_\theta^e \theta'_0 - \zeta_\sigma^e g'_0 + \zeta_w^e g'_1 = 0.$$

Substituting the relations (5.125) into equations (5.171), we derive

$$[(\zeta_e^v - \zeta_v^\sigma - \xi_t) + (E - h_1)(\zeta_\sigma^v + \eta_x)]e'_0 + [h_1(\zeta_\sigma^v + \eta_x) + \zeta_w^v]f'_1 \quad (5.173)$$

$$-h'_1(\zeta_\sigma^v + \eta_x)e_0 + h'_1(\zeta_\sigma^v + \eta_x)f_1 = 0,$$

$$[\zeta_\theta^v + (1 - q_1)\zeta_w^v]\theta'_0 - [(\zeta_\sigma^v + \eta_x) - q_1\zeta_w^v]g'_0 - q'_1\zeta_w^v\theta_0 + q'_1\zeta_w^v g_0 = 0. \quad (5.174)$$

Because  $1 + h_1q_1 \neq 0$  and the general solution of equation  $L_t(t, s) = k(t)L(t, s)$  has the form  $L(t, s) = m(t)r(s)$  with some functions  $m(t)$ ,  $r(s)$ , which is a degenerate kernel, we can assume that  $L_t(t, s) \neq k(t)L(t, s)$  for any function  $k(t)$ . Hence, the variables  $e'_0$ ,  $e_0$ ,  $f'_1$ ,  $f_1$  are functionally independent, and  $\theta'_0$ ,  $\theta_0$ ,  $g'_0$ ,  $g_0$  are also functionally independent. Splitting equations (5.173) and (5.174) with respect to  $e'_0$ ,  $e_0$ ,  $f'_1$ ,  $f_1$  and  $\theta'_0$ ,  $\theta_0$ ,  $g'_0$ ,  $g_0$ , respectively, we obtain

$$(\zeta_e^v - \zeta_v^\sigma - \xi_t) + (E - h_1)(\zeta_\sigma^v + \eta_x) = 0, \quad \zeta_\theta^v + (1 - q_1)\zeta_w^v = 0, \quad (5.175)$$

$$h_1(\zeta_\sigma^v + \eta_x) + \zeta_w^v = 0, \quad (\zeta_\sigma^v + \eta_x) - q_1\zeta_w^v = 0, \quad h'_1(\zeta_\sigma^v + \eta_x) = 0, \quad q'_1\zeta_w^v = 0. \quad (5.176)$$

Since  $1 - h_1q_1 = 0$ , then  $\text{rank}(C) = 2$ . From equations (5.176), we get

$$\zeta_\sigma^v + \eta_x = \zeta_w^v = 0,$$

which leads equations (5.175) to

$$\zeta_\theta^v = 0, \quad \zeta_e^v - \zeta_v^\sigma - \xi_t = 0.$$

Similarly, for studying equations (5.172), we can obtain that

$$\zeta_\sigma^e = \zeta_\theta^e = \zeta_w^e = 0, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0.$$

Therefore, for studying determining equations (5.16) and (5.17), we obtain the following equations

$$\begin{aligned} \xi_v = \xi_\sigma = \xi_e = \xi_\theta = \xi_w = 0, \quad \eta_v = \eta_\sigma = \eta_e = \eta_\theta = \eta_w = 0, \\ \zeta_\theta^v = \zeta_w^v = 0, \quad \zeta_\sigma^e = \zeta_\theta^e = \zeta_w^e = 0, \quad \zeta_\theta^\sigma = (1 - q_1)\zeta_w^\sigma, \\ \zeta_e^\sigma = (Eq_1 - 1)\zeta_w^\sigma, \quad \zeta_e^v + \xi_t = 0, \quad \zeta_\sigma^v + \eta_x = 0, \quad \zeta_t^v - \zeta_x^\sigma = 0, \\ \zeta_t^e - \zeta_x^v = 0, \quad \zeta_e^e - \zeta_\sigma^v + \eta_x = 0, \quad \zeta_e^v - \zeta_v^\sigma - \xi_t = 0, \\ \zeta_v^v - \zeta_\sigma^\sigma + \xi_x - \eta_t = q_1\zeta_w^\sigma, \quad \zeta_e^e - \zeta_v^v - \eta_t + \xi_x = 0. \end{aligned} \quad (5.177)$$

