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THE CONVERSE PROBLEM FOR THE MULTIPOTENTIALISATION OF EVOLUTION EQUATIONS AND SYSTEMS

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We propose a method to identify and classify evolution equations and systems that can be multipotentialised in given target equations or target systems. We refer to this as the *converse problem*. Although we mainly study a method for $(1 + 1)$ -dimensional equations/system, we do also propose an extension of the methodology to higher-dimensional evolution equations. An important point is that the proposed converse method allows one to identify certain types of auto-Bäcklund transformations for the equations/systems. In this respect we define the *triangular-auto-Bäcklund transformation* and derive its connections to the converse problem. Several explicit examples are given. In particular, we investigate a class of linearisable third-order evolution equations, a fifth-order symmetry-integrable evolution equation as well as linearisable systems.

Keywords: Nonlinear evolution equations; potentialisation; auto-Bäcklund transformations; linearisation; the converse problem.

Mathematics Subject Classification 2010: 35B06, 35K55, 58J55

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1. Introduction

Potentialisations of evolution equations provides a natural way to study special types of nonlocal symmetries for partial differential equations and systems, known as potential symmetries [1]. In some cases it is possible to apply the potentialisation process again on the derived potential equations themselves, which is known as the multipotentialisation process. This procedure of multipotentialisation was applied in [5, 6] to investigate higher-degree potential symmetries, nonlocal transformations, nonlocal conservation laws, as well as iterating-solution formulae; all of which were derived as a direct consequence of a systematic multipotentialisation of the equations. In [5] we introduced higher-degree potential symmetries for the Burgers' [7] and Calogero–Degasperis–Ibragimov–Shabat hierarchies [9] and derived the nonlocal linearisation transformations by means of a multipotentialisation of these hierarchies.

In the current paper we turn this question around: The aim is to identify and classify those evolution equations/systems which can be multipotentialised into some given target potential equation/system. This is the *converse problem*. In principle, the converse problem consists of a “*backwards-calculation-technique*” that identifies both the equations and the potential variables that relates the equations to a given potential equation. It is important to point out that the method proposed here does not require the calculation of integrating factors for the equations/systems (see Proposition 1).

To set the stage, we give an example of the *usual* (not *converse*) potentialisation of a linear equation. Consider the following problem: Find all third-order evolution equations of the form

$$u_t = F(u, u_x, u_{xx}, u_{xxx}) \quad (1.1)$$

that can be derived by the potentialisation of the linear equation

$$E := v_t - v_{xxx} = 0. \quad (1.2)$$

The corresponding auxiliary system for (1.2) is

$$\begin{aligned} u_x &= \Phi^t(x, v, v_x, \dots) \\ u_t &= -\Phi^x(x, v, v_x, \dots) \end{aligned}$$

where

$$D_t \Phi^t(x, v, \dots) + D_x \Phi^x(x, v, \dots)|_{v_t=v_{xxx}} = 0.$$

Clearly F in (1.1) is not arbitrary but is constrained by (1.2) and its corresponding Φ^t and Φ^x . In order to derive Eq. (1.1), we need to find all integrating factors, $\Lambda(t, x, v, v_x, v_{xx}, \dots)$,

for (1.2). Those can be calculated by the conditions (see e.g. [5])

$$\hat{E}[v](\Lambda E) = 0 \iff L_E^*[v]\Lambda = 0, \quad L_\Lambda[v]E = L_\Lambda^*[v]E,$$

where $\hat{E}[v]$ is the Euler operator

$$\hat{E}[v] = \frac{\partial}{\partial v} - D_x \circ \frac{\partial}{\partial v_x} - D_t \circ \frac{\partial}{\partial v_t} + D_x^2 \circ \frac{\partial}{\partial v_{2x}} - D_x^3 \circ \frac{\partial}{\partial v_{3x}} + \dots$$

and $L^*[v]$ is the adjoint of the linear operator $L[v]$,

$$L[v] = \frac{\partial E}{\partial v} + \frac{\partial E}{\partial v_t} D_t + \frac{\partial E}{\partial v_x} D_x + \frac{\partial E}{\partial v_{xx}} D_x^2 + \frac{\partial E}{\partial v_{xxx}} D_x^3,$$

$$L^*[v] = \frac{\partial E}{\partial v} - D_t \circ \left(\frac{\partial E}{\partial v_t} \right) - D_x \circ \left(\frac{\partial E}{\partial v_x} \right) + D_x^2 \circ \left(\frac{\partial E}{\partial v_{xx}} \right) - D_x^3 \circ \left(\frac{\partial E}{\partial v_{xxx}} \right).$$

The relation of Λ to the conserved currents, Φ^t , for (1.2) is

$$\Lambda = \hat{E}[v] \Phi^t.$$

Following the above method, the only nonlinear equation of the form (1.1), so obtained, is [6]

$$u_t = u_{xxx} - \frac{3}{4} \frac{u_{xx}^2}{u_x}. \quad (1.4)$$

Fig. 1. Potentialisation of $v_t = v_{xxx}$.

In Sec. 3 we consider the converse problem of the above, i.e. we seek the equations of the form (1.1) for which (1.2) is the potential equation. The results of the converse potentialisation are listed as Case I in Sec. 3 and the results of the converse multipotentialisations of (1.2) are listed in Cases II and III (see Fig. 6).

The paper is organized as follows: In Sec. 2 we give the main propositions that describe the methodology of the proposed problem and introduce triangular-auto-Bäcklund transformations. These transformations act as solution generators for the equations. In Sec. 3 we classify third-order evolution equations which can be linearise by a suitable multipotentialisation. For example, in this section we shown that the Calogero–Degasperis–Ibragimov–Shabat equation and the third-order Burgers' equations, are just special cases of a class of third-order evolution equations which possess this type of linearisation property. In Sec. 4 we study a fifth-order evolution equation and show that the converse multipotentialisation

leads in a natural way to an interesting triangular-auto-Bäcklund transformation for the equation. In Sec. 5 we propose the converse problem for systems of evolution in $(1+1)$ dimensions and in Sec. 6 we extend our methodology to evolution equations in higher dimensions. Some concluding remarks are made in Sec. 7.

2. The Converse Problem for the Multipotentialisation of $(1+1)$ -dimensional Evolution Equations

In this section we consider $(1+1)$ -dimensional evolution equations and propose a method to study the converse problem that aims to identify equations that can be potentialised in a target potential equation. This addresses the problem of deriving auto-Bäcklund transformations for evolution equations.

2.1. Definitions and propositions

Consider the following general x - and t -independent evolution equation of order p in the form

$$u_t = F(u, u_x, u_{xx}, u_{3x}, \dots, u_{px}). \quad (2.1)$$

We now define the converse problem and state conditions by which it can be studied.

Definition 1. The **converse problem** of the potentialisation of (2.1) aims to determine the functional form(s) of F in (2.1) for which (2.1) potentialises in a target equation of order p , given by

$$v_t = H(v_x, v_{xx}, \dots, v_{px}) + \alpha_0 v, \quad \alpha_0 : \text{constant}, \quad (2.2)$$

with potential variable, v , and auxiliary system

$$v_x = \Phi^t(x, u, u_x, \dots) \quad (2.3a)$$

$$v_t = -\Phi^x(x, u, u_x, \dots), \quad (2.3b)$$

where

$$D_t \Phi^t(x, u, u_x, \dots) + D_x \Phi^x(x, u, u_x, \dots)|_{u_t=F(u, u_x, u_{xx}, \dots, u_{px})} = 0 \quad (2.4)$$

holds.

Following Definition 1 we replace v_t from (2.2) in (2.3b), differentiate (2.3b) with respect to x , and use (2.3a) and (2.4) to express the resulting relation in terms of Φ^t . This leads to

Proposition 1. *The condition on Φ^t , such that*

$$u_t = F(u, u_x, u_{xx}, u_{3x}, \dots, u_{px}),$$

potentialises in

$$v_t = H(v_x, v_{xx}, \dots, v_{px}) + \alpha_0 v,$$

is

$$D_x H(\Phi^t, D_x \Phi^t, D_x^2 \Phi^t, \dots, D_x^{p-1} \Phi^t) + \alpha_0 \Phi^t = D_t \Phi^t|_{u_t=F(u, u_x, \dots, u_{px})}, \quad (2.5)$$

where H is a given function and α_0 a given constant.

