Emmy Noether:
Symmetry and Conservation

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References

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[2] P.J. Olver, *Applications of Lie Groups to Differential Equations*, Second Edition, Graduate Texts in Math., vol. 107, Springer–Verlag, New York, 1993.

[3] Y. Kosmann-Schwarzbach, *The Noether Theorems. Invariance and Conservation Laws in the Twentieth Century*, Springer, New York, 2011.

Includes English translation of [1]

Amalie Emmy Noether
(1882–1935)

Fraulein Noether was the most significant creative mathematician thus far produced since the higher education of women began.

— Albert Einstein, obituary, New York Times

She was a great mathematician, the greatest, I firmly believe that her sex has ever produced and a great woman . . . And of all I have known, she was certainly one of the happiest.

— Hermann Weyl

Emmy Noether was one of the most influential mathematicians of the century. The development of abstract algebra, which is one of the most distinctive innovations of twentieth century mathematics, is largely due to her — in published papers, in lectures, and in personal influence on her contemporaries.

— Nathan Jacobson

Emmy Noether — Biography

Born: 1882, Erlangen, Germany

Father: Max Noether (Nöther), German mathematician
— algebraic geometry

1907 Ph.D. under Paul Gordan, Erlangen (“King of invariants”)
— calculated all 331 invariants of ternary biquadratic forms
— “Formelgestrüpp”, “Mist” (E.N.)

1907–14: Teaches at University of Erlangen without pay

1915–33: Invited to University of Göttingen
by David Hilbert & Felix Klein

1918: Noether’s Theorems published

1919: *Habilitation*

1919–35: Established foundations of modern abstract algebra:
ideals, rings, noetherian condition, representation theory, etc.
“der Noether” & the Noether boys
van der Waerden: *Moderne Algebra*

1922: Appointed extraordinary professor in Göttingen

1923: Finally paid a small stipend for teaching!

1932: Plenary address at the
International Congress of Mathematicians, Zurich

1933: Placed on “leave of absence”;
tries to move to Soviet Union

1933: Moves to U.S. — Bryn Mawr College

1935: Dies after surgery, aged 53

Noether's Three Fundamental Contributions to Analysis and Physics

First Theorem. There is a one-to-one correspondence between symmetry groups of a variational problem and conservation laws of its Euler–Lagrange equations.

Second Theorem. An infinite-dimensional variational symmetry group depending upon an arbitrary function corresponds to a nontrivial differential relation among its Euler–Lagrange equations.

- ★ The conservation laws associated with the variational symmetries in the Second Theorem are trivial — this resolved Hilbert's original paradox in relativity that was the reason he and Klein invited Noether to Göttingen.

Noether's Three Fundamental Contributions to Analysis and Physics

First Theorem. There is a one-to-one correspondence between symmetry groups of a variational problem and conservation laws of its Euler–Lagrange equations.

Second Theorem. An infinite-dimensional variational symmetry group depending upon an arbitrary function corresponds to a nontrivial differential relation among its Euler–Lagrange equations.

Introduction of higher order generalized symmetries.

$\Longrightarrow$ later (1960's) to play a fundamental role in the discovery and classification of integrable systems and solitons.

Symmetries $\Longrightarrow$ Conservation Laws

- symmetry under space translations
  $\Longrightarrow$ conservation of linear momentum
- symmetry under time translations
  $\Longrightarrow$ conservation of energy
- symmetry under rotations
  $\Longrightarrow$ conservation of angular momentum
- symmetry under boosts (moving coordinates)
  $\Longrightarrow$ linear motion of the center of mass

Precursors

Lagrange (1788) Lagrangian mechanics & energy conservation

Jacobi (1842–43 publ. 1866) Euclidean invariance
— linear and angular momentum

Schütz (1897) time translation — conservation of energy

Herglotz (1911) Poincaré invariance in relativity
— 10 conservation laws

Engel (1916) non-relativistic limit: Galilean invariance
— linear motion of center of mass

A Curious History

- ★ Bessel–Hagen (1922) — divergence symmetries
- ♣ Hill (1951) — a very special case
  (first order Lagrangians, geometrical symmetries)
- ♠ 1951–1980 Over 50 papers rediscover and/or prove
  purported generalizations of Noether's First Theorem
- ♠ 2011 Neuenschwander, *Emmy Noether's Wonderful Theorem*
  — back to special cases again!

Continuum mechanics: Rice, Eshelby (1950's),
Günther (1962), Knowles & Sternberg (1972)

Optics: Baker & Tavel (1974)