Since  $\xi, \eta$  do not depend on  $v, \sigma, e, \theta, w$ , the determining equation (5.18) is still valid in the present case. Thus, equations (5.131)-(5.138) still hold. Because the process of solving equation (5.138) does not depend on the condition  $1 - h_1q_1 \neq 0$ , the solution of equation (5.138) is the same with the previous case. Notice that the condition  $1 - h_1q_1 = 0$  implies that  $q_1 \neq 0$  and  $\text{rank}(C) = 2$ , equation (5.138) can be reduced to the equations

$$\zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_\sigma^w = \zeta_e^w = \zeta_\theta^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0. \quad (5.178)$$

As a result of these equations, equations (5.132)-(5.134) are trivial, equations (5.135)-(5.137) imply that

$$(Eq_1 - 1)\xi_t = 0, \quad (5.179)$$

$$\zeta_{\theta\theta}^\theta = 0, \quad \zeta_v^w = q_1\xi_t, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = (1 - q_1)\xi_t. \quad (5.180)$$



Therefore, if  $Eq_1 - 1 \neq 0$ , then we obtain system (5.41). If  $Eq_1 - 1 = 0$ , then we derive

$$\begin{aligned} \zeta_v^\theta = \zeta_\sigma^\theta = \zeta_e^\theta = \zeta_w^\theta = 0, \quad \zeta_{\theta\theta}^\theta = 0, \quad \zeta_\theta^w = \zeta_\sigma^w = \zeta_e^w = 0, \\ \eta_x = 0, \quad 2\zeta_{x\theta}^\theta - \xi_{xx} = (1 - q_1)\xi_t, \quad \zeta_v^w = q_1\xi_t, \\ \zeta_{xx}^\theta - \zeta_t^w = 0, \quad \zeta_\theta^\theta - \zeta_w^w - 2\xi_x + \eta_t = 0. \end{aligned} \quad (5.181)$$

Consequently, for solving determining equations (5.11)-(5.13), we obtain the following results:

(1) If  $Eq_1 - 1 \neq 0$ , then we have the overdetermined system of equations (5.177) and (5.41). Integrating this system, we obtain

$$\begin{aligned} \xi = c_1x + c_2, \quad \eta = c_3t + c_4, \quad \zeta^v = -v(c_1 - c_5) + \lambda_{xt}, \\ \zeta^\sigma = -\sigma(c_3 - c_5) + K(t, \tau_1) + \lambda_{tt}, \quad \zeta^e = -e(2c_1 - c_3 - c_5) + \lambda_{xx}, \\ \zeta^\theta = c_6\theta + \mu_t, \quad \zeta^w = (c_6 - 2c_1 + c_3)w + \mu_{xx}. \end{aligned} \quad (5.182)$$

Here  $c_i$ , ( $i = 1, 2, \dots, 6$ ) are arbitrary constants,  $K(t, \tau_1)$  and  $\lambda = \lambda(t, x)$ ,  $\mu = \mu(t, x)$  are arbitrary functions of two arguments, where

$$\tau_1 = -q_1\sigma + (1 - q_1)\theta + (Eq_1 - 1)e + w.$$

**Remark:** For this result, we can state two assumptions: 1<sup>0</sup>  $q_1$  is constant; 2<sup>0</sup>  $K(t, \tau_1)$  satisfies  $K(t, 0) = 0$ . In fact, if  $q_1' \neq 0$ , then  $K(t, \tau_1) = 0$ . That is equations (5.182) becomes the equations (5.42). For assumption 2<sup>0</sup>, if  $K(t, 0) \neq 0$ , we consider the following functions:

$$\bar{K}(t, \tau_1) = K(t, \tau_1) - K(t, 0), \quad \bar{\lambda}(t, x) = \lambda(t, x) + k(t),$$

where the function  $k(t)$  satisfies equation  $k_{tt}(t) = K(t, 0)$ .