Note that condition (2.5) places a constrained on both Φ^t and F for a given H , which assures that (2.1) potentialises in (2.2). Note that, in order to solve condition (2.5) for both F and Φ^t , we need to make an assumption regarding the functional dependence of Φ^t . That is, we have to make a choice for the number of derivatives, q , allowed for Φ^t :

$$\Phi^t = \Phi^t(x, u, u_x, \dots, u_{qx}).$$

Next we describe the *converse multipotentialisation process*. Consider again the general equation, (2.1), viz.

$$u_t = F(u, u_x, u_{xx}, u_{3x}, \dots, u_{px}),$$

and assume that it can be potentialised in some given evolution equation of order p , say

$$v_t = G(v_x, v_{xx}, v_{3x}, \dots, v_{px}), \quad (2.6)$$

where (2.1) admits the auxiliary system

$$v_x = \Phi_1^t(x, u, u_x, \dots) \quad (2.7a)$$

$$v_t = -\Phi_1^x(x, u, u_x, \dots) \quad (2.7b)$$

and

$$D_t \Phi_1^t(x, u, \dots) + D_x \Phi_1^x(x, u, \dots)|_{u_t=F} = 0. \quad (2.8)$$

Introduce now a second auxiliary system, namely for (2.6), of the form

$$w_x = \Phi_2^t(x, v, v_x, \dots) \quad (2.9a)$$

$$w_t = -\Phi_2^x(x, v, v_x, \dots), \quad (2.9b)$$

such that w is the dependent variable for yet another evolution equation, say

$$w_t = H(w_x, w_{xx}, \dots, w_{px}) \quad (2.10)$$

and

$$D_t \Phi_2^t(x, v, \dots) + D_x \Phi_2^x(x, v, \dots)|_{v_t=G} = 0. \quad (2.11)$$

The above procedure provides a method to identify all equations of the form (2.1) that can be potentialise in (2.6) under the first potential variable, v , with corresponding auxiliary system (2.7a) and (2.7b), and which furthermore potentialises into (2.10) under the second potential variable, w , with auxiliary system (2.9a) and (2.9b). Hence this multipotentialisation procedure identifies the family of equations, (2.1), that are related to (2.10) with a transformation that can be obtain by composing

$$v_x = \Phi_1^t(x, u, u_x, \dots) \quad (2.12a)$$

$$w_x = \Phi_2^t(x, v, v_x, \dots). \quad (2.12b)$$

We call this the *second-degree converse multipotentialisation* of (2.10). The n th-degree converse multipotentialisations with potential variables, $\{v_1, v_2, \dots, v_{n-1}, w\}$ can then be introduced in an obvious manner, where (2.12a) and (2.12b) extends to

$$\begin{aligned}
 v_{1,x} &= \Phi_1^t(x, u, u_x, \dots) \\
 v_{2,x} &= \Phi_2^t(x, v_1, v_{1,x}, \dots) \\
 v_{3,x} &= \Phi_3^t(x, v_2, v_{2,x}, \dots) \\
 &\vdots \\
 v_{(n-1),x} &= \Phi_{n-1}^t(x, v_{n-2}, v_{n-2,x}, \dots) \\
 w_x &= \Phi_n^t(x, v_{n-1}, v_{n-1,x}, \dots).
 \end{aligned} \tag{2.13}$$

Figure 2 describes the n th degree converse multipotentialisation of (2.10):

Fig. 2. Converse multipotentialisation of $w_t = H$ of degree n

2.2. Triangular auto-Bäcklund transformations

In some cases we can combine and compose several conserved currents, Φ^t , to form nonpoint mappings of the dependent variable of an equation to the same equation. This maps solutions to solutions and can hence be applied to generate nontrivial new solutions. We name such transformations **triangular auto-Bäcklund transformation**,

or Δ -**auto-Bäcklund transformation**. There are essentially three types of Δ -auto-Bäcklund transformations. This is demonstrated in Fig. 3. Note that “Equation A $[V]$ ” represents an evolution equation with V as its dependent variable and $\Phi^t[V]$ denotes the equation’s conserved current, which is a function of x, V, V_x, V_{xx} , etc.

Δ -auto-Bäcklund transformation: Type I

Δ -auto-Bäcklund transformation: Type II

Δ -auto-Bäcklund transformation: Type III

Fig. 3.

Several Δ -auto-Bäcklund transformations are reported in Propositions 2–6.

3. Third-Order Linearisable Equations in (1+1) Dimensions

3.1. First-degree converse potentialisation

For an application of Proposition 1, we now discuss the converse problem of linearisable evolution equations, i.e. the problem by which to determine the functional form(s) of F

in (2.1), viz.

$$u_t = F(u, u_x, u_{xx}, u_{3x}, \dots, u_{px}).$$

for which (2.1) potentialises in the linear evolution equation of order p ,

$$v_t = \mathcal{L}^{(p)}[\alpha]v, \quad (3.1)$$

under the first potential variable, v , with auxiliary system (2.3a) and (2.3b). Here $\mathcal{L}^{(p)}$ is the general linear operator with parameters $\{\alpha_0, \alpha_1, \dots, \alpha_p\}$ defined by

$$\mathcal{L}^{(p)}[\alpha] := \sum_{j=0}^p \alpha_j D_x^j. \quad (3.2)$$

Note that

$$D_x \mathcal{L}^{(p)}[\alpha] v|_{v_x=\Phi^t} = \mathcal{L}^{(p)}[\alpha] \Phi^t. \quad (3.3)$$

Following Proposition 1, the condition on Φ^t and F for potentialisation the (2.1) in the linear equation (3.1), then becomes

$$D_t \Phi^t|_{u_t=F} = \mathcal{L}^{(p)}[\alpha] \Phi^t. \quad (3.4)$$

As a special case we study third-order evolution equations with potentialisations in

$$v_t = v_{xxx} \quad (3.5)$$

in detail. Consider the third-order evolution equations in the form

$$u_t = F(u, u_x, u_{xx}, u_{xxx}) \quad (3.6)$$

and assume that (3.6) admits a conserved current of the form

$$\Phi^t = \Phi^t(u, u_x, u_{xx}). \quad (3.7)$$

Solving condition (3.4), with the assumption of (3.7), we find that the most general form of (3.6) which potentialises in the linear equation (3.5) is given by the following two cases:

Case I a. The conserved current

$$\Phi^t(u, u_x) = \frac{1}{\sqrt{2}} \left(\frac{u_x}{h} + c_1 \right)^{1/2}, \quad (3.8)$$

leads to the equation

$$\begin{aligned} u_t = u_{xxx} - \frac{3}{4} \left(\frac{u_{xx}^2}{u_x + c_1 h} \right) - \frac{3}{2} \frac{h'}{h} \left(\frac{u_x + 2c_1 h}{u_x + c_1 h} \right) u_x u_{xx} + \left(\frac{5}{4} \left(\frac{h'}{h} \right)^2 - \frac{h''}{h} \right) u_x^3 \\ + \frac{3}{4} \frac{c_1 (h')^2}{h} u_x^2 - \frac{3}{4} c_1^2 (h')^2 u_x - \frac{3}{4} \left(\frac{c_1^4 h^2 (h')^2}{u_x + c_1 h} \right) + \frac{3}{4} c_1^3 (h')^2 h + c_2 h, \end{aligned} \quad (3.9)$$

where h is an arbitrary but nonzero differentiable function of u and c_1, c_2 are arbitrary constants.

Case I b. The conserved current

$$\Phi^t(u, u_x, u_{xx}) = \frac{1}{\sqrt{2hu_x + 2c_1h^2}} \left(u_{xx} - \left(\frac{h'}{h} \right) u_x^2 \right) \quad (3.10)$$

leads to the equation

$$\begin{aligned} u_t = u_{xxx} - \frac{3}{4} \frac{u_{xx}^2}{u_x + c_1h} - \frac{3}{2} \frac{h'}{h} \left(\frac{u_x + 2c_1h}{u_x + c_1h} \right) u_x u_{xx} + \frac{1}{4} \left(\frac{5(h')^2 - 4hh''}{h^2(u_x + c_1h)} \right) u_x^4 \\ + c_1 \left(\frac{2(h')^2 - hh''}{h(u_x + c_1h)} \right) u_x^3 + c_2 \left(\frac{h}{u_x + c_1h} \right) u_x + c_1c_2 \left(\frac{h^2}{u_x + c_1h} \right), \end{aligned} \quad (3.11)$$

where h is an arbitrary but nonzero differentiable function of u and c_1, c_2 are arbitrary constants.

Remark 1. The case, $\Phi^t = f_1(u)u_x + f_2(u)$ for any differentiable functions $f_1(u)$ and $f_2(u)$, result in linear equations for (3.6) under the point transformation $u \mapsto h(u)$ and are therefore not listed here.

Fig. 4. Converse potentialisation of $v_t = v_{xxx}$.