The Noether Triumvirate

- ⋆ Variational Principle
- ⋆ Symmetry
- ⋆ Conservation Law

A Brief History of Symmetry

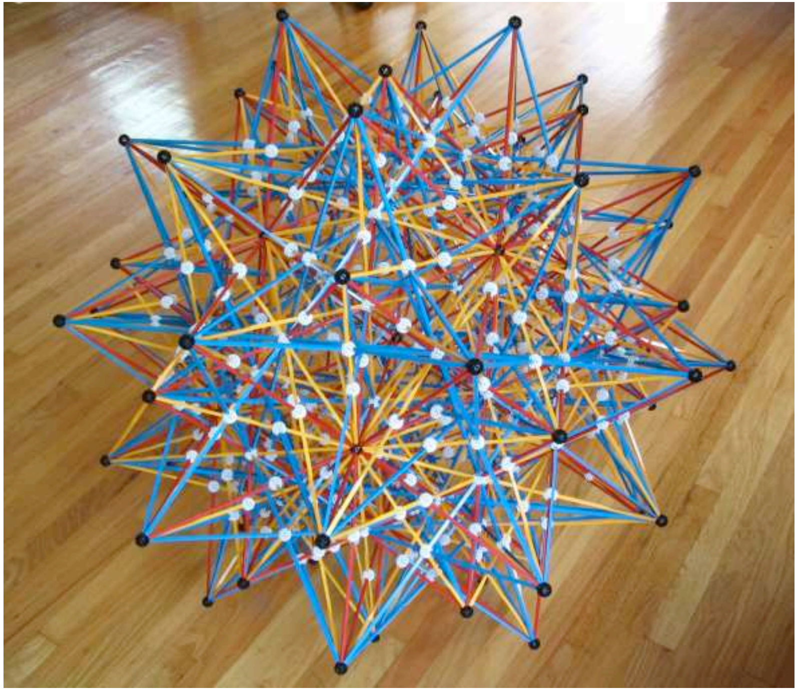
Symmetry $\Longrightarrow$ Group Theory!

- Abel, Galois — polynomials
- Lie — differential equations and variational principles
- Noether — conservation laws and higher order symmetries
- Weyl, Wigner, etc. — quantum mechanics
  “der Gruppenpest” (J. Slater)

Next to the concept of a function, which is the most important concept pervading the whole of mathematics, the concept of a group is of the greatest significance in the various branches of mathematics and its applications.

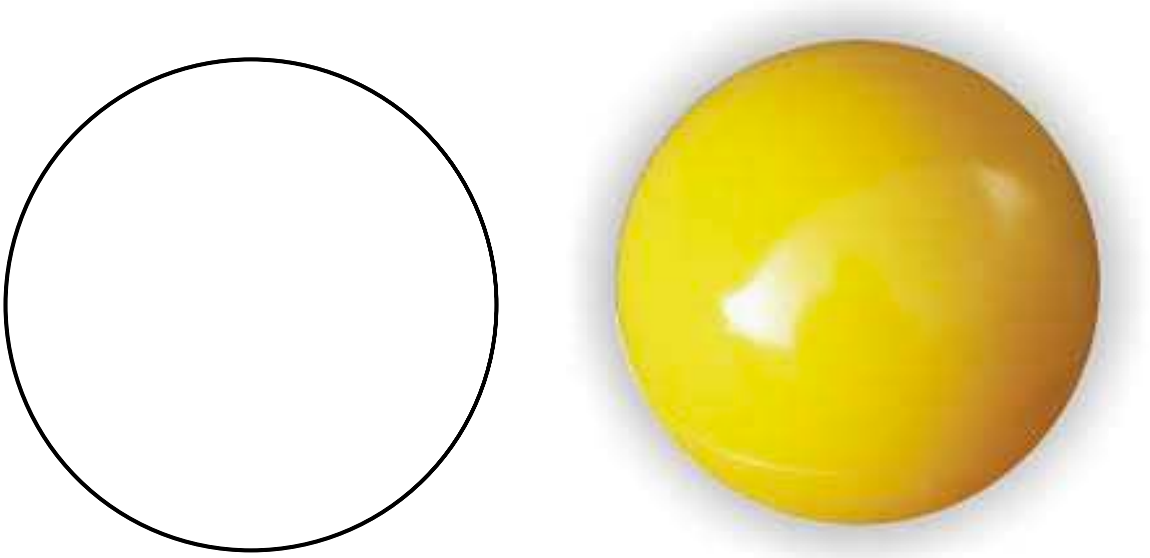
— P.S. Alexandroff

Discrete Symmetry Group



$\Longrightarrow$ crystallography

Continuous Symmetry Group



Symmetry group = *all* rotations

⋆ A continuous group is known as a Lie group
— in honor of Sophus Lie (1842–1899)

A Brief History of Conservation Laws

In physics, a conservation law asserts that a particular measurable property P of an isolated physical system does not change as the system evolves.

Conservation of momentum: Wallis (1670), Newton (1687)

Conservation of mass: Lomonosov (1748), Lavoisier (1774)

Conservation of energy: Lagrange (1788), Helmholtz (1847), Rankine (1850), also: Mohr, Mayer, Joule, Faraday, . . .

In Summary . . .

Noether's Theorem states that to each continuous symmetry group of the action functional there is a corresponding conservation law of the physical equations and vice versa.

The Modern Manual for Physics

♠ To construct a physical theory:

Step 1: Determine the allowed group of symmetries:

- translations
- rotations
- conformal (angle-preserving) transformations
- Galilean boosts
- Poincaré transformations (relativity)
- gauge transformations
- CPT (charge, parity, time reversal) symmetry
- supersymmetry
- $\mathrm{SU}(3)$, G_2, $\mathrm{E}_8 \times \mathrm{E}_8$, $\mathrm{SO}(32)$, $\ldots$
- etc., etc.

Step 2: Construct a variational principle ("energy") that admits the given symmetry group.

Step 3: Invoke Nature's obsession with minimization to determine the corresponding field equations associated with the variational principle.

Step 4: Use Noether's First and Second Theorems to write down (a) conservation laws, and (b) differential identities satisfied by the field equations.

Step 5: Try to solve the field equations.