(2) If  $Eq_1 - 1 = 0$ , we derive the overdetermined system of equations (5.177) and (5.181). Integrating them, we obtain

$$\begin{aligned}\xi &= c_7t + c_1x + c_2, & \eta &= c_3t + c_4, \\ \zeta^v &= -c_7e - (c_1 - c_5)v + \lambda_{xt}, & \zeta^e &= -(2c_1 - c_3 - c_5)e + \lambda_{xx}, \\ \zeta^\sigma &= -(c_3 - c_5)\sigma - 2c_7v + K_1(t, \nu_1) + \lambda_{tt}, & & (5.183) \\ \zeta^\theta &= \left(\frac{1 - q_1}{2}c_7x + c_6\right)\theta + \mu_t, \\ \zeta^w &= c_7q_1v + \left(\frac{1 - q_1}{2}c_7x + c_6 - 2c_1 + c_3\right)w + \mu_{xx}.\end{aligned}$$

Here  $c_i$ , ( $i = 1, 2, \dots, 7$ ) are arbitrary constants,  $K_1(t, \nu_1)$  and  $\lambda = \lambda(t, x)$ ,  $\mu = \mu(t, x)$  are arbitrary functions of two arguments, where

$$\nu_1 = -q_1\sigma + (1 - q_1)\theta + w.$$

Similar to the previous remark, we can assume that  $K_1(t, \nu_1)$  satisfies condition  $K_1(t, 0) = 0$ .

In other words, the following three different results are obtained by solving determining equations for PDE:

**Result 1:** system (5.42) for the general case;

**Result 2:** system (5.182) for case:  $1 - h_1q_1 = 0$ ,  $q_1$  is constant, but  $Eq_1 - 1 \neq 0$ ;

**Result 3:** system (5.183) for case:  $1 - h_1q_1 = 0$ ,  $Eq_1 - 1 = 0$ .

## 5.6.2 Solving determining equations for IDE

Because there are three different cases in solving determining equations (5.11) and (5.13) which are related with the partial differential equations of system (5.110), we consider each of the three cases for studying determining equations

(5.14) and (5.15) which are related with integral equations of system (5.110).

**For result 1: system (5.42)**

For the general case, we have the system (5.42). Omitting the calculations akin to those done in the Sect. 5.3.2, we present the final expression for the group generator:

$$X_1 = \partial_x, \quad X_2 = v\partial_v + \sigma\partial_\sigma + e\partial_e + \theta\partial_\theta + w\partial_w, \quad (5.184)$$

$$X_3 = \lambda_{tx}\partial_v + \lambda_{tt}\partial_\sigma + \lambda_{xx}\partial_e + \mu_t\partial_\theta + \mu_{xx}\partial_w,$$

where  $\lambda(t, x)$ ,  $\mu(t, x)$  is a solution of the equations

$$\lambda_{tt} - E\lambda_{xx} + \mu_t - h_1 \int_0^t L(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds = 0, \quad (5.185)$$

$$\mu_{xx} - \lambda_{xx} - \mu_t - \int_0^t L(t, s)\lambda_{xx}(s)ds - q_1 \int_0^t L(t, s)\mu_t(s)ds = 0, \quad (5.186)$$

which are the reduced equations of system (5.86) with (5.96) when substituting into the relations  $G(t, s) = h_1(t)L(t, s)$ ,  $c(t, s) = q_1(t)L(t, s)$ .