The above Case Ia and Case Ib lead to

Proposition 2. An $\triangle$ -auto-Bäcklund transformation of type I for

$$u_t = u_{xxx} - \frac{3}{4} \left(\frac{u_{xx}^2}{u_x} \right) - \frac{3}{2} \frac{h'}{h} u_x u_{xx} + \left(\frac{5}{4} \left(\frac{h'}{h} \right)^2 - \frac{h''}{h} \right) u_x^3 \quad (3.12)$$

is given by the relation

$$\frac{U_x}{h(U)} = \frac{1}{h(u)u_x} \left(u_{xx} - \left(\frac{h'(u)}{h(u)} \right) u_x^2 \right)^2, \quad (3.13)$$

where u and U satisfy (3.12) for any nonzero arbitrary differentiable function h .

Proof. Equations (3.9) and (3.11) with

$$c_1 = c_2 = 0 \quad (3.14)$$

reduce to the same equation, namely (3.12). Consider now (3.9) with (3.14) in terms of the dependent variable U , i.e.,

$$U_t = U_{xxx} - \frac{3}{4} \left(\frac{U_{xx}^2}{U_x} \right) - \frac{3}{2} \frac{h'(U)}{h(U)} U_x U_{xx} + \left(\frac{5}{4} \left(\frac{h'(U)}{h(U)} \right)^2 - \frac{h''(U)}{h(U)} \right) U_x^3 \quad (3.15)$$

with the conserved current, (3.10), and its relation to the potential variable v ,

$$v_x = \frac{1}{\sqrt{2}} \left(\frac{U_x}{h(U)} \right)^{1/2}. \quad (3.16)$$

Moreover, (3.12) has the following relation to the same potential variable, v , namely

$$v_x = \frac{1}{\sqrt{2h(u)u_x}} \left(u_{xx} - \left(\frac{h'(u)}{h(u)} \right) u_x^2 \right). \quad (3.17)$$

Relation (3.13), then follows by (3.16) and (3.17). $\square$

Remark 2. Equation (3.12) with $h(u) = 1$, reduces to

$$u_t = u_{xxx} - \frac{3}{4} \frac{u_{xx}^2}{u_x} \quad (3.18)$$

and the $\triangle$ -auto-Bäcklund transformation, (3.13), takes the form

$$s_x = \frac{u_{xx}^2}{u_x}. \quad (3.19)$$

This special case, (3.18), and its auto-Bäcklund transformation, (3.19), has been reported in [6].

3.2. Converse multipotentialisation

For second degree converse multipotentialisations of the linear evolution equation

$$w_t = w_{xxx} \quad (3.20)$$

we consider (3.12) with

$$h(u) = \exp(\alpha u), \quad \alpha : \text{arbitrary constant}, \quad (3.21)$$

that is

$$u_t = u_{xxx} - \frac{3}{4} \frac{u_{xx}^2}{u_x} - \frac{3}{2} \alpha u_x u_{xx} + \frac{1}{4} \alpha^2 u_x^3. \quad (3.22)$$

We now construct the most general equation of the form (3.6), now written in terms of the variable v ,

$$v_t = F(v, v_x, v_{xx}, v_{xxx}), \quad (3.23)$$

which admits (3.22) as its potential equation with auxiliary system

$$u_x = \Phi^t(v, v_x, v_{xx}) \quad (3.24a)$$

$$u_t = -\Phi^x(v, v_x, \dots). \quad (3.24b)$$

Applying Proposition 1 we obtain the following constraint on Φ^t :

$$\begin{aligned} D_x^3 \Phi^t - \frac{3}{2} (\Phi^t)^{-1} D_x \Phi^t D_x^2 \Phi^t + \frac{3}{4} (\Phi^t)^{-2} (D_x \Phi^t)^3 \\ - \frac{3\alpha}{2} (D_x \Phi^t)^2 - \frac{3\alpha}{2} \Phi^t D_x^2 \Phi^t + \frac{3\alpha^2}{4} (\Phi^t)^2 D_x \Phi^t = D_t \Phi^t|_{v_t=F}. \end{aligned} \quad (3.25)$$

By condition (3.25), the most general form of (3.23) for which (3.22) is the potential form of (3.23) with the conserved current $\Phi^t = \Phi^t(v, v_x, v_{xx})$, is given by the following cases:

Case II a. The conserved current

$$\Phi^t(v, v_x) = \frac{v_x}{f(v)} - c_1 \quad (3.26)$$

leads to the equation

$$\begin{aligned} v_t = v_{xxx} &+ \frac{3}{4} \left(\frac{v_{xx}^2}{c_1 f - v_x} \right) - \frac{3}{2} \left(\frac{c_1 f(\alpha + 2f') - (f' + \alpha)v_x}{f(c_1 f - v_x)} \right) v_x v_{xx} + \frac{3}{2} \alpha c_1 v_{xx} \\ &- \frac{1}{4} \left(\frac{4f''f - 5(f')^2 - 6\alpha f' - \alpha^2}{f^2} \right) v_x^3 - \frac{3}{4} \frac{c_1(f' + \alpha)^2}{f} v_x^2 \\ &- \frac{3}{4} c_1^2 ((f')^2 - \alpha^2) v_x + \frac{3}{4} \left(\frac{(f'f)^2 c_1^4}{c_1 f - v_x} \right) - \frac{3}{4} c_1^3 f' f + c_2 f, \end{aligned} \quad (3.27)$$

where f is a nonzero arbitrary differentiable function of v and α, c_1, c_2 are arbitrary constants.

Case II b. The conserved current

$$\Phi^t(v) = f(v), \quad (3.28)$$

leads to the equation

$$\begin{aligned} v_t = v_{xxx} &+ \left(\frac{3f''}{f'} - \frac{3f'}{2f} \right) v_x v_{xx} + \left(\frac{f'''}{f'} - \frac{3f''}{2f} + \frac{3}{4} \left(\frac{f'}{f} \right)^2 \right) v_x^3 - \frac{3}{2} \alpha f v_{xx} \\ &+ \frac{3}{4} \alpha^2 f^2 v_x - \frac{3}{2} \alpha \left(f' + \frac{f f''}{f'} \right) v_x^2, \end{aligned} \quad (3.29)$$

where f is a nonconstant arbitrary differentiable function of v and α is an arbitrary constant.

Case II c. For $\alpha = 0$, the conserved current

$$\Phi^t(v, v_x) = \frac{(f'(v))^2}{f(v)} v_x^2, \quad f'(v) \neq 0, \quad (3.30)$$

leads to the equation

$$v_t = v_{xxx} + \left(\frac{3f''}{f'} - \frac{3f'}{2f} \right) v_x v_{xx} + \left(\frac{f'''}{f'} - \frac{3f''}{2f} + \frac{3}{4} \left(\frac{f'}{f} \right)^2 \right) v_x^3, \quad (3.31)$$

where f is a nonconstant arbitrary differentiable function of v .

Remark 3. It is interesting to note that (3.29) contains, for special values of α and special functions f , two well-known equations, namely the following:

With $\alpha = -2$ and $f(v) = v^2$ Eq. (3.29) is the Calogero–Degasperis–Ibragimov–Shabat equation (CDIS) [2, 8]

$$v_t = v_{xxx} + 3v^2 v_{xx} + 9v v_x^2 + 3v^4 v_x \quad (3.32)$$

and with $\alpha = 0$ and $f(v) = \exp(2v)$ Eq. (3.29) is the third-order potential Burgers' equation [5]

$$v_t = v_{xxx} + 3v_x v_{xx} + v_x^3. \quad (3.33)$$

In [5] we showed that both (3.32) and (3.33) linearise under a suitable multipotentialisation. Hence the Eq. (3.29) can be viewed as a generalisation of the Calogero–Degasperis–Ibragimov–Shabat equation, (3.32), and the third-order Burgers' equation, (3.33), as (3.29) combines both of these interesting equations into a single equation with arbitrary function, $f(v)$. See also Fig. 6.

A closer look at Cases IIb and IIc reveals a $\triangle$ -auto-Bäcklund transformation for (3.31).

Proposition 3. *An $\triangle$ -auto-Bäcklund transformation of type I for (3.31), viz.*

$$v_t = v_{xxx} + \left(\frac{3f''}{f'} - \frac{3f'}{2f} \right) v_x v_{xx} + \left(\frac{f'''}{f'} - \frac{3f''}{2f} + \frac{3}{4} \left(\frac{f'}{f} \right)^2 \right) v_x^3,$$

is given by the relation

$$f(V) = \frac{(f'(v))^2}{f(v)} v_x^2, \quad (3.34)$$

where v and V satisfy (3.31) for any nonconstant differentiable function f .

