

AN INVARIANCE OF CDF EQUATION**

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Abstract

This paper presents a new invariance for the CDF equation. Using this invariance, the author obtains some new solutions of CDF equation.

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CDF equation^[3,4,5]

$$\phi_t = \phi_{xxx} + 2\phi_x^3 + 6\eta^2 \phi_x \sin 2\phi \quad (1)$$

(η is an arbitrary constant) is related to the MKdV equation

$$q_t = q_{xxx} + 6q^2 q_x. \quad (2)$$

There is a transformation

$$q = -(\phi_x + \eta \sin 2\phi) \quad (3)$$

between (1) and (2). In fact, substituting (3) into (2), we have

$$q_t - (q_{xxx} + 6q^2 q_x) = -(\partial_x + 2\eta \cos 2\phi)(\phi_t - (\phi_{xxx} + 2\phi_x^3 + 6\eta^2 \phi_x \sin^2 2\phi)).$$

Since (1) is invariant when we change (ϕ, η) into $(-\phi, -\eta)$, there are two transformations between (1) and (2):

$$\mu_1 : \phi \longrightarrow q = -(\phi_x + \eta \sin 2\phi),$$

$$\mu_2 : \phi \longrightarrow q = \phi_x - \eta \sin 2\phi.$$

In the following, $\int f dx$ (or $\int f dt$) means an arbitrary primitive function of f and it is taken definitely.

Lemma. *If ϕ is a solution of (1), then*

$$c \equiv -\frac{1}{2} \left(\int \cos 2\phi dx \right)_t - \phi_{xx} \sin 2\phi + \phi_x^2 \cos 2\phi + 3\eta^2 \cos 2\phi - \eta^2 \cos^3 2\phi$$

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and

$$h \equiv 2\eta \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t - 8\eta c \int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \\ - 4\eta (\phi_{xx} \cos 2\phi + \phi_x^2 \sin 2\phi + 2\eta \phi_x + 2\eta^2 \sin 2\phi + \eta^2 \sin^3 2\phi) e^{-2\eta \int \cos 2\phi dx}$$

are the functions of t only (i.e., $c_x = 0 = h_x$).

Proof. When ϕ satisfies (1),

$$c_x = \phi_t \sin 2\phi - \phi_{xxx} \sin 2\phi - 2\phi_x^3 \sin 2\phi \\ - 6\eta^2 \phi_x \sin 2\phi + 6\eta^2 \phi_x \cos^2 2\phi \sin 2\phi \\ = \sin 2\phi (\phi_t - \phi_{xxx} - 2\phi_x^3 - 6\eta^2 \phi_x \sin^2 2\phi) = 0.$$

$$h_x = -4\eta (\phi_{xxx} \cos 2\phi + 2\phi_x^3 \cos 2\phi + 2\eta \phi_{xx} \\ + 4\eta^2 \phi_x \cos 2\phi + 6\eta^2 \phi_x \sin^2 2\phi \cos 2\phi) e^{-2\eta \int \cos 2\phi dx} \\ - 2\eta \cos 2\phi (-4\eta \phi_{xx} \cos 2\phi - 4\eta \phi_x^2 \sin 2\phi \\ - 8\eta^2 \phi_x - 8\eta^3 \sin 2\phi - 4\eta^3 \sin^3 2\phi) e^{-2\eta \int \cos 2\phi dx} \\ - 8\eta^2 c \sin 2\phi e^{-2\eta \int \cos 2\phi dx} + 4\eta \phi_t \cos 2\phi e^{-2\eta \int \cos 2\phi dx} \\ - 4\eta^2 \left(\int \cos 2\phi dx \right)_t \sin 2\phi e^{-2\eta \int \cos 2\phi dx} \\ = 4\eta \cos 2\phi (\phi_t - \phi_{xxx} - 2\phi_x^3 - 6\eta^2 \phi_x \sin^2 2\phi) e^{-2\eta \int \cos 2\phi dx} \\ - 8\eta^2 \sin 2\phi \left(c + \phi_{xx} \sin 2\phi - \phi_x^2 \cos 2\phi \right. \\ \left. - 2\eta^2 \cos 2\phi - \eta^2 \cos 2\phi \sin^2 2\phi + \frac{1}{2} \left(\int \cos 2\phi dx \right)_t \right) e^{-2\eta \int \cos 2\phi dx} = 0.$$