**For result 2: system (5.182)**

For this result, we have  $1 - h_1q_1 = 0$ ,  $q_1$  is constant, but  $Eq_1 - 1 \neq 0$ . Since  $\xi$  also does not depend on  $t$  in this solution, then equations (5.81)-(5.84) are still suitable for the present case. The substitution of equations (5.182) into equation (5.81) gives

$$\begin{aligned} & K(t, \tau_1) + \lambda_{tt} - E\lambda_{xx} + \mu_t - h_1 \int_0^t L(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds \\ & + 2E(c_1 - c_3)e_0 - c_4h_1L(t, 0)e_0(0) + (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\ & + (2c_1 - 3c_3)h_1 \int_0^t L(t, s)e_0(s)ds - h_1 \int_0^t Z_2(t, s)e_0(s)ds \\ & + (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0, \end{aligned} \quad (5.187)$$

where

$$Z_2(t, s) = L_t(t, s)(c_3t + c_4) + L_s(t, s)(c_3s + c_4),$$

$$\tau_1 = -q_1\sigma_0 + (1 - q_1)\theta_0 + (Eq_1 - 1)e_0 + w_0 = 2 \left( \theta_0 + q_1 \int_0^t L(t, s)\theta_0(s)ds \right). \quad (5.188)$$

Here, the relation  $1 - h_1q_1 = 0$  and the last two equations of original system (5.110) are used.

By virtue of the arbitrariness of  $e_0$ ,  $\theta_0$ , and  $K(t, 0) = 0$ , equation (5.187) is reduced to the three equations:

$$\lambda_{tt} - E\lambda_{xx} + \mu_t - h_1 \int_0^t L(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds = 0, \quad (5.189)$$

$$\begin{aligned} & 2E(c_1 - c_3)e_0 - c_4h_1L(t, 0)e_0(0) \\ & + (2c_1 - 3c_3)h_1 \int_0^t L(t, s)e_0(s)ds - h_1 \int_0^t Z_2(t, s)e_0(s)ds = 0, \end{aligned} \quad (5.190)$$

$$\begin{aligned} & K(t, \tau_1) + (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\ & + (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0. \end{aligned} \quad (5.191)$$

Because of  $L(t, s) \neq 0$  and  $h_1 \neq 0$ , then equation (5.190) yields:

$$c_1 = c_3 = c_4 = 0,$$

which leads equation (5.191) to

$$K(t, \tau_1) + (c_6 - c_5)[\theta_0 + \int_0^t L(t, s)\theta_0(s)ds] = 0. \quad (5.192)$$

According to the expression (5.188), equation (5.192) can be rewritten in the form

$$K(t, \tau_1) = \frac{(c_5 - c_6)}{2q_1}\tau_1 + (c_5 - c_6) \left( 1 - \frac{1}{q_1} \right) \theta_0. \quad (5.193)$$

Since the variables  $\theta_0$  and  $\tau_1$  are functionally independent, then this equation

implies that

$$(c_5 - c_6) \left(1 - \frac{1}{q_1}\right) = 0. \quad (5.194)$$

If  $q_1 \neq 1$ , then  $c_5 = c_6$ . Therefore, we obtain the admitted Lie groups corresponding to the generators  $X_1, X_2, X_3$ .

If  $q_1 = 1$ , then

$$K(t, \tau_1) = \frac{(c_5 - c_6)}{2} \tau_1. \quad (5.195)$$

Since  $c_1 = c_3 = c_4 = 0$ , the components of the infinitesimal generator for  $\eta, \zeta^e, \zeta^\theta, \zeta^\omega$  have the forms

$$\eta = 0, \quad \zeta^e = c_5 e + \lambda_{xx}, \quad \zeta^\theta = c_6 \theta + \mu_t, \quad \zeta^\omega = c_6 \omega + \mu_{xx}. \quad (5.196)$$

Substituting these expressions into equation (5.83), equation (5.83) and last equation of the original system (5.110) yield equation (5.186) and

$$c_5 = c_6.$$

Hence,  $K(t, \tau_1) = 0$ . Therefore, the admitted Lie groups corresponding to the generators  $X_1, X_2, X_3$  are also obtained for the present case.