Even special solutions are of immense interest

$\Longrightarrow$ black holes.

Symmetry Groups of Differential Equations

$\Longrightarrow$ Sophus Lie (1842–1899).

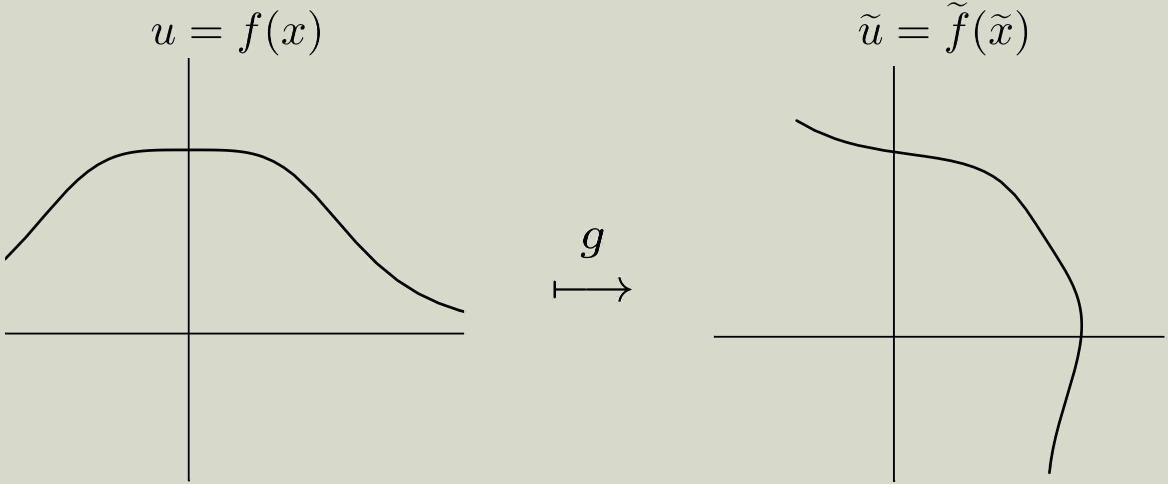
System of differential equations

$$\Delta(x, u^{(n)}) = 0$$

G — Lie group or Lie pseudo-group acting on the space of independent and dependent variables:

$$(\widetilde{x}, \widetilde{u}) = g \cdot (x, u)$$

G acts on functions by transforming their graphs:



$$u = f(x) \quad \overset{g}{\longmapsto} \quad \widetilde{u} = \widetilde{f}(\widetilde{x})$$

Definition. G is a symmetry group of the system $\Delta = 0$ if $\widetilde{f} = g \cdot f$ is a solution whenever f is.

Variational Symmetries

Definition. A variational symmetry is a transformation of space/time and the field variables

$$(\widetilde{x}, \widetilde{u}) = g \cdot (x, u)$$

that leaves the variational problem invariant:

$$\int_{\widetilde{\Omega}} L(\widetilde{x}, \widetilde{u}^{(n)})\, d\widetilde{x} = \int_{\Omega} L(x, u^{(n)})\, dx$$

Theorem. Every symmetry of the variational problem is a symmetry of the Euler–Lagrange equations.

(but not conversely)

One–Parameter Groups

A Lie group whose transformations depend upon a single parameter $\varepsilon \in \mathbb{R}$ is called a one-parameter group.

Translations in a single direction:

$$(x, y, z) \quad \longmapsto \quad (x + \varepsilon, y + 2\,\varepsilon, z - \varepsilon)$$

Rotations around a fixed axis:

$$(x, y, z) \quad \longmapsto \quad (x \cos \varepsilon - z \sin \varepsilon, y, x \sin \varepsilon + z \cos \varepsilon)$$

Screw motions:

$$(x, y, z) \quad \longmapsto \quad (x \cos \varepsilon - y \sin \varepsilon, x \sin \varepsilon + y \cos \varepsilon, z + \varepsilon)$$

Scaling transformations:

$$(x, y, z) \quad \longmapsto \quad (\lambda\, x, \lambda\, y, \lambda^{-1}\, z)$$

Infinitesimal Generators

Every one-parameter group can be viewed as the flow of a vector field $\mathbf{v}$, known as its infinitesimal generator.

In other words, the one-parameter group is realized as the solution to the system of ordinary differential equations governing the vector field's flow:

$$\frac{dz}{d\varepsilon} = \mathbf{v}(z)$$

Equivalently, if one expands the group transformations in powers of the group parameter ε, the infinitesimal generator comes from the linear terms:

$$z(\varepsilon) = z + \varepsilon\,\mathbf{v}(z) + \cdots$$

Infinitesimal Generators $=$ Vector Fields

In differential geometry, it has proven to be very useful to identify a vector field with a first order differential operator

In local coordinates $(\ldots x^i \ldots u^\alpha \ldots)$, the vector field

$$\mathbf{v} = (\ \ldots\ \xi^i(x,u)\ \ldots\ \varphi^\alpha(x,u)\ \ldots\ )$$

that generates the one-parameter group (flow)

$$\frac{dx^i}{d\varepsilon} = \xi^i(x,u) \qquad \frac{du^\alpha}{d\varepsilon} = \varphi^\alpha(x,u)$$

is identified with the differential operator

$$\mathbf{v} = \sum_{i=1}^{p} \xi^i(x,u)\,\frac{\partial}{\partial x^i} + \sum_{\alpha=1}^{q} \varphi^\alpha(x,u)\,\frac{\partial}{\partial u^\alpha}$$

Invariance

A function $F : M \to \mathbb{R}$ is invariant if it is not affected by the group transformations:

$$F(g \cdot z) = F(z)$$

for all $g \in G$ and $z \in M$.