Applying Proposition 3 with $f(v) = e^{2v}$ on the third-order potential Burgers' equation, (3.33), viz.

$$v_t = v_{xxx} + 3v_x v_{xx} + v_x^3,$$

we obtain the $\triangle$ -auto-Bäcklund transformation of type I for (3.33) in the form

$$e^{2V} = 4e^{2v} v_x^2. \quad (3.35)$$

By differentiating (3.35) we arrive at the relation

$$V_x = v_x + D_x \ln |v_x| \quad (3.36)$$

which can be applied to gain auto-Bäcklund transformations for those equations which can be potentialised in (3.33). Note that (3.22) with $\alpha = 0$, i.e.,

$$u_t = u_{xxx} - \frac{3}{4} \frac{u_{xx}^2}{u_x}, \quad (3.37)$$

and (3.33), both admit linear integro-differential recursion operators: Equation (3.37) admits the second-order recursion operator, $R_1[u]$, given by (e.g. [4])

$$R_1[u] = D_x^2 - \frac{u_{xx}}{u_x} D_x + \frac{1}{2} \frac{u_{xx}}{u_x} - \frac{1}{4} \left(\frac{u_{xx}}{u_x} \right)^2 \quad (3.38)$$

$$- \frac{1}{2} D_x^{-1} \circ \left(\frac{u_{xxxx}}{u_x} - \frac{2u_{xx}u_{xxx}}{u_x^2} + \left(\frac{u_{xx}}{u_x} \right)^3 \right), \quad (3.39)$$

whereas (3.33) admits the first-order recursion operator, $R_2[v]$, given by (e.g. [7])

$$R_2[v] = D_x + v_x. \quad (3.40)$$

Equations (3.37) and (3.36) can now be written, respectively, in the form

$$u_t = R_1[u]u_x, \quad v_t = R_2^2[v]v_x, \quad (3.41)$$

and the hierarchies of n equations are

$$u_t = R_1^n[u]u_x \quad (3.42a)$$

$$v_t = R_2^n[v]v_x, \quad n \in \mathcal{N}. \quad (3.42b)$$

Hierarchy (3.42b) is known as the potential Burger' hierarchy [5]. Since all equations in a given hierarchy of evolution equations admit the same conserved currents, the $\triangle$ -auto-Bäcklund transformation for (3.36) is valid for the entire potential Burgers' hierarchy (3.42b). The transformations between the two hierarchies and their $\triangle$ -auto-Bäcklund transformation are illustrated in Fig. 5.

Fig. 5.

We now consider (3.33), viz.

$$v_t = v_{xxx} + 3v_x v_{xx} + v_x^3,$$

for the third degree converse potentialisation of (3.20). Applying Proposition 1, we obtain the constraint

$$D_x^3 \Phi^t + 3(D_x \Phi^t)^2 + 3\Phi^t D_x^2 \Phi^t + 3(\Phi^t)^2 D_x \Phi^t = D_t \Phi^t|_{q_t=F(q, q_x, q_{xx}, q_{xxx})}, \quad (3.43)$$

which allows

$$q_t = F(q, q_x, q_{xx}, q_{xxx}) \quad (3.44)$$

to be potentialised in (3.33) with the auxiliary system

$$v_x = \Phi^t(q, q_x) \quad (3.45a)$$

$$v_t = -\Phi^x(q, q_x, \dots). \quad (3.45b)$$

This identifies five cases:

Case III a. The conserved current

$$\Phi^t(q) = g(q), \quad g'(q) \neq 0 \quad (3.46)$$

leads to the equation

$$q_t = q_{xxx} + 3 \left(\frac{g''}{g'} \right) q_x q_{xx} + 3g q_{xx} + \left(\frac{g'''}{g'} \right) q_x^3 + 3 \left(g' + \frac{gg''}{g'} \right) q_x^2 + 3g^2 q_x, \quad (3.47)$$

where g is an arbitrary nonconstant differentiable function of q .

Note. With $g = q$, (3.47) is the third-order Burgers' equation [3, 7],

$$q_t = q_{xxx} + 3q_x^2 + 3q q_{xx} + 3q^2 q_x. \quad (3.48)$$

Case III b. The conserved current

$$\Phi^t(q, q_x) = g(q)q_x + c_1, \quad g(q) \neq 0 \quad (3.49)$$

leads to the equation

$$\begin{aligned} q_t = q_{xxx} + 3 \left(\frac{g'}{g} + g \right) q_x q_{xx} + 2c_1 q_{xx} + \left(3g' + g^2 + \frac{g''}{g} \right) q_x^3 \\ + 3c_1 \left(g + \frac{g'}{g} \right) q_x^2 + 3c_1^2 q_x + \frac{c_2}{g}, \end{aligned} \quad (3.50)$$

where g is an arbitrary nonzero differentiable function of q and c_1, c_2 are arbitrary constants.

Case III c. The conserved current

$$\Phi^t(q, q_x) = \left(\frac{g'(q)}{g(q) + c_1} \right) q_x + g(q), \quad g'(q) \neq 0 \quad (3.51)$$

leads to the equation

$$\begin{aligned} q_t = q_{xxx} + 3 \left(\frac{gg'' + c_1 g'' + (g')^2}{g'(g + c_1)} \right) q_x q_{xx} + 3 \left(\frac{g'}{g + c_1} \right) q_x^3 - q_x q_{xx} + 3g q_{xx} \\ + \left(\frac{g'''}{g'} \right) q_x^3 + 3 \left(\frac{gg''}{g'} + g' \right) q_x^2 + 3g^2 q_x, \end{aligned} \quad (3.52)$$

where g is an arbitrary nonconstant differentiable function of q and c_1 is an arbitrary constant.

Case III d. The conserved current

$$\Phi^t(q, q_x) = \left(\frac{1}{2} \frac{g'(q)}{g(q)} \right) q_x + g(q), \quad g'(q) \neq 0 \quad (3.53)$$

leads to the equation

$$\begin{aligned} q_t = q_{xxx} + \frac{3}{2} \left(\frac{2gg'' - (g')^2}{gg'} \right) q_x q_{xx} + 3gq_{xx} \\ + \frac{1}{4} \left(\frac{3(g')^3 - 6gg'g'' + 4g^2g'''}{g^2g'} \right) q_x^3 + 3 \left(g' + \frac{gg''}{g'} \right) q_x^2 + 3g^2q_x, \end{aligned} \quad (3.54)$$

where g is an arbitrary nonconstant differentiable function of q .

Case III e. The conserved current

$$\Phi^t(q, q_x) = \sqrt{Q} + g(q), \quad (3.55)$$

where

$$Q := g'q_x + g^2 + c_1, \quad g'(q) \neq 0, \quad (3.56)$$

leads to the equation

$$\begin{aligned} q_t = q_{xxx} + \left(\frac{g'}{Q} \right) q_{xx}^2 + \frac{3}{2} \left(\frac{g''}{Q} \right) q_x^2 q_{xx} + \left(\frac{3}{Qg'} \right) (g^2g'' + c_1g'' - \sqrt{Q}(g')^2) q_x q_{xx} \\ + \frac{3}{Q} (g^3 + c_1g - \sqrt{Q}g^2 - c_1\sqrt{Q}) q_{xx} + \frac{1}{Qg'} \left(g'g''' - \frac{3}{4}(g'')^2 \right) q_x^4 \\ + \frac{1}{Qg'} (g^2g''' + c_1g''' + 6(g')^3 - 3\sqrt{Q}g'g'') q_x^3 \\ + \frac{3}{Qg'} [gg''(c_1 - \sqrt{Q}g + g^2) + (g')^2(3g^2 + 3c_1 - 2\sqrt{Q}g) - c_1\sqrt{Q}g''] q_x^2 \\ + \frac{3}{Q} (c_1^2 - 2c_1\sqrt{Q}g + 3c_1g^2 - 2\sqrt{Q}g^3 + 2g^4) q_x. \end{aligned} \quad (3.57)$$

Here g is an arbitrary nonconstant differentiable function of q and c_1 is an arbitrary constant. A detailed graphical description of the converse multipotentialisation of (3.20) is given in Fig. 6.

As described in Sec. 2, the linearisation transformations of all the equations listed above can now be determined by composing the corresponding conserved currents. For example, Eq. (3.29) of Case IIb linearises in (3.20) under the nonlocal transformation

$$w_x = \frac{1}{\sqrt{2}} f(v)^{1/2} \exp \left(-\frac{\alpha}{2} \int f(v) dx \right), \quad (3.58)$$

which is obtained by composing

$$w_x = \frac{1}{\sqrt{2}} u_x^{1/2} \exp \left(-\frac{\alpha}{2} u \right) \quad (3.59a)$$

$$u_x = f(v). \quad (3.59b)$$

Fig. 6.