Theorem. If ϕ is a solution of (1), then

$$\bar{\phi} = \arctan(\tan \phi + y) \quad (4)$$

is a solution of (1) as well, where

$$y = \sec^2 \phi e^{-2\eta \int \cos 2\phi dx} / Q, \quad (5)$$

$$Q = -\tan \phi e^{-2\eta \int \cos 2\phi dx} - 2\eta \int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx + \epsilon, \quad (6)$$

$$\epsilon = e^{4\eta \int c(t) dt} \left(\int h(t) e^{-4\eta \int c(t) dt} dt + \alpha \right), \quad (7)$$

α is an arbitrary constant (i.e., $\epsilon' = 4\eta c(t)\epsilon + h(t)$).

Proof. We check

$$\bar{\phi}_t = \bar{\phi}_{xxx} + 2\bar{\phi}_x^3 + 6\eta^2 \bar{\phi}_x \sin^2 2\bar{\phi} \quad (8)$$

directly. From (4)-(6),

$$\begin{aligned}
\bar{\phi}_x \sec^2 \bar{\phi} &= \phi_x \sec^2 \phi + y_x, \\
y_x &= (2(\phi_x + \eta \sin 2\phi) \tan \phi - 2\eta)y + (\phi_x + \eta \sin 2\phi)y^2, \\
\sec^2 \bar{\phi}(\bar{\phi}_x + \eta \sin 2\bar{\phi}) &= (\tan \bar{\phi})_x + 2\eta \tan \bar{\phi}, \\
&= (\tan \phi)_x + y_x + 2\eta(\tan \phi + y) \\
&= (\tan \phi)_x + 2\eta \tan \phi + 2 \tan \phi(\phi_x + \eta \sin 2\phi)y + (\phi_x + \eta \sin 2\phi)y^2 \\
&= (1 + \tan^2 \phi + 2y \tan \phi + y^2)(\phi_x + \eta \sin 2\phi) \\
&= (1 + \tan^2 \bar{\phi})(\phi_x + \eta \sin 2\phi) \\
&= \sec^2 \bar{\phi}(\phi_x + \eta \sin 2\phi);
\end{aligned}$$

we have

$$\begin{aligned}
\bar{\phi}_x &= \phi_x + \eta \sin 2\phi - \eta \sin 2\bar{\phi}, \\
\bar{\phi}_{xx} &= \phi_{xx} + 2\eta \phi_x \cos 2\phi - 2\eta \bar{\phi}_x \cos 2\bar{\phi}, \\
\bar{\phi}_{xxx} &= \phi_{xxx} + 2\eta \phi_{xx} \cos 2\phi - 4\eta \phi_x^2 \sin 2\phi \\
&\quad - 2\eta(\phi_{xx} + 2\eta \phi_x \cos 2\phi - 2\eta \bar{\phi}_x \cos 2\bar{\phi}) \cos 2\bar{\phi} + 4\eta^2 \bar{\phi}_x^2 \sin 2\bar{\phi}, \\
&\quad 2(\bar{\phi}_x^3 + 3\eta^2 \bar{\phi}_x^2 \sin^2 2\bar{\phi}) \\
&= 2(\phi_x^3 + 3\eta^2 \phi_x^2 \sin^2 2\phi) + 6\eta \phi_x^2 \sin 2\phi + 2\eta^3 \sin^3 2\phi - 6\eta \bar{\phi}_x^2 \sin 2\bar{\phi} - 2\eta^3 \sin^3 2\bar{\phi}.
\end{aligned}$$