Infinitesimal Invariance

Theorem. (Lie) A function is invariant under a one-parameter group with infinitesimal generator $\mathbf{v}$ (viewed as a differential operator) if and only if

$$\mathbf{v}(F) = 0$$

Jet Spaces

$x = (x^1, \ldots, x^p)$ — independent variables

$u = (u^1, \ldots, u^q)$ — dependent variables

★ Regard $u = f(x)$

$u_J^\alpha = \dfrac{\partial^k u^\alpha}{\partial x^{j_1} \;\ldots\; \partial x^k}$ — partial derivatives

$(x, u^{(n)}) = (\;\ldots\; x^i \;\ldots\; u^\alpha \;\ldots\; u_J^\alpha \;\ldots\;) \in \mathrm{J}^n$
— jet coordinates

$$\dim \mathrm{J}^n = p + q^{(n)} = p + q\binom{p+n}{n}$$

Prolongation

Since G acts on functions, it acts on their derivatives $u^{(n)}$, leading to the prolonged group action:

$$(\widetilde{x}, \widetilde{u}^{(n)}) = \mathrm{pr}^{(n)}\, g \cdot (x, u^{(n)})$$

$\Longrightarrow$ formulas provided by implicit differentiation

Prolonged infinitesimal generator:

$$\mathrm{pr}\, \mathbf{v} = \mathbf{v} + \sum_{\alpha, J} \varphi_J^\alpha(x, u^{(n)}) \frac{\partial}{\partial u_J^\alpha}$$

The Prolongation Formula

The coefficients of the prolonged vector field are given by the explicit prolongation formula:

$$\boxed{\varphi_J^\alpha = D_J\, Q^\alpha + \sum_{i=1}^{p} \xi^i\, u_{J,i}^\alpha}$$

where $$Q^\alpha(x,u^{(1)}) = \varphi^\alpha - \sum_{i=1}^{p} \xi^i \frac{\partial u^\alpha}{\partial x^i}$$

$$Q = (Q^1,\ldots,Q^q) \quad — \quad \text{characteristic of } \mathbf{v}$$

★ Invariant functions are solutions to

$$Q(x,u^{(1)}) = 0.$$

Example. The vector field

$$\mathbf{v} = \xi \frac{\partial}{\partial x} + \varphi \frac{\partial}{\partial u} = -u \frac{\partial}{\partial x} + x \frac{\partial}{\partial u}$$

generates the rotation group

$$(x, u) \quad \longmapsto \quad (x \cos \varepsilon - u \sin \varepsilon, x \sin \varepsilon + u \cos \varepsilon)$$

The prolonged action is (implicit differentiation)

$$\begin{aligned} u_x \quad &\longmapsto \quad \frac{\sin \varepsilon + u_x \cos \varepsilon}{\cos \varepsilon - u_x \sin \varepsilon} \\ u_{xx} \quad &\longmapsto \quad \frac{u_{xx}}{(\cos \varepsilon - u_x \sin \varepsilon)^3} \\ u_{xxx} \quad &\longmapsto \quad \frac{(\cos \varepsilon - u_x \sin \varepsilon)\, u_{xxx} - 3\, u_{xx}^2 \sin \varepsilon}{(\cos \varepsilon - u_x \sin \varepsilon)^5} \\ &\vdots \end{aligned}$$

$$\mathbf{v} = \xi \frac{\partial}{\partial x} + \varphi \frac{\partial}{\partial u} = -u \frac{\partial}{\partial x} + x \frac{\partial}{\partial u}$$

Characteristic:

$$Q(x, u, u_x) = \varphi - u_x \xi = x + u\, u_x$$

By the prolongation formula, the infinitesimal generator is

$$\operatorname{pr} \mathbf{v} = -u \frac{\partial}{\partial x} + x \frac{\partial}{\partial u} + (1 + u_x^2) \frac{\partial}{\partial u_x} + 3 u_x u_{xx} \frac{\partial}{\partial u_{xx}} + \cdots$$

★ The solutions to the characteristic equation

$$Q(x, u, u_x) = x + u\, u_x = 0$$

are circular arcs — rotationally invariant curves.

Lie's Infinitesimal Symmetry Criterion for Differential Equations

Theorem. A connected group of transformations G is a symmetry group of a nondegenerate system of differential equations $\Delta = 0$ if and only if

$$\boxed{\operatorname{pr} \mathbf{v}(\Delta) = 0 \qquad \text{whenever} \qquad \Delta = 0}$$

for every infinitesimal generator $\mathbf{v}$ of G.