By Proposition 3 and the auto-Bäcklund transformation (3.36) for the potential Burgers equation (3.33), we have auto-Bäcklund transformations for all equations listed in Case III above (see Fig. 7). These auto-Bäcklund transformation are of the form

$$\Phi^t(Q, Q_x) = \Phi^t(q, q_x) + D_x \ln |\Phi^t(q, q_x)|, \quad (3.60)$$

where Φ^t are the conserved currents of the equations in Case III. For example, the equation given in Case IIIa, namely (3.47),

$$q_t = q_{xxx} + 3 \left(\frac{g''}{g'} \right) q_x q_{xx} + 3g q_{xx} + \left(\frac{g'''}{g'} \right) q_x^3 + 3 \left(g' + \frac{g g''}{g'} \right) q_x^2 + 3g^2 q_x,$$

admits the auto-Bäcklund transformation

$$g(Q) = g(q) + \frac{g'(q)}{g(q)} q_x \quad (3.61)$$

where $\Phi^t = g(q)$. For $g(q) = q$, (3.47) is the well-known third-order Burgers' equation [5]

$$q_t = q_{xxx} + 3q q_{xx} + 3q_x^2 + 3q^2 q_x, \quad (3.62)$$

and (3.61) reduces to the well-known auto-Bäcklund transformation

$$Q = q + \frac{q_x}{q} \quad (3.63)$$

which can be derived by a truncated Painlevé expansion for the Burgers' equation (see e.g. [12]). As a second example, consider Case III(b). It follows that

$$g(Q)Q_x = g(q)q_x + \frac{g'(q)q_x^2 + g(q)q_{xx}}{g(q)q_x + c_1} \quad (3.64)$$

is an auto-Bäcklund transformation for (3.50).

4. Converse Multipotentialisation of a Fifth-Order Integrable Evolution Equation

In this section we apply the converse multipotentialisation methodology on the following fifth-order equation:

$$u_t = u_{5x} - \frac{5u_{xx}u_{4x}}{u_x} - \frac{15}{4} \frac{u_{xxx}^2}{u_x} + \frac{65}{4} \frac{u_{xx}^2 u_{xxx}}{u_x^2} - \frac{135}{16} \frac{u_{xx}^4}{u_x^3}. \quad (4.1)$$

Equation (4.1) plays a central role in the nonlocal invariance of the Kaup–Kupershmidt equation [10]. We show that a converse multipotentialisation of (4.1) leads to a Δ -auto-Bäcklund transformation of type II.

Our aim is to find 5th-order equations of the form

$$v_t = F(v, v_x, v_{xx}, \dots, v_{5x}), \quad (4.2)$$

such that (4.2) potentialises in (4.1). The auxiliary system for (4.2) is

$$u_x = \Phi_1^t(v, v_x, \dots) \quad (4.3a)$$

$$u_t = -\Phi_1^x(v, v_x, \dots). \quad (4.3b)$$

By Proposition 1 we obtain the following condition on Φ_1^t :

$$\begin{aligned} D_x^5 \Phi_1^t - \frac{25}{2}(\Phi_1^t)^{-1} D_x^2 \Phi_1^t D_x^3 \Phi_1^t - 5(\Phi_1^t)^{-1} D_x \Phi_1^t D_x^4 \Phi_1^t + \frac{85}{4}(\Phi_1^t)^{-2} (D_x \Phi_1^t)^2 D_x^3 \Phi_1^t \\ + \frac{145}{4}(\Phi_1^t)^{-2} D_x \Phi_1^t (D_x^2 \Phi_1^t)^2 - \frac{265}{4}(\Phi_1^t)^{-3} (D_x \Phi_1^t)^3 D_x^2 \Phi_1^t \\ + \frac{405}{16}(\Phi_1^t)^{-4} (D_x \Phi_1^t)^5 = D_t \Phi_1^t \Big|_{v_t=F(v, v_x, \dots, v_{5x})}. \end{aligned} \quad (4.4)$$

A first-degree converse potentialisation of (4.1) is then obtained by solving (4.4) for Φ_1^t and F . One of the solutions is

$$\Phi_1^t = v^4 v_x^{-2} \quad (4.5)$$

for the equation

$$v_t = v_{5x} - \frac{5v_{xx}v_{4x}}{v_x} + \frac{5v_{xx}v_{xxx}}{v_x^2}. \quad (4.6)$$

For a second-degree converse multipotentialisation of (4.1), we apply a first-degree converse potentialisation on (4.6). That is, we seek an equation of the form

$$V_t = G(V, V_x, V_{xx}, \dots, V_{5x}) \quad (4.7)$$

that would potentialise in (4.6). The auxiliary system for (4.7) is

$$v_x = \Phi_2^t(V, V_x, \dots) \quad (4.8a)$$

$$v_t = -\Phi_2^x(V, V_x, \dots) \quad (4.8b)$$

and by Proposition 1 we obtain the following condition on Φ_2^t :

$$\begin{aligned} D_x^5 \Phi_2^t + 5(\Phi_2^t)^{-2} (D_x \Phi_2^t)^2 D_x^3 \Phi_2^t - 5(\Phi_2^t)^{-1} D_x^2 \Phi_2^t D_x^3 \Phi_2^t - 5(\Phi_2^t)^{-1} D_x \Phi_2^t D_x^4 \Phi_2^t \\ - 10(\Phi_2^t)^{-3} (D_x \Phi_2^t)^2 D_x^2 \Phi_2^t + 5(\Phi_2^t)^{-2} (D_x^2 \Phi_2^t)^2 \\ + 5(\Phi_2^t)^{-2} D_x \Phi_2^t D_x^3 \Phi_2^t = D_t \Phi_2^t \Big|_{V_t=G(V, V_x, \dots, V_{5x})}. \end{aligned} \quad (4.9)$$

A solution of (4.9) is

$$\Phi_2^t = V V_x^{-1/2}, \quad (4.10)$$

for the equation

$$V_t = V_{5x} - \frac{5V_{xx}V_{4x}}{V_x} - \frac{15}{4} \frac{V_{xxx}^2}{V_x} + \frac{65}{4} \frac{V_{xx}^2 V_{xxx}}{V_x^2} - \frac{135}{16} \frac{V_{xx}^4}{V_x^3}. \quad (4.11)$$

We note in passing that the Eqs. (4.11) and (4.1) are identical equations. Hence we have a $\triangle$ -auto-Bäcklund transformation of type II for equation (4.1). This auto-Bäcklund transformation is given by the composition of

$$u_x = v^4 v_x^{-1}, \quad v_x = V V_x^{-1/2} \quad (4.12)$$

that leads to

Proposition 4. *A $\triangle$ -auto-Bäcklund transformation of type II for (4.1), viz.*

$$u_t = u_{5x} - \frac{5u_{xx}u_{4x}}{u_x} - \frac{15}{4} \frac{u_{xxx}^2}{u_x} + \frac{65}{4} \frac{u_{xx}^2 u_{xxx}}{u_x^2} - \frac{135}{16} \frac{u_{xx}^4}{u_x^3},$$

is given by the relation

$$W_x = \frac{1}{4} \left(\frac{V_{xx}}{V_x} - \frac{2V_x}{V} \right) W + \frac{V^{1/2}}{V_x^{1/4}} \quad (4.13)$$

with

$$W^4(x, t) = \frac{\partial u(x, t)}{\partial x}, \quad (4.14)$$

where V and u satisfy Eq. (4.1).