Then

$$\bar{\phi}_{xxx} + 2(\bar{\phi}_x^3 + 3\eta^2 \bar{\phi}_x^2 \sin^2 2\bar{\phi}) = \phi_t + R,$$

where

$$\begin{aligned}
R &= 2\eta \phi_{xx}(\cos 2\phi - \cos 2\bar{\phi}) + 2\eta(\phi_x^2 \sin 2\phi - \bar{\phi}_x^2 \sin 2\bar{\phi}) \\
&\quad - 4\eta^2(\phi_x \cos 2\phi - \bar{\phi}_x \cos 2\bar{\phi}) \cos 2\bar{\phi} + 2\eta^3(\sin^3 2\phi - \sin^3 2\bar{\phi}) \\
&= 2\eta \phi_{xx}(\cos 2\phi - \cos 2\bar{\phi}) + 2\eta \sin 2\phi(\phi_x^2 + \eta^2 \sin^2 2\phi) \\
&\quad - 2\eta \sin 2\bar{\phi}(\bar{\phi}_x^2 + \eta^2 \sin^2 2\bar{\phi}) - 4\eta^2(\phi_x \cos 2\phi - \bar{\phi}_x \cos 2\bar{\phi}) \cos 2\bar{\phi} \\
&= 2\eta \phi_{xx}(\cos 2\phi - \cos 2\bar{\phi}) + 2\eta \sin 2\phi(\phi_x^2 + \eta^2 \sin^2 2\phi) \\
&\quad - 2\eta \sin 2\bar{\phi}(\bar{\phi}_x^2 + \eta^2 \sin^2 2\bar{\phi}) + 2\eta \phi_x \sin 2\phi - 2\eta \bar{\phi}_x \sin 2\bar{\phi} \\
&\quad - 4\eta^2(\phi_x \cos 2\phi - \bar{\phi}_x \cos 2\bar{\phi}) \cos 2\bar{\phi} \\
&= 2\eta \phi_{xx}(\cos 2\phi - \cos 2\bar{\phi}) + 2\eta(\phi_x^2 + \eta^2 \sin^2 2\phi)(\sin 2\phi - \sin 2\bar{\phi}) \\
&\quad + 4\eta^2 \bar{\phi}_x - 4\eta^2 \phi_x(\sin 2\phi \sin 2\bar{\phi} + \cos 2\phi \cos 2\bar{\phi}) \\
&= 2\eta(\phi_{xx} + 2\eta \phi_x \cos 2\phi)(\cos 2\phi - \cos 2\bar{\phi}) \\
&\quad + 2\eta(\phi_x^2 + 2\eta \phi_x \sin 2\phi + \eta^2 \sin^2 2\phi + 2\eta^2)(\sin 2\phi - \sin 2\bar{\phi}).
\end{aligned}$$

Therefore, we only need to prove

$$\bar{\phi}_t = \phi_t + R. \quad (10)$$

Since

$$\bar{\phi}_t = \phi_t \sec^2 \phi / \sec^2 \bar{\phi} + y_t / \sec^2 \bar{\phi},$$

$$\sec^2 \bar{\phi} = 1 + (\tan \phi + y)^2 = \sec^2 \phi + 2y \tan \phi + y^2,$$