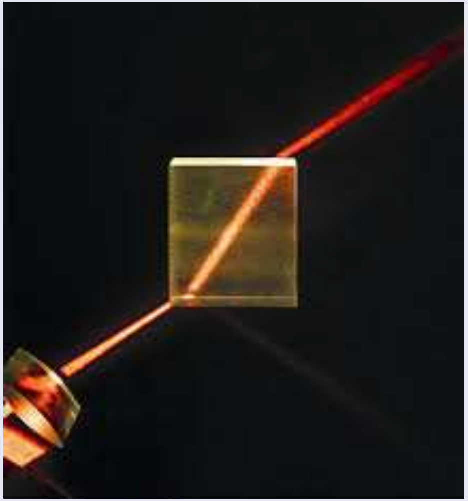
Calculation of Symmetries

$$\boxed{\operatorname{pr}\mathbf{v}(\Delta) = 0 \qquad \text{whenever} \qquad \Delta = 0}$$

These are the determining equations of the symmetry group to $\Delta = 0$. They form an overdetermined system of elementary partial differential equations for the coefficients ξ^i, φ^α of $\mathbf{v}$ that can (usually) be explicitly solved — there are even MAPLE and MATHEMATICA packages that do this automatically — thereby producing the most general infinitesimal symmetry and hence the (continuous) symmetry group of the system of partial differential equations.

★ For systems arising in applications, many symmetries are evident from physical intuition, but there are significant examples where the Lie method produces new symmetries.

The Calculus of Variations



Variational Problems

A variational problem requires minimizing a functional

$$F[u] = \int L(x, u^{(n)})\, dx$$

The integrand is known as the Lagrangian.

The Lagrangian $L(x, u^{(n)})$ can depend upon the space/time coordinates x, the function(s) or field(s) $u = f(x)$ and their derivatives up to some order n

— typically, but not always, $n = 1$.

Functionals

Distance functional = arc length of a curve $y = u(x)$:

$$F[u] = \int_a^b \sqrt{1 + u'(x)^2}\, dx,$$

Boundary conditions: $u(a) = \alpha \qquad u(b) = \beta$

Solutions: geodesics (straight lines)

Surface area functional:

$$F[u] = \iint_\Omega \sqrt{1 + \left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2}\; dx\, dy.$$

Minimize subject to Dirichlet boundary conditions

$$u(x, y) = g(x, y) \qquad \text{for} \qquad (x, y) \in \partial\Omega.$$

Solutions: minimal surfaces

The Euler–Lagrange Equations

The minimum of the functional

$$F[u] = \int L(x, u^{(n)})\, dx$$

must occur where the functional gradient vanishes: $\delta F[u] = 0$

This is a system of differential equations

$$\Delta = E(L) = 0$$

known as the Euler–Lagrange equations.

E — Euler operator (variational derivative):

$$E^{\alpha}(L) = \frac{\delta L}{\delta u^{\alpha}} = \sum_{J} (-D)^{J} \frac{\partial L}{\partial u^{\alpha}_{J}} = 0$$

The (smooth) minimizers $u(x)$ of the functional are solutions to the Euler–Lagrange equations — as are any maximizers and, in general, all "critical functions".

Functional Gradient

Functional

$$F[u] = \int L(x, u^{(n)})\, dx$$

Variation $v = \delta u$:

$$F[u+v] = F[u] + \langle\, \delta F\, ; v\, \rangle + \text{ h.o.t.}$$

$$= \int L(u, u_t, u_{tt}, \dots)\, dt + \int \left(\frac{\partial L}{\partial u}\, v + \frac{\partial L}{\partial u_t}\, v_t + \frac{\partial L}{\partial u_{tt}}\, v_{tt} + \ \cdots \ \right) dt + \ \cdots$$

Integration by parts:

$$\int \left(\frac{\partial L}{\partial u}\, v + \frac{\partial L}{\partial u_t}\, v_t + \frac{\partial L}{\partial u_{tt}}\, v_{tt} + \ \cdots \ \right) dt = \int \left(\frac{\partial L}{\partial u} - D_t\, \frac{\partial L}{\partial u_t} + D_t^2\, \frac{\partial L}{\partial u_{tt}} - \ \cdots \ \right) v\, dt$$

Euler–Lagrange equations:

$$\delta F = E(L) = \frac{\partial L}{\partial u} - D_t\, \frac{\partial L}{\partial u_t} + D_t^2\, \frac{\partial L}{\partial u_{tt}} - \ \cdots \ = 0$$

Euler–Lagrange equations

$F[u]$ = arc length functional

Euler–Lagrange equation: curvature $= \kappa = 0$

Solutions: geodesics

$$F[u] = \text{surface area functional} = \iint \sqrt{1 + \left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2}\; dx\, dy$$

Euler–Lagrange equation = minimal surface equation ($\mathbb{R}^3$ version):

$$(1 + u_y^2)\, u_{xx} - 2\, u_x\, u_y\, u_{xy} + (1 + u_x^2)\, u_{yy} = 0$$

Solutions: minimal surfaces

$$F[u] = \text{Hilbert action functional} = \frac{c^4}{16\pi G} \int (R + L_m) \sqrt{-g}\, d^4x$$

Euler–Lagrange equations = Einstein equations of general relativity:

$$R_{\mu\nu} = \frac{1}{2} R\, g_{\mu\nu} + \frac{8\pi G}{c^4}\, T_{\mu\nu}$$

Solutions: Einstein space–time manifolds

Variational Symmetries

Definition. A strict variational symmetry is a transformation $(\widetilde{x},\widetilde{u}) = g\cdot(x,u)$ which leaves the variational problem invariant:

$$\int_{\widetilde{\Omega}} L(\widetilde{x},\widetilde{u}^{(n)})\,d\widetilde{x} = \int_{\Omega} L(x,u^{(n)})\,dx$$

Infinitesimal invariance criterion:

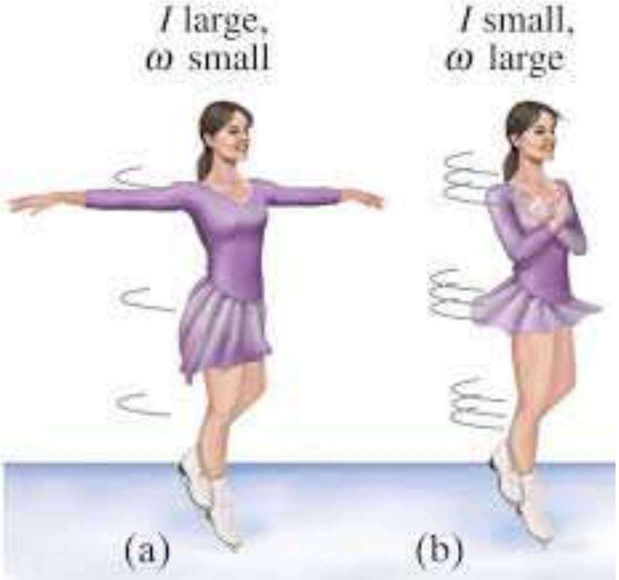
$$\operatorname{pr}\mathbf{v}(L) + L\,\operatorname{Div}\xi = 0$$

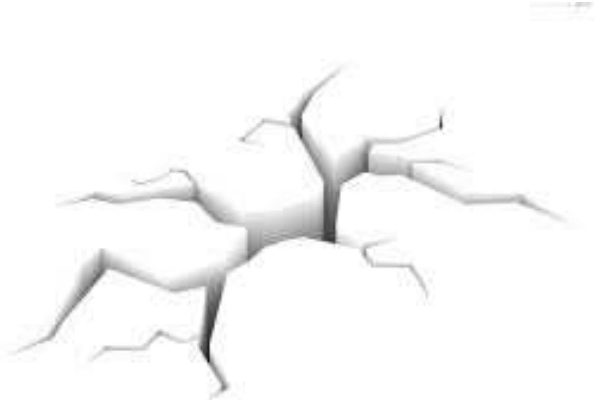
Divergence symmetry (Bessel–Hagen):

$$\operatorname{pr}\mathbf{v}(L) + L\,\operatorname{Div}\xi = \operatorname{Div}B$$

$\Longrightarrow$ Every divergence symmetry has an equivalent strict variational symmetry

Conservation Laws





Conservation Laws

A conservation law of a discrete dynamical system of ordinary differential equations is a function

$$T(t, u, u_t, \ldots)$$

depending on the time t, the field variables u, and their derivatives, that is constant on solutions, or, equivalently,

$$D_t T = 0$$

on all solutions to the field equations.

Conservation Laws — Dynamics

In continua, a conservation law states that the temporal rate of change of a quantity T in a region of space D is governed by the associated flux through its boundary:

$$\frac{\partial}{\partial t}\int_D T\,dx = \oint_{\partial D} X$$

or, in differential form,

$$\mathrm{D}_t T = \operatorname{Div} X$$

- In particular, if the flux X vanishes on the boundary ∂D, then the total density $\int_D T\,dx$ is conserved — constant.

Conservation Laws — Statics

In statics, a conservation law corresponds to a path- or surface-independent integral $\oint_C X = 0$ — in differential form,

$$\operatorname{Div} X = 0$$

Thus, in fracture mechanics, one can measure the conserved quantity near the tip of a crack by evaluating the integral at a safe distance.

Conservation Laws in Analysis

★ In modern mathematical analysis, most existence theorems, stability results, scattering theory, etc., for partial differential equations rely on the existence of suitable conservation laws.

★ Completely integrable systems can be characterized by the existence of infinitely many higher order conservation laws.

★ In the absence of symmetry, Noether's Identity is used to construct divergence identities that take the place of conservation laws in analysis.

Trivial Conservation Laws

Let $\Delta = 0$ be a system of differential equations.

Type I If $P = 0$ for all solutions to $\Delta = 0$,
then $\operatorname{Div} P = 0$ on solutions

Type II (Null divergences) If $\operatorname{Div} P \equiv 0$ for *all* functions $u = f(x)$, then it trivially vanishes on solutions.

Examples:

$$D_x(u_y) + D_y(-u_x) \equiv 0$$

$$D_x \frac{\partial(u,v)}{\partial(y,z)} + D_y \frac{\partial(u,v)}{\partial(z,x)} + D_z \frac{\partial(u,v)}{\partial(x,y)} \equiv 0$$

$\Longrightarrow$ (generalized) curl: $P = \operatorname{Curl} Q$

Two conservation laws P and $\widetilde{P}$ are equivalent if they differ by a sum of trivial conservation laws:

$$P = \widetilde{P} + P_I + P_{II}$$

where

$$P_I = 0 \quad \text{on solutions} \qquad \operatorname{Div} P_{II} \equiv 0.$$

Theorem. Every conservation law of a (nondegenerate) system of differential equations $\Delta = 0$ is equivalent to one in characteristic form

$$\operatorname{Div} P = Q\,\Delta$$

Proof: — integration by parts

$\Longrightarrow$ $Q = (Q_1, \ldots, Q_q)$ is called the characteristic of the conservation law.