5. Systems of Evolution Equations in (1+1) Dimensions

We consider a system of m evolution equations of order p in the form

$$u_{j,t} = F_j(\mathbf{u}, \mathbf{u}_x, \dots, \mathbf{u}_{px}), \quad j = 1, 2, \dots, m, \quad (5.1)$$

where

$$\begin{aligned} \mathbf{u} &:= (u_1, u_2, \dots, u_m), \quad \mathbf{u}_x := (u_{1,x}, u_{2,x}, \dots, u_{m,x}), \dots, \\ \mathbf{u}_{px} &:= (u_{1,px}, u_{2,px}, \dots, u_{m,px}) \\ u_{j,kx} &:= \frac{\partial^k u_j}{\partial x^k}. \end{aligned}$$

Assume that (5.1) admits m conserved currents, $\{\Phi_1^t, \Phi_2^t, \dots, \Phi_m^t\}$, with corresponding flux, $\{\Phi_1^x, \Phi_2^x, \dots, \Phi_m^x\}$, and the notation

$$\Phi^t := (\Phi_1^t, \dots, \Phi_m^t), \quad \Phi^x := (\Phi_1^x, \dots, \Phi_m^x).$$

That is

$$\begin{aligned} D_t \Phi_j^t(x, \mathbf{u}, \mathbf{u}_x, \dots) + D_x \Phi_j^x(x, \mathbf{u}, \mathbf{u}_x, \dots) |_{\mathbf{u}_t = \mathbf{F}(\mathbf{u}, \mathbf{u}_x, \dots, \mathbf{u}_{px})} &= 0 \\ j &= 1, 2, \dots, m. \end{aligned} \quad (5.2)$$

We now introduce m potential variables $\{v_1, v_2, \dots, v_m\}$, such that

$$v_{j,x} = \Phi_j^t(x, \mathbf{u}, \mathbf{u}_x, \dots) \quad (5.3a)$$

$$v_{j,t} = -\Phi_j^x(x, \mathbf{u}, \mathbf{u}_x, \dots), \quad (5.3b)$$

with corresponding potential system

$$v_{j,t} = H_j(\mathbf{v}_x, \mathbf{v}_{xx}, \dots, \mathbf{v}_{px}) + \sum_{i=1}^m \gamma_{ij} v_i, \quad j = 1, 2, \dots, m. \quad (5.4)$$

Analogue to Proposition 1, we now have

Proposition 5. *The condition on Φ_j^t which allows system (5.1) to be potentialised in system (5.4) is given by the following conditions:*

$$D_x H_j(\Phi^t, D_x \Phi^t, \dots, D_x^{p-1} \Phi^t) + \sum_{i=1}^m \gamma_{ij} \Phi_i^t = D_t \Phi_j^t \Big|_{\mathbf{u}_t = \mathbf{F}(\mathbf{u}, \mathbf{u}_x, \dots, \mathbf{u}_{px})} \\ j = 1, 2, \dots, m, \quad (5.5)$$

where $H_1, H_2, \dots, H_m$ are given functions and γ_{ij} are given constants.

Similar to the case of scalar equations, we can define Δ -auto-Bäcklund transformations of type I, II and III for systems of the form (5.1). An example of a Δ -auto-Bäcklund transformation of type I is given below.

We now consider systems of the form (5.1) that can be potentialised or multipotentialised in a linear system of m evolution equations of order p ,

$$v_{j,t} = (\mathcal{L}_j^{(p)}[\alpha_1^j], \mathcal{L}_j^{(p)}[\alpha_2^j], \dots, \mathcal{L}_j^{(p)}[\alpha_m^j]) \cdot (v_1, v_2, \dots, v_m) \\ \equiv \sum_{k=0}^m \mathcal{L}_j^{(p)}[\alpha_k^j] v_k \quad j = 1, 2, \dots, m, \quad (5.6)$$

where $\mathcal{L}_j^{(p)}$ is the linear operator of order p and $\alpha_k^j = (\alpha_{k0}^j, \alpha_{k1}^j, \dots, \alpha_{kp}^j)$ are constants. Here the linear operator $\mathcal{L}_j^{(p)}[\alpha_k^j]$ is defined as follows:

$$\mathcal{L}_j^{(p)}[\alpha_k^j] := \alpha_{k0}^j D_x^0 + \alpha_{k1}^j D_x^1 + \dots + \alpha_{kp}^j D_x^p. \quad (5.7)$$

We consider an example of such linearisable systems.

Example. Let

$$v_{1,t} = v_{1,xx} \quad (5.8a)$$

$$v_{2,t} = v_{2,xx} \quad (5.8b)$$

and find F_1 and F_2 such that

$$u_{1,t} = F_1(u_1, u_2, u_{1,x}, u_{2,x}, u_{1,xx}, u_{2,xx}) \quad (5.9a)$$

$$u_{2,t} = F_2(u_1, u_2, u_{1,x}, u_{2,x}, u_{1,xx}, u_{2,xx}). \quad (5.9b)$$

The associated auxiliary system for (5.9a) and (5.9b) is

$$v_{1,x} = \Phi_1^t(x, u_1, u_2, u_{1,x}, u_{2,x}, \dots), \quad v_{1,t} = -\Phi_1^x(x, u_1, u_2, u_{1,x}, u_{2,x}, \dots) \quad (5.10a)$$

$$v_{2,x} = \Phi_2^t(x, u_1, u_2, u_{1,x}, u_{2,x}, \dots), \quad v_{2,t} = -\Phi_2^x(x, u_1, u_2, u_{1,x}, u_{2,x}, \dots). \quad (5.10b)$$

Following Proposition 5, condition (5.5) reduces to

$$D_t \Phi_1^t|_{\mathbf{u}_t=\mathbf{F}} = D_x^2 \Phi_1^t, \quad D_t \Phi_2^t|_{\mathbf{u}_t=\mathbf{F}} = D_x^2 \Phi_2^t \quad (5.11)$$

We now have to make an assumption for the dependence of Φ_1^t and Φ_2^t . The simplest case is

$$\Phi_j^t = f_j(u_1, u_2), \quad j = 1, 2, \quad (5.12)$$

where f_1 and f_2 are arbitrary functions of u_1 and u_2 . This leads to the system

$$\begin{pmatrix} f_{1,u_1} & f_{1,u_2} \\ f_{2,u_1} & f_{2,u_2} \end{pmatrix} \begin{pmatrix} u_{1,t} \\ u_{2,t} \end{pmatrix} = \begin{pmatrix} D_x^2 f_1 \\ D_x^2 f_2 \end{pmatrix}. \quad (5.13)$$

System (5.9a) and (5.9b) then takes the form

$$\begin{aligned} u_{1,t} = & u_{1,xx} + \left(\frac{f_{2,u_2} f_{1,u_2 u_2} - f_{1,u_2} f_{2,u_2 u_2}}{W} \right) u_{2,x}^2 + \left(\frac{f_{2,u_2} f_{1,u_1 u_1} - f_{1,u_2} f_{2,u_1 u_1}}{W} \right) u_{1,x}^2 \\ & + 2 \left(\frac{f_{2,u_2} f_{1,u_1 u_2} - f_{1,u_2} f_{2,u_1 u_2}}{W} \right) u_{1,x} u_{2,x} \end{aligned} \quad (5.14a)$$

$$\begin{aligned} u_{2,t} = & u_{2,xx} + \left(\frac{f_{1,u_1} f_{2,u_2 u_2} - f_{2,u_1} f_{1,u_2 u_2}}{W} \right) u_{2,x}^2 + \left(\frac{f_{1,u_1} f_{2,u_1 u_1} - f_{2,u_1} f_{1,u_1 u_1}}{W} \right) u_{1,x}^2 \\ & + 2 \left(\frac{f_{1,u_1} f_{2,u_1 u_2} - f_{2,u_1} f_{1,u_1 u_2}}{W} \right) u_{1,x} u_{2,x}, \end{aligned} \quad (5.14b)$$

where W is the determinant of the matrix on the left hand side of (5.13), i.e.

$$W := f_{1,u_1} f_{2,u_2} - f_{1,u_2} f_{2,u_1} \neq 0. \quad (5.15)$$

Hence system (5.14a) and (5.14b) linearises in system (5.8a) and (5.8b) by the relations

$$v_{1,x} = f_1(u_1, u_2) \quad (5.16a)$$

$$v_{2,x} = f_2(u_1, u_2) \quad (5.16b)$$

for any differentiable functions f_1 and f_2 which satisfy condition (5.15).

In order to construct a $\triangle$ -auto-Bäcklund transformation of type I for system (5.14a) and (5.14b), we need to find a second potentialisation for (5.14a) and (5.14b) in the same system (5.8a) and (5.8b). For this purpose we consider the system (5.9a) and (5.9b) in terms of the dependent variables w_1 and w_2 , i.e.