(10) is established if and only if

$$\phi_t \sec^2 \phi + y_t = \phi_t \sec^2 \bar{\phi} + R \sec^2 \bar{\phi},$$

i.e.,

$$-(2y \tan \phi + y^2)\phi_t + y_t = R \sec^2 \bar{\phi}. \quad (11)$$

From (4)-(6),

$$\begin{aligned} y_t &= 2\phi_t \tan \phi \sec^2 \phi e^{-2\eta \int \cos 2\phi dx} / Q - 2\eta y \left(\int \cos 2\phi dx \right)_t - y Q_t / Q \\ &= 2y\phi_t \tan \phi - 2\eta y \left(\int \cos 2\phi dx \right)_t - y Q_t / Q, \end{aligned}$$

$$\begin{aligned} Q_t &= \left(-\phi_t \sec^2 \phi + 2\eta \tan \phi \left(\int \cos 2\phi dx \right)_t \right) e^{-2\eta \int \cos 2\phi dx} \\ &\quad - 2\eta \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t + \epsilon'; \end{aligned}$$

we have

$$\begin{aligned} y_t &= 2y\phi_t \tan \phi - 2\eta y \left(\int \cos 2\phi dx \right)_t + y^2 \phi_t \\ &\quad - 2\eta y \tan \phi \left(\int \cos 2\phi dx \right)_t e^{-2\eta \int \cos 2\phi dx} / Q \\ &\quad + 2\eta y \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t / Q - y\epsilon' / Q \\ &= \phi_t (2y \tan \phi + y^2) - 2\eta y \left(\int \cos 2\phi dx \right)_t - \eta y^2 \sin 2\phi \left(\int \cos 2\phi dx \right)_t \\ &\quad + 2\eta y \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t / Q - y\epsilon' / Q. \end{aligned}$$

Then (11) is reduced to

$$\begin{aligned} &-2\eta y \left(\int \cos 2\phi dx \right)_t - \eta y^2 \sin 2\phi \left(\int \cos 2\phi dx \right)_t \\ &+ 2\eta y \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t / Q - y\epsilon' / Q = R \sec^2 \bar{\phi}. \end{aligned} \quad (12)$$

Substituting

$$\cos 2\phi - \cos 2\bar{\phi} = 2 \cos^2 \phi - 2 \cos^2 \bar{\phi} = 2y(2 \tan \phi + y) / \sec^2 \phi \sec^2 \bar{\phi},$$

$$\begin{aligned} \sin 2\phi - \sin 2\bar{\phi} &= 2 \tan \phi / \sec^2 \phi - 2(\tan \phi + y) / \sec^2 \bar{\phi} \\ &= 2y(\tan^2 \phi + y \tan \phi - 1) / \sec^2 \phi \sec^2 \bar{\phi} \end{aligned}$$

into R , (12) is reduced to

$$\begin{aligned}
 & -2\eta \left(\int \cos 2\phi dx \right)_t - \eta y \sin 2\phi \left(\int \cos 2\phi dx \right)_t \\
 & + 2\eta \left(\int \sin 2\phi e^{-2\eta \int \sin 2\phi dx} dx \right)_t / Q - \epsilon' / Q \\
 = & 4\eta \cos^2 \phi ((\phi_x^2 + 2\eta \phi_x \sin 2\phi + \eta^2 \sin^2 2\phi + 2\eta^2)(\tan^2 \phi + y \tan \phi - 1) \\
 & + (\phi_{xx} + 2\eta \phi_x \cos 2\phi)(2 \tan \phi + y))
 \end{aligned} \tag{13}$$