Noether's First Theorem

Theorem. If $\mathbf{v}$ generates a one-parameter group of variational symmetries of a variational problem, then the characteristic Q of $\mathbf{v}$ is the characteristic of a conservation law of the Euler-Lagrange equations:

$$\mathrm{Div}\, P = Q\, E(L)$$

Proof: Noether's Identity = Integration by Parts

$$\boxed{\mathrm{pr}\, \mathbf{v}(L) + L\, \mathrm{Div}\, \xi = Q\, E(L) - \mathrm{Div}\, P}$$

$\mathrm{pr}\, \mathbf{v}$ — prolonged vector field (infinitesimal generator)

Q — characteristic of $\mathbf{v}$

P — boundary terms resulting from the integration by parts computation

Symmetry $\Longrightarrow$ Conservation Law

$$\boxed{\mathrm{pr}\,\mathbf{v}(L) + L\,\mathrm{Div}\,\xi = Q\,E(L) - \mathrm{Div}\,P}$$

Thus, if $\mathbf{v}$ is a variational symmetry, then by infinitesimal invariance of the variational principle, the left hand side of Noether's Identity vanishes and hence

$$\mathrm{Div}\,P = Q\,E(L)$$

is a conservation law with characteristic Q.

More generally, if $\mathbf{v}$ is a divergence symmetry

$$\mathrm{pr}\,\mathbf{v}(L) + L\,\mathrm{Div}\,\xi = \mathrm{Div}\,B$$

then the conservation law is

$$\mathrm{Div}(P + B) = Q\,E(L)$$

Conservation of Energy

Group:

$$(t, u) \quad \longmapsto \quad (t + \varepsilon, u)$$

Infinitesimal generator and characteristic:

$$\mathbf{v} = \frac{\partial}{\partial t} \qquad\qquad Q = -\,u_t$$

Invariant variational problem

$$F[u] = \int L(u, u_t, u_{tt}, \ldots)\, dt \qquad\qquad \frac{\partial L}{\partial t} = 0$$

Euler–Lagrange equations:

$$E(L) = \frac{\partial L}{\partial u} - D_t \frac{\partial L}{\partial u_t} + D_t^2 \frac{\partial L}{\partial u_{tt}} - \;\cdots\; = 0$$

Conservation of Energy

Infinitesimal generator and characteristic:

$$\mathbf{v} = \frac{\partial}{\partial t} \qquad\qquad Q = -\,u_t$$

Euler–Lagrange equations:

$$E(L) = \frac{\partial L}{\partial u} - D_t \frac{\partial L}{\partial u_t} + D_t^2 \frac{\partial L}{\partial u_{tt}} - \;\cdots\; = 0$$

Conservation law:

$$0 = Q\,E(L) = -\,u_t \left(\frac{\partial L}{\partial u} - D_t \frac{\partial L}{\partial u_t} + D_t^2 \frac{\partial L}{\partial u_{tt}} - \;\cdots\; \right)$$

$$= D_t \left(-\,L + u_t \frac{\partial L}{\partial u_t} - \;\cdots\; \right)$$

Elastostatics

$\int W(x, \nabla u)\, dx$ — stored energy

$$x, u \in \mathbb{R}^p, \quad p = 2, 3$$

Frame indifference

$$u \longmapsto R\,u + a, \quad R \in \mathrm{SO}(p)$$

Conservation laws = path independent integrals:

$$\mathrm{Div}\, P = 0.$$

1. Translation invariance

$$P_i = \frac{\partial W}{\partial u_i^\alpha}$$

$$\Longrightarrow \quad \text{Euler-Lagrange equations}$$

2. Rotational invariance

$$P_i = u_i^\alpha \frac{\partial W}{\partial u_j^\beta} - u_i^\beta \frac{\partial W}{\partial u_j^\alpha}$$

3. Homogeneity : $W = W(\nabla u) \quad x \longmapsto x + a$

$$P_i = \sum_{\alpha=1}^{p} u_j^\alpha \frac{\partial W}{\partial u_i^\alpha} - \delta_j^i W$$

$$\Longrightarrow \quad \text{Energy-momentum tensor}$$

4. Isotropy : $W(\nabla u \cdot Q) = W(\nabla u) \quad Q \in \mathrm{SO}(p)$

$$P_i = \sum_{\alpha=1}^{p} (x^j u_k^\alpha - x^k u_j^\alpha) \frac{\partial W}{\partial u_i^\alpha} + (\delta_j^i x^k - \delta_k^i x^j) W$$

5. Dilation invariance : $W(\lambda \nabla u) = \lambda^n W(\nabla u)$

$$P_i = \frac{n-p}{n} \sum_{\alpha, j=1}^{p} (u^\alpha \delta_j^i - x^j u_j^\alpha) \frac{\partial W}{\partial u_i^\alpha} + x^i W$$

5A. Divergence identity

$$\mathrm{Div}\, \widetilde{P} = p\, W$$

$$\widetilde{P}_i = \sum_{j=1}^{p} (u^\alpha \delta_j^i - x^j u_j^\alpha) \frac{\partial W}{\partial u_i^\alpha} + x^i W$$

$\Longrightarrow$ Knops/Stuart, Pohozaev, Pucci/Serrin

Conservation Law $\Longrightarrow$ Symmetry

$$\boxed{\operatorname{pr}\mathbf{v}(L) + L\,\operatorname{Div}\xi = Q\,E(L) - \operatorname{Div}P}$$

Conversely, if

$$\operatorname{Div}A = Q\,E(L)$$

is any conservation law, assumed, without loss of generality, to be in characteristic form, and Q is the characteristic of the vector field $\mathbf{v}$, then

$$\operatorname{pr}\mathbf{v}(L) + L\,\operatorname{Div}\xi = \operatorname{Div}(A - P) = \operatorname{Div}B$$

and hence $\mathbf{v}$ generates a divergence symmetry group.