$$w_{1,t} = G_1(w_1, w_2, w_{1,x}, w_{2,x}, w_{1,xx}, w_{2,xx}) \quad (5.17a)$$

$$w_{2,t} = G_2(w_1, w_2, w_{1,x}, w_{2,x}, w_{1,xx}, w_{2,xx}). \quad (5.17b)$$

and assume another set of conserved currents for (5.17a) and (5.17b), which we will denote by Ψ_1^t and Ψ_2^t . We assume the form

$$\Psi_1^t = g_1(w_1, w_2) w_{1,x} + h_1(w_1, w_2) w_{2,x} \quad (5.18a)$$

$$\Psi_2^t = g_2(w_1, w_2) w_{1,x} + h_2(w_1, w_2) w_{2,x}. \quad (5.18b)$$

By Proposition 5, this leads to several systems of which we show here only one, namely the system

$$\begin{aligned} w_{1,t} = w_{1,xx} &+ \left(\frac{h_1 g_{2,w_2} - g_2 h_{1,w_2}}{Q} \right) w_{2,x}^2 + \left(\frac{h_1 h_{2,w_1} - g_2 g_{1,w_1}}{Q} \right) w_{1,x}^2 \\ &+ 2 \left(\frac{h_1 h_{2,w_2} - g_2 h_{1,w_1}}{Q} \right) w_{1,x} w_{2,x} \end{aligned} \quad (5.19a)$$

$$\begin{aligned} w_{2,t} = w_{2,xx} &+ \left(\frac{h_2 h_{1,w_2} - g_1 g_{2,w_2}}{Q} \right) w_{2,x}^2 + \left(\frac{h_2 g_{1,w_1} - g_1 h_{2,w_1}}{Q} \right) w_{1,x}^2 \\ &+ 2 \left(\frac{h_2 h_{1,w_1} - g_1 h_{2,w_2}}{Q} \right) w_{1,x} w_{2,x}, \end{aligned} \quad (5.19b)$$

where the following conditions must hold:

$$h_{1,w_1} - g_{1,w_2} = 0, \quad h_{2,w_2} - g_{2,w_1} = 0. \quad (5.20)$$

Here Q is defined as follows:

$$Q := h_1 h_2 - g_1 g_2 \neq 0. \quad (5.21)$$

Hence system (5.19a) and (5.19b) linearises in system (5.8a) and (5.8b) by the relations

$$v_{1,x} = g_1(w_1, w_2) w_{1,x} + h_1(w_1, w_2) w_{2,x} \quad (5.22a)$$

$$v_{2,x} = g_2(w_1, w_2) w_{1,x} + h_2(w_1, w_2) w_{2,x} \quad (5.22b)$$

for functions g_1, g_2, h_1 and h_2 which satisfy the conditions (5.20). A $\triangle$ -auto-Bäcklund transformation of type I follows for system (5.14a) and (5.14b) when the systems (5.14a) and (5.14b) and (5.19a) and (5.19b) are equivalent. This is achieved for the case

$$h_1(w_1, w_2) = \frac{\partial f_2}{\partial w_2}, \quad h_2(w_1, w_2) = \frac{\partial f_1}{\partial w_1} \quad (5.23a)$$

$$g_1(w_1, w_2) = \frac{\partial f_2}{\partial w_1}, \quad g_2(w_1, w_2) = \frac{\partial f_1}{\partial w_2}. \quad (5.23b)$$

This leads to the following

Proposition 6. *A $\triangle$ -auto-Bäcklund transformation of type I for system (5.14a)–(5.14b) is given by the relation*

$$f_1(u_1, u_2) = \frac{\partial f_2(w_1, w_2)}{\partial w_1} w_{1,x} + \frac{\partial f_2(w_1, w_2)}{\partial w_2} w_{2,x} \quad (5.24a)$$

$$f_2(u_1, u_2) = \frac{\partial f_1(w_1, w_2)}{\partial w_2} w_{1,x} + \frac{\partial f_1(w_1, w_2)}{\partial w_1} w_{2,x}, \quad (5.24b)$$

where $\{u_1, u_2\}$ and $\{w_1, w_2\}$ satisfy system (5.14a) and (5.14b) for any nonconstant differentiable functions f_1, f_2 that satisfy condition (5.15).

For demonstration we consider a special case of the transformation (5.24a) and (5.24b): Let

$$f_1(u_1, u_2) = u_1 u_2, \quad f_2(u_1, u_2) = \frac{u_1}{u_2}. \quad (5.25)$$

The relation (5.24a)–(5.24b) then reduces to

$$u_1 = \frac{1}{w_2} (w_2^2 w_{1,x}^2 - w_1^2 w_{2,x}^2)^{1/2} \quad (5.26a)$$

$$u_2 = \frac{1}{w_2} \frac{(w_2^2 w_{1,x}^2 - w_1^2 w_{2,x}^2)^{1/2}}{w_2 w_{1,x} + w_1 w_{2,x}}, \quad (5.26b)$$

which is valid for the system

$$u_1 = (w_2 w_{1x} - w_1 w_{2x})^{1/2} (w_1 w_{1x} + w_2 w_{2x})^{1/2} \frac{1}{w^2} \quad (5.27a)$$

$$u_2 = (w_2 w_{1x} - w_1 w_{2x})^{1/2} (w_1 w_{1x} + w_2 w_{2x})^{-1/2} \frac{1}{w^2} \quad (5.27b)$$

Thus for any functions, $\{w_1, w_2\}$, that satisfy system (5.27a) and (5.27b), the relation (5.26a) and (5.26b) provides a new solution $\{u_1, u_2\}$ for that system.

6. The Converse Problem in Higher Dimensions

The extension to higher dimensions is certainly a nontrivial problem. The aim in the current paper is to propose a method of converse potentialisation for evolution equations in n dimensions in an analogue manner to that proposed in Proposition 1 for evolution equations in $(1+1)$ dimensions. We consider here the case of second-order evolution equations and, moreover, equations which can be potentialised in a linear autonomous evolution equation. In particular, we consider n -dimensional second-order autonomous evolution equations in the dependent variable, u , and independent variables,

$$\{t, x, y_1, y_2, \dots, y_{n-2}\}, \quad (6.1)$$

of the form

$$u_t = F(u, u_x, u_{xx}, u_{xy_1}, \dots, u_{xy_{n-2}}, u_{y_1 y_1}, u_{y_1 y_2}, \dots, u_{y_{n-2} y_{n-2}}) \quad (6.2)$$

where $n > 2$. Assume now that there exist functions,

$$\{\Phi^t, \Phi^x, \Phi^{y_1}, \dots, \Phi^{y_{n-2}}\} \quad (6.3)$$

for (6.2), such that

$$D_t \Phi^t + D_x \Phi^x + D_{y_1} \Phi^{y_1} + \dots D_{y_{n-2}} \Phi^{y_{n-2}}|_{u_t=F} = 0. \quad (6.4)$$

Following [1, 11] we introduce $n-1$ potential variables,

$$\{v_1, v_2, \dots, v_{n-1}\} \quad (6.5)$$

and the following auxiliary system for (6.2):

$$\frac{\partial v_1}{\partial x} = \Phi^t \quad (6.6a)$$

$$\frac{\partial v_2}{\partial y_1} + \frac{\partial v_1}{\partial t} = -\Phi^x \quad (6.6b)$$

$$\frac{\partial v_3}{\partial y_2} + \frac{\partial v_2}{\partial x} = \Phi^{y_1} \quad (6.6c)$$

$$(-1)^{j-1} \left(\frac{\partial v_j}{\partial y_{j-1}} + \frac{\partial v_{j-1}}{\partial y_{j-3}} \right) = \Phi^{y_{j-2}}, \quad 3 < j < n \quad (6.6d)$$

$$(-1)^{n-1} \frac{\partial v_{n-1}}{\partial y_{n-3}} = \Phi^{y_{n-2}}. \quad (6.6e)$$

We now introduce a second-order linear equation in the potential variable v_1 and the remaining potential variables, $\{v_2, v_3, \dots, v_{n-1}\}$, in the form

$$v_{1,t} = G_{\mathcal{L}}(v_{1,x}, v_{1,xx}, v_{1,xy_1}, \dots, v_{1,xy_{n-2}}) \quad (6.7a)$$

$$v_j = v_{1,x}, \quad j = 2, 3, \dots, n-1, \quad (6.7b)$$

where $G_{\mathcal{L}}$ is a linear function of its arguments, i.e.

$$G_{\mathcal{L}} \equiv \mathcal{L}^{(2)}[\alpha, \beta] v_1$$

$$\mathcal{L}^{(2)}[\alpha, \beta] := \alpha_1 D_x + \alpha_2 D_x^2 + \beta_1 D_x \circ D_{y_1} + \beta_2 D_x \circ D_{y_2} + \dots + \beta_{n-2} D_x \circ D_{y_{n-2}}.$$

Here α_j and β_j are given constants. It is instructive to consider the cases $n = 3$ separately:

Case $n = 3$. The independent variables are $\{t, x, y_1 \equiv y\}$. The linear potential equation in v_1 is

$$v_{1,t} = G_{\mathcal{L}}(v_{1,x}, v_{1,xx}, v_{1,xy}) \quad \text{with} \quad (6.8a)$$

$$v_2 = v_{1,x}. \quad (6.8b)$$

We aim to identify the 2nd-order equation

$$u_t = F(u, u_x, u_{xx}, u_{xy}, u_y, u_{yy}) \quad (6.9)$$

and $\{\Phi^t, \Phi^x, \Phi^y\}$, such that

$$D_t \Phi^t + D_x \Phi^x + D_y \Phi^y|_{u_t=F} = 0 \quad (6.10)$$

which potentialises in (6.8a)–(6.8b) with the auxiliary system

$$v_{1,x} = \Phi^t \quad (6.11a)$$

$$v_{2,y} + v_{1,t} = -\Phi^x \quad (6.11b)$$

$$v_{2,x} = \Phi^y. \quad (6.11c)$$

Applying D_x on (6.11b) and D_y on (6.11c) and using (6.10), we obtain

$$v_{1,xt} = D_t \Phi^t|_{u_t=F} \quad (6.12)$$

which, by the use of (6.9) and (6.11a) results in the following condition on Φ^t and F :

$$G_{\mathcal{L}}(D_x \Phi^t, D_x^2 \Phi^t, D_x \circ D_y \Phi^t) = D_t \Phi^t|_{u_t=F}. \quad (6.13)$$

For a give Φ^t and F which satisfy condition (6.13), Φ^x and Φ^y can easily be expressed in terms of Φ^t . We have

Proposition 7. *The condition on Φ^t , such that (6.9), viz.*

$$u_t = F(u, u_x, u_{xx}, u_{xy}, u_y, u_{yy})$$

potentialises in (6.8a) and (6.8b), viz.

$$v_{1,t} = G_{\mathcal{L}}(v_{1,x}, v_{1,xx}, v_{1,xy}) \quad \text{with}$$

$$v_2 = v_{1,x},$$

where $G_{\mathcal{L}}$ is a linear function of its arguments, is given by the relation (6.13), viz.

$$G_{\mathcal{L}}(D_x \Phi^t, D_x^2 \Phi^t, D_x \circ D_y \Phi^t) = D_t \Phi^t|_{u_t=F}.$$

Then

$$\Phi^x = -D_y \Phi^t - G_{\mathcal{L}}(\Phi^t, D_x \Phi^t, D_y \Phi^t) \quad (6.14a)$$

$$\Phi^y = D_x \Phi^t. \quad (6.14b)$$

Note that Δ -auto-Bäcklund transformations can be introduced in a similar way as for equations and systems in $(1+1)$ dimensions.

Example. We consider the linear potential equation

$$v_{1,t} = v_{1,xx} + v_{1,x} + v_{1,xy} \quad \text{with} \quad (6.15a)$$

$$v_2 = v_{1,x} \quad (6.15b)$$

with the assumption

$$\Phi^t = f(u), \quad (6.16)$$

where f is any differetiable function of u . By Proposition 7 and condition (6.13) we obtain the equation

$$u_t = u_{xx} + u_{xy} + u_x + \frac{f''(u)}{f'(u)} (u_x u_y + u_x^2) \quad (6.17)$$

and

$$\Phi^x = -2f'(u)u_y - f'(u)u_x - f(u) \quad (6.18)$$

$$\Phi^y = f'(u)u_x. \quad (6.19)$$

As a second assumption we can consider (now in terms of the dependent variable q)

$$\Phi^t = f'(q)q_x + \lambda f'(q)q_y + f(q) \quad (6.20)$$

which, upon applying Proposition 7, leads to the same equation, (6.17), albeit in the variable q ,

$$q_t = q_{xx} + q_{xy} + q_x + \frac{f''(q)}{f'(q)} (q_x q_y + q_x^2), \quad (6.21)$$

with

$$\begin{aligned} \Phi^x = & -(\lambda + 2) [f''(q)q_x q_y + f'(q)q_{xy} + f'(q)q_y] - 2\lambda [f''(q)q_y^2 + f'(q)q_{yy}] \\ & - f'(q)q_{xx} - f''(q)q_x^2 - 2f'(q)q_x - f(q) \end{aligned} \quad (6.22a)$$

$$\Phi^y = f''(q)q_x^2 + f'(q)q_{xx} + \lambda f''(q)q_x q_y + \lambda f'(q)q_{xy} + f'(q)q_x \quad (6.22b)$$

A $\triangle$ -auto-Bäcklund transformation of type I then follows directly for (6.17), namely the relation

$$f(u) = f'(q)q_x + f'(q)q_y + f(q), \quad (6.23)$$

where both u and q satisfy (6.17).

Proposition 7 can readily be generalised to higher dimensions, i.e. the case $n \geq 4$:

Proposition 8. *The condition on Φ^t , such that (6.2), viz.*

$$u_t = F(u, u_x, u_{xx}, u_{xy_1}, \dots, u_{xy_{n-2}}, u_{y_1 y_1}, u_{y_1 y_2}, \dots, u_{y_{n-2} y_{n-2}})$$

with $n \geq 4$ potentialises in (6.7a) and (6.7b), viz.

$$\begin{aligned} v_{1,t} &= G_{\mathcal{L}}(v_{1,x}, v_{1,xx}, v_{1,xy_1}, \dots, v_{1,xy_{n-2}}) \\ v_j &= v_{1,x}, \quad j = 2, 3, \dots, n-1, \end{aligned}$$

where $G_{\mathcal{L}}$ is a linear function of its arguments, is given by the relation

$$G_{\mathcal{L}}(D_x \Phi^t, D_x^2 \Phi^t, D_x \circ D_{y_1} \Phi^t, \dots, D_x \circ D_{y_{n-2}} \Phi^t) = D_t \Phi^t|_{u_t=F}. \quad (6.24)$$

Then

$$\Phi^x = -D_{y_1} \Phi^t - G_{\mathcal{L}}(\Phi^t, D_x \Phi^t, D_{y_1} \Phi^t, D_{y_{n-2}} \Phi^t) \quad (6.25a)$$

$$\Phi^{y_1} = D_{y_2} \Phi^t + D_x \Phi^t \quad (6.25b)$$

$$\Phi^{y_{j-2}} = (-1)^{j-1} (D_{y_{j-1}} \Phi^t + D_{y_{j-3}} \Phi^t), \quad 3 < j < n, \quad n \geq 4 \quad (6.25c)$$

$$\Phi^{y_{n-2}} = (-1)^{n-1} D_{y_{n-3}} \Phi^t. \quad (6.25d)$$

It should be clear that Propositions 7 and 8 can be generalised to equations of any order and converse multipotentialisations can be introduced in a similar way as for equations in $(1+1)$ dimensions. However, it is also clear that the linear equations in the form (6.7a) and (6.7b) is not the most general linearisable case.

A detailed study of the more general converse potentialisation and converse multipotentialisation for higher-dimensional equations and systems will be undertaken elsewhere.

7. Concluding Remarks

We have introduced the converse multipotentialisation problem for equations and systems in $(1 + 1)$ dimensions and also given a proposal for the extension to higher dimensions. Triangular (Δ) auto-Bäcklund transformations were introduced and it was shown that these transformations can be derived systematically by the converse methodology.

The results listed in Cases I, II and III in Sec. 3 show that by the converse multipotentialisation of the linear evolution equation we were able to identify an extensive family of nonlinear evolution equations; all related to the linear evolution equation by the composition of the corresponding conserved currents (see Fig. 6). By systematically applying this converse methodology we obtained, for example, Eq. (3.29) *viz.*

$$\begin{aligned} v_t = v_{xxx} &+ \left(\frac{3f''}{f'} - \frac{3f'}{2f} \right) v_x v_{xx} + \left(\frac{f'''}{f'} - \frac{3f''}{2f} + \frac{3}{4} \left(\frac{f'}{f} \right)^2 \right) v_x^3 - \frac{3}{2} \alpha f v_{xx} \\ &+ \frac{3}{4} \alpha^2 f^2 v_x - \frac{3}{2} \alpha \left(f' + \frac{f f''}{f'} \right) v_x^2. \end{aligned}$$

which can be viewed as a generalised Calogero–Degasperis–Ibragimov–Shabat equation, (3.32). Note that (3.29) admits, for arbitrary $f(v)$, only one local integrating factor, $\Lambda(x, v, v_x, \dots) = f'(v)$ and hence only one local conservation law. Moreover (3.29) also includes the third-order potential Burgers' equation, (3.33), (for $\alpha = 0$ and $f(v) = \exp(2v)$). We consider this to be an interesting example that could inspire the reader to exploit this methodology to find relations between other equations and possibly derive generalised versions of equations that may have been introduced earlier by *ad hoc* methods.

It should be clear from the examples reported here that a systematic application of the converse methodology for equations and systems can provide useful information regarding transformations between equations as well as certain types of auto-Bäcklund transformations.

The case of higher-dimensional equations and systems needs to be investigated further. We have only proposed here one possibility of the converse problem for higher-dimensional equations, namely the case where the higher-dimensional equation can be linearised in a specific type of linear equation in terms of its potential variables. A more detailed description of this problem is subject to future studies and will be presented elsewhere.

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