and

$$\begin{aligned}
 & -2\eta \left(\int \cos 2\phi dx \right)_t - 8\eta \cos^2 \phi (\phi_{xx} + 2\eta \phi_x \cos 2\phi) \tan \phi \\
 & - 4\eta \cos^2 \phi (\phi_x^2 + 2\eta \phi_x \sin 2\phi + \eta^2 \sin^2 2\phi + 2\eta^2)(\tan^2 \phi - 1) \\
 = & 4\eta (\phi_{xx} \sin 2\phi - \phi_x^2 \cos 2\phi - 3\eta^2 \cos 2\phi + \eta^2 \cos^3 2\phi + c(t)) \\
 & - 4\eta \phi_{xx} \sin 2\phi - 8\eta^2 \phi_x \cos 2\phi \sin 2\phi + 4\eta \phi_x^2 \cos 2\phi \\
 & + 8\eta^2 \phi_x \sin 2\phi \cos 2\phi + 4\eta^3 \sin^3 2\phi \cos 2\phi + 8\eta^3 \cos 2\phi \\
 = & c(t), \\
 & -\eta \sin 2\phi \left(\int \cos 2\phi dx \right)_t - 4\eta \cos^2 \phi (\phi_{xx} + 2\eta \phi_x \cos 2\phi) \\
 & - 4\eta \cos^2 \phi \tan \phi (\phi_x^2 + 2\eta \phi_x \sin 2\phi + \eta^2 \sin^2 2\phi + 2\eta^2) \\
 = & 2\eta \sin 2\phi (\phi_{xx} \sin 2\phi - \phi_x^2 \cos 2\phi - 3\eta^2 \cos 2\phi + \eta^2 \cos^3 2\phi + c(t)) \\
 & - 2\eta \sin 2\phi (\phi_x^2 + 2\eta \phi_x \sin 2\phi + \eta^2 \sin^2 2\phi + 2\eta^2) \\
 & - 4\eta \cos^2 \phi (\phi_{xx} + 2\eta \phi_x \cos 2\phi) \\
 = & \cos^2 \phi (-4\eta \phi_{xx} \cos 2\phi - 4\eta \phi_x^2 \sin 2\phi - 8\eta^2 \phi_x \\
 & - 4\eta^3 \tan \phi (2 + 3 \cos 2\phi + \sin^2 2\phi - 3 \cos^2 2\phi) + 4\eta c(t) \tan \phi) \\
 = & H \cos^2 \phi,
 \end{aligned}$$

where

$$\begin{aligned}
 H \equiv & -4\eta \phi_{xx} \cos 2\phi - 4\eta \phi_x^2 \sin 2\phi - 8\eta^2 \phi_x \\
 & - 4\eta^3 (2 \sin 2\phi + \sin^3 2\phi) + 4\eta c(t) \tan \phi.
 \end{aligned}$$

Therefore, (13) is reduced to

$$4\eta c(t) + yH \cos^2 \phi + 2\eta \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t / Q - \epsilon' / Q = 0,$$

i.e.,

$$4\eta c(t) + He^{-2\eta \int \cos 2\phi dx} / Q + 2\eta \left(\int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx \right)_t / Q - \epsilon' / Q. \tag{14}$$

Substituting (6) into (14), we have

$$\begin{aligned}
 & (H - 4\eta c(t) \tan \phi) e^{-2\eta \int \cos 2\phi dx} - 8\eta c(t) \int \sin 2\phi e^{-2\eta \cos 2\phi dx} dx \\
 & + 4\eta c(t) \epsilon + 2\eta \left(\int \sin 2\phi e^{-2\eta \cos 2\phi dx} dx \right)_t - \epsilon' = o,
 \end{aligned}$$

i.e., $\epsilon' - 4\eta c(t)\epsilon + h(t) = 0$. The theorem is proved.

According to this theorem, we can obtain the new solution $\bar{\phi}$ from a known solution ϕ by quadrature for the CDF equation.

Example 1. We take the trivial solution $\phi = 0$ and

$$\int \cos 2\phi dx = x, \quad \int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx = 0.$$

Then $c = 2\eta^2$, $h = 0$, $\epsilon = \alpha e^{8\eta^3 t} = e^{8\eta^3 t - \delta}$, $y = e^{-(2\eta x + 8\eta^3 t - \delta)}$ (α and δ are arbitrary constants), and we obtain the solution $\bar{\phi} = \arctan e^{-\theta_1}$ ($\theta_1 = 2\eta x + 8\eta^3 t - \delta$) and the corresponding solutions of MKdV equation (2):

$$\bar{q}_1 = \pm(\bar{\phi}_x + \eta \sin 2\bar{\phi}) = 0, \quad \bar{q}_2 = \pm(\bar{\phi}_x - \eta \sin 2\bar{\phi}) = \mp 2\eta \operatorname{sh} \theta_1.$$