What's the catch?

How do we know the characteristic Q of the conservation law is the characteristic of a vector field $\mathbf{v}$?

Answer: it's *not* if we restrict our attention to ordinary, geometrical symmetries, but it is if we allow the vector field $\mathbf{v}$ to depend on derivatives of the field variable!

⋆ One needs higher order generalized symmetries

— first defined by Noether!

Generalized Symmetries of Differential Equations

Determining equations :

$$\operatorname{pr}\mathbf{v}(\Delta) = 0 \qquad \text{whenever} \qquad \Delta = 0$$

A generalized symmetry is trivial if its characteristic vanishes on solutions to Δ. This means that the corresponding group transformations acts trivially on solutions.

Two symmetries are equivalent if their characteristics differ by a trivial symmetry.

Integrable Systems

The second half of the twentieth century saw two revolutionary discoveries in the field of nonlinear systems:

- chaos
- integrability

Both have their origins in the classical mechanics of the nineteenth century:

chaos: Poincaré
integrability: Hamilton, Jacobi, Liouville, Kovalevskaya

Integrable Systems

In the 1960's, the discovery of the soliton in Kruskal and Zabusky's numerical studies of the Korteweg–deVries equation, a model for nonlinear water waves, which was motivated by the Fermi–Pasta–Ulam problem, provoked a revolution in the study of nonlinear dynamics.

The theoretical justification of their observations came through the study of the associated symmetries and conservation laws.

Indeed, integrable systems like the Korteweg–deVries equation, nonlinear Schrödinger equation, sine-Gordon equation, KP equation, etc. are characterized by their admitting an infinite number of higher order symmetries – as first defined by Noether — and, through Noether's theorem, higher order conservation laws!

The Kepler Problem

$$\ddot{x} + \frac{m\,x}{r^3} = 0 \qquad L = \tfrac{1}{2}\,\dot{x}^2 - \frac{m}{r}$$

Generalized symmetries (three-dimensional):

$$\mathbf{v} = (x \cdot \ddot{x})\partial_x + \dot{x}(x \cdot \partial_x) - 2\,x(\dot{x} \cdot \partial_x)$$

Conservation laws

$$\mathrm{pr}\ \mathbf{v}(L) = D_t R$$

where

$$R = \dot{x} \wedge (x \wedge \dot{x}) - \frac{m\,x}{r}$$

are the components of the Runge-Lenz vector

$\Longrightarrow$ Super-integrability

The Strong Version

Noether's First Theorem. Let $\Delta = 0$ be a normal system of Euler-Lagrange equations. Then there is a one-to-one correspondence between nontrivial conservation laws and nontrivial variational symmetries.

- ⋆ A system of partial differential equations is normal if, under a change of variables, it can be written in Cauchy–Kovalevskaya form.

- ⋆ Abnormal systems are either over- or under-determined.

Example: Einstein's field equations in general relativity.

$\Longrightarrow$ Bianchi identities

Noether's Second Theorem

Theorem. A system of Euler-Lagrange equations is under-determined, and hence admits a nontrivial differential relation if and only if it admits an infinite dimensional variational symmetry group depending on an arbitrary function.

The associated conservation laws are trivial.

Proof — Integration by parts:

For any linear differential operator $\mathcal{D}$ and any function F:

$$F\,\mathcal{D}\,E(L) = \mathcal{D}^*(F)\,E(L) + \operatorname{Div} P[F, E(L)].$$

where $\mathcal{D}^*$ is the formal adjoint of $\mathcal{D}$. Now apply Noether's Identity using the symmetry/conservation law characteristic

$$Q = \mathcal{D}^*(F).$$

Noether's Second Theorem

Theorem. A system of Euler-Lagrange equations is under-determined, and hence admits a nontrivial differential relation if and only if it admits an infinite dimensional variational symmetry group depending on an arbitrary function.

The associated conservation laws are trivial.

Open Question: Are there over-determined systems of Euler–Lagrange equations for which trivial symmetries give non-trivial conservation laws?

A Very Simple Example:

Variational problem:

$$I[u, v] = \iint (u_x + v_y)^2 \, dx \, dy$$

Variational symmetry group:

$$(u, v) \longmapsto (u + \varphi_y, v - \varphi_x)$$

Euler-Lagrange equations:

$$\Delta_1 = E_u(L) = u_{xx} + v_{xy} = 0$$

$$\Delta_2 = E_v(L) = u_{xy} + v_{yy} = 0$$

Differential relation:

$$D_x \Delta_2 - D_y \Delta_2 \equiv 0$$

Relativity

Noether's Second Theorem effectively resolved Hilbert's dilemma regarding the law of conservation of energy in Einstein's field equations for general relativity.

Namely, the time translational symmetry that ordinarily leads to conservation of energy in fact belongs to an infinite-dimensional symmetry group, and thus, by Noether's Second Theorem, the corresponding conservation law is trivial, meaning that it vanishes on all solutions.