### For result 3: system (5.183)

This result is presented in the case:  $1 - h_1 q_1 = 0, E q_1 - 1 = 0$ . For this model, we have the expressions

$$G(t, s) = EL(t, s), \quad c(t, s) = \frac{1}{E} L(t, s),$$

and the system (5.183) is satisfied. It is convenient to write

$$z_0 = \zeta^\sigma + 2v\xi_t = -(c_4 - c_6)\sigma + K_1(t, \nu_1) + \lambda_{tt}. \quad (5.197)$$

By evaluating some integrals by parts, the expanded form of determining equation (5.14) is

$$\begin{aligned}
& z_0 - E\zeta^e + \zeta^\theta - E \int_0^t L(t, s)\zeta^e(s)ds + \int_0^t L(t, s)\zeta^\theta(s)ds \\
& - 2v_0\xi_t + E \int_0^t L(t, s)[\xi(s) - \xi(t)]e_1(s)ds - \int_0^t L(t, s)[\xi(s) - \xi(t)]\theta_1(s)ds \\
& - EL(t, 0)\eta(0)e_0(0) - E \int_0^t L(t, s)\eta_t(s)e_0(s)ds - E \int_0^t Z_2(t, s)e_0(s)ds \\
& + L(t, 0)\eta(0)\theta_0(0) + \int_0^t L(t, s)\eta_t(s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0,
\end{aligned} \tag{5.198}$$

Because of the arbitrariness of the functions  $v_0(t)$  and  $\theta_1(t)$ , the last equation can be simplified to two equations (let  $v_0(t) = \theta_1(t) = 0$ )

$$\begin{aligned}
& z_0 - E\zeta^e + \zeta^\theta - E \int_0^t L(t, s)\zeta^e(s)ds + \int_0^t L(t, s)\zeta^\theta(s)ds \\
& - EL(t, 0)\eta(0)e_0(0) - E \int_0^t L(t, s)\eta_t(s)e_0(s)ds - E \int_0^t Z_2(t, s)e_0(s)ds \tag{5.199} \\
& + L(t, 0)\eta(0)\theta_0(0) + \int_0^t L(t, s)\eta_t(s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0,
\end{aligned}$$

$$\begin{aligned}
& -2v_0\xi_t + E \int_0^t L(t, s)[\xi(s) - \xi(t)]e_1(s)ds \\
& - \int_0^t L(t, s)[\xi(s) - \xi(t)]\theta_1(s)ds = 0,
\end{aligned} \tag{5.200}$$

where

$$Z_2(t, s) = L_t(t, s)\eta(t) + L_s(t, s)\eta(s).$$

For simplifying equation (5.200), we choose initial functions  $v_0(t) = \frac{1}{2}$  and  $\theta_1(t) = 0$  (then  $e_1(t)$  vanishes). Equation (5.200) becomes  $\xi_t = 0$ , which implies that

$$c_7 = 0.$$

Substituting system (5.183) (when  $c_7 = 0$ ) into equation (5.199), it is sim-

plified to the form

$$\begin{aligned}
& K_1(t, \nu_1) + \lambda_{tt} - E\lambda_{xx} + \mu_t - E \int_0^t L(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds \\
& \quad + 2E(c_1 - c_3)e_0 - c_4EL(t, 0)e_0(0) \\
& \quad + (2c_1 - 3c_3)E \int_0^t L(t, s)e_0(s)ds - E \int_0^t Z_2(t, s)e_0(s)ds \\
& \quad + (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \\
& \quad + (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0,
\end{aligned} \tag{5.201}$$

where

$$\nu_1 = -\frac{1}{E}\sigma_0 + \left(1 - \frac{1}{E}\right)\theta_0 + w_0 = 2\left(\theta_0 + \frac{1}{E} \int_0^t L(t, s)\theta_0(s)ds\right). \tag{5.202}$$