Example 2. We take the solution $\phi = \arctan e^\theta$, $\theta = 2\eta x + 8\eta^3 t + \delta$ (η, δ are arbitrary constants), and

$$\int \cos 2\phi dx = -\frac{1}{2\eta} \log \operatorname{ch} \theta, \quad \int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx = x.$$

Then

$$c = 0, h = -24\eta^3, \quad \epsilon = -24\eta^3 t + \alpha, \quad Q = e^{-\theta} \operatorname{ch} \theta + \omega$$

($\omega = -2\eta x - 24\eta^3 t + \alpha$, α is an arbitrary constant), and we obtain the solution

$$\bar{\phi} = \arctan \left(\frac{\operatorname{ch} \theta + \omega}{-e^\theta \operatorname{ch} \theta + \omega} \right).$$

Example 3. We take the trivial solution $\phi = \frac{\pi}{4}$ and

$$\int \cos 2\phi dx = 0, \quad \int \sin 2\phi e^{-2\eta \int \cos 2\phi dx} dx = x.$$

Then $c = 0$, $h = -12\eta^3$. We obtain the solution $\phi = \arctan(1 - \frac{1}{\omega})$ ($\omega = \eta x + 6\eta^3 t + \delta$, δ is an arbitrary constant) and the corresponding solutions of MKdV equation

$$\bar{q}_1 = \pm(\bar{\phi}_x + \eta \sin 2\bar{\phi}) = \pm\eta, \quad \bar{q}_2 = \pm(\bar{\phi}_x - \eta \sin 2\bar{\phi}) = \pm(1 - \frac{1}{H})$$

($H = \omega^2 - \omega + \frac{1}{2}$).

Example 4. We take $\phi = \phi_0$ ($\phi_0 (\neq n\pi \pm \pi/4)$ is an arbitrary constant) and

$$\int \cos 2\phi_0 dx = x \cos 2\phi_0,$$

$$\int \sin 2\phi_0 e^{-2\eta x \cos 2\phi_0} dx = -\frac{1}{2\eta} \tan 2\phi_0 e^{-2\eta x \cos 2\phi_0}.$$

Then $c = \eta^2(2 \cos 2\phi_0 - \cos^2 2\phi_0)$, $h = 0$ and

$$\epsilon = \alpha e^{4\eta^3(3 \cos 2\phi_0 - \cos^3 2\phi_0)t} = e^{4\eta^3(3 \cos 2\phi_0 - \cos^3 2\phi_0)t + \delta},$$

$$Q = \frac{1}{2} \sec^2 \phi_0 \tan 2\phi_0 e^{-2\eta x \cos 2\phi_0} + \epsilon,$$

$$y = 1 / \left(\frac{1}{2} \tan 2\phi_0 + e^\theta \right)$$

($\theta = 2\eta x \cos 2\phi_0 + 8\eta^3(3 \cos 2\phi_0 - \cos^3 2\phi_0)t + \delta$). Therefore, we obtain the solution

$$\bar{\phi} = \arctan \left(\tan \phi_0 + 1 / \left(\frac{1}{2} \tan 2\phi_0 + e^\theta \right) \right)$$

and the corresponding solutions of MKdV equation:

$$\begin{aligned}\bar{q}_1 &= \pm(\bar{\phi}_x + \eta \sin 2\bar{\phi}) = \pm\eta \sin 2\phi_0, \\ \bar{q}_2 &= \pm(\bar{\phi}_x - \eta \sin 2\bar{\phi}) \\ &= \frac{\mp(\eta \sin 2\phi_0 + 4\eta \cos 2\phi_0 e^\theta)}{\left(2 \tan \phi_0 + \sec^2 \phi_0 \left(\frac{1}{2} \tan 2\phi_0 + e^\theta\right)^2\right)}.\end{aligned}$$

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