Using the arbitrariness of  $e_0$  and  $\theta_0$ , from equation (5.201), it follows that

$$\lambda_{tt} - E\lambda_{xx} + \mu_t - E \int_0^t L(t, s)\lambda_{xx}(s)ds + \int_0^t L(t, s)\mu_t(s)ds = 0, \tag{5.203}$$

$$2(c_1 - c_3)e_0 - c_4L(t, 0)e_0(0) \tag{5.204}$$

$$+ (2c_1 - 3c_3) \int_0^t L(t, s)e_0(s)ds - \int_0^t Z_2(t, s)e_0(s)ds = 0,$$

$$K_1(t, \nu_1) + (c_3 - c_5 + c_6)\theta_0 + c_4L(t, 0)\theta_0(0) \tag{5.205}$$

$$+ (2c_3 - c_5 + c_6) \int_0^t L(t, s)\theta_0(s)ds + \int_0^t Z_2(t, s)\theta_0(s)ds = 0.$$

Because of  $L(t, s) \neq 0$ , then equation (5.204) gives:

$$c_1 = c_3 = c_4 = 0.$$

Hence, equation (5.205) reduces to

$$K_1(t, \nu_1) + (c_6 - c_5)[\theta_0 + \int_0^t L(t, s)\theta_0(s)ds] = 0. \tag{5.206}$$

According to the expression (5.202), equation (5.206) can be rewritten in the form

$$K_1(t, \nu_1) = \frac{E(c_5 - c_6)}{2} \nu_1 + (c_5 - c_6)(1 - E) \theta_0. \quad (5.207)$$

Since the variables  $\theta_0$  and  $\nu_1$  are functionally independent, then this equation implies that

$$(c_5 - c_6)(1 - E) = 0. \quad (5.208)$$

If  $E \neq 1$ , then  $c_5 = c_6$ . Therefore equations (5.110) admit Lie groups corresponding to the generators  $X_1, X_2, X_3$ . If  $E = 1$ , then  $K_1(t, \nu_1) = \frac{(c_5 - c_6)}{2} \nu_1$ .

Since  $c_1 = c_3 = c_4 = c_7 = 0$ , equation (5.83) is still valid. This equation and last equation of the original system (5.110) yield equation (5.186) and

$$c_5 = c_6.$$

Hence,  $K_1(t, \nu_1) = 0$ . Therefore, the admitted Lie groups corresponding to the generators  $X_1, X_2, X_3$  are also obtained for the present case.



# CHAPTER VI

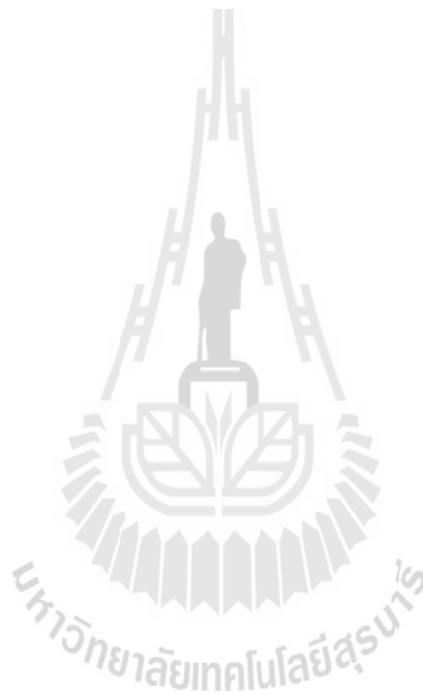
## CONCLUSION

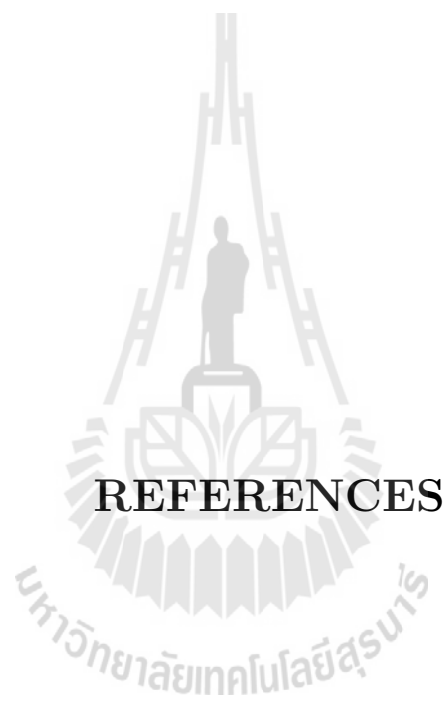
In this thesis, we have studied two models which describe the behavior of one-dimensional viscoelastic materials with memory by using the Lie group analysis method. These models are presented in integro-differential forms, that is, the constitutive equations include nonlocal terms (integral terms). The classical Lie group analysis method could not be used for these equations. A recently developed approach for calculating an admitted Lie group of integro-differential equations was applied in the thesis.

The first model considered in the thesis is a nonlinear stress relaxation model, which is described by a system of integro-differential equations (4.1). Determining equations of system (4.1) were constructed by applying the definition of admitted Lie group for integro-differential equations. The general solution of the determining equations gave us a complete group classification of equations (4.1) with respect to the function  $\varphi(\sigma)$  and the kernel  $H(t, \tau)$ . The group classification separates all models into three classes: (a) the linear function  $\varphi(\sigma) = E\sigma$ ; (b) the function  $\varphi(\sigma) = \alpha \exp(\gamma\sigma) + \beta$ , ( $\alpha\gamma \neq 0$ ); (c) the function  $\varphi(\sigma) = \alpha\sigma^\beta + \gamma$ , ( $\alpha\beta(\beta - 1) \neq 0$ ). Along with the group classification, representations of all invariant solutions and reduced equations are constructed.

The second model studied in the thesis is the model extending linear viscoelasticity model to non-isothermal situation (5.1). The determining equations for system (5.1) are still integro-differential. To solve these equations two propositions are proven. According to these propositions, the study is separated into equations

four different cases: (a)  $L(t, s) \neq 0$  and  $c(t, s) \neq q_1(t)L(t, s)$  for any function  $q_1(t)$ ; (b)  $L(t, s) \neq 0$ ,  $c(t, s) = q_1(t)L(t, s)$  for some function  $q_1(t)$ , but there is no a function  $h_1(t)$  such that  $G(t, s) = h_1(t)L(t, s)$ ; (c)  $L(t, s) = 0$ ; (d)  $c(t, s) = q_1(t)L(t, s)$  and  $G(t, s) = h_1(t)L(t, s)$  for some functions  $q_1(t)$ ,  $h_1(t)$ . In each case, the symmetry groups of equations (5.1) correspond to the Lie algebra with generators  $X_1$ ,  $X_2$ ,  $X_3$ .





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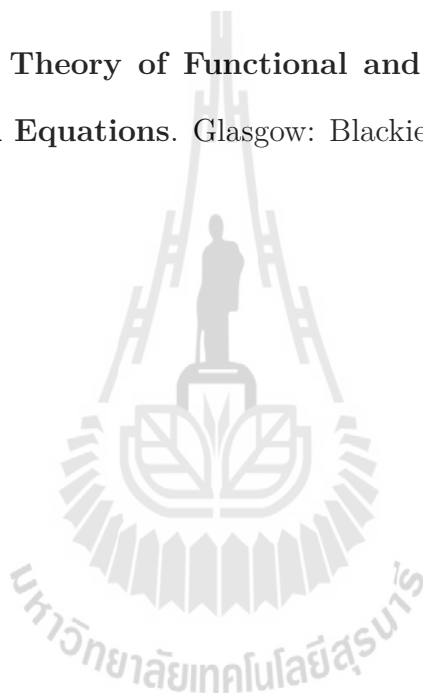
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