

METHOD OF REPLACING THE VARIABLES FOR GENERALIZED SYMMETRY OF THE D'ALEMBERT EQUATION

GENNADII A. KOTEL'NIKOV

Received 24 April 2001 and in revised form 19 December 2001

We show that by the generalized understanding of symmetry, the D'Alembert equation for one component field is invariant with respect to arbitrary reversible coordinate transformations.

2000 Mathematics Subject Classification: 35L05, 58J70.

1. Introduction. Symmetries play an important role in particle physics and quantum field theory [1], nuclear physics [11], and mathematical physics [5]. Some receptions are proposed for finding the symmetries, for example, the method of replacing the variables [13], the Lie algorithm [5], and the theoretical-algebraic approach [9]. The purpose of this work is the generalization of the method of replacing the variables. We start from the following definition of symmetry.

2. Main results

DEFINITION 2.1. Let a differential equation $\hat{L}'\phi'(x') = 0$ be given. By symmetry of this equation with respect to the variables replacement $x' = x'(x)$, $\phi' = \phi'(\Phi\phi)$ we will understand the compatibility of the engaging equations system $\hat{A}\phi'(\Phi\phi) = 0$, $\hat{L}\phi(x) = 0$, where $\hat{A}\phi'(\Phi\phi) = 0$ is obtained from the initial equation by replacing the variables, $\hat{L}' = \hat{L}$, $\Phi(x)$ is some weight function. If the equation $\hat{A}\phi'(\Phi\phi) = 0$ can be transformed into the form $\hat{L}(\Psi\phi) = 0$, the symmetry will be named the standard Lie symmetry, otherwise it will be named generalized symmetry.

2.1. Application of Definition 2.1. The elements of Definition 2.1 were used to study the Maxwell equations symmetries [6, 7, 8]. In this paper, we apply this definition for investigation of symmetries of the one-component D'Alembert equation

$$\square'\phi'(x') = \frac{\partial^2\phi'}{\partial x_1'^2} + \frac{\partial^2\phi'}{\partial x_2'^2} + \frac{\partial^2\phi'}{\partial x_3'^2} + \frac{\partial^2\phi'}{\partial x_4'^2} = 0. \quad (2.1)$$

We introduce the arbitrary reversible coordinate transformations $x' = x'(x)$ and the transformation of the field variable $\phi' = \phi(\Phi\phi)$, where $\Phi(x)$ is some unknown function, also we take into account

$$\begin{aligned} \frac{\partial\phi'}{\partial x_i'} &= \sum_j \frac{\partial\phi'}{\partial\xi} \frac{\partial\Phi\phi}{\partial x_j} \frac{\partial x_j}{\partial x_i'}, \\ \frac{\partial^2\phi'}{\partial x_i'^2} &= \sum_j \frac{\partial^2\phi'}{\partial x_i'^2} \frac{\partial\phi'}{\partial\xi} \frac{\partial\Phi\phi}{\partial x_j} + \sum_{jk} \frac{\partial^2\Phi\phi}{\partial x_j \partial x_k} \frac{\partial x_j}{\partial x_i'} \frac{\partial x_k}{\partial x_i'} \frac{\partial\phi'}{\partial\xi} + \sum_{jk} \frac{\partial^2\phi'}{\partial\xi^2} \frac{\partial\Phi\phi}{\partial x_j} \frac{\partial\Phi\phi}{\partial x_k} \frac{\partial x_j}{\partial x_i'} \frac{\partial x_k}{\partial x_i'}, \end{aligned} \quad (2.2)$$

where $\xi = \Phi\phi$. After replacing the variables we find that the equation $\square'\phi' = 0$ transforms into itself, if the system of the engaging equations is fulfilled

$$\begin{aligned} & \sum_i \sum_j \frac{\partial^2 x_j}{\partial x_i'^2} \frac{\partial \phi'}{\partial \xi} \frac{\partial \Phi \phi}{\partial x_j} + \sum_i \sum_{j=k} \left(\frac{\partial x_j}{\partial x_i'} \right)^2 \frac{\partial \phi'}{\partial \xi} \frac{\partial^2 \Phi \phi}{\partial x_j^2} \\ & + \sum_i \sum_{j < k} \sum_k 2 \frac{\partial x_j}{\partial x_i'} \frac{\partial x_k}{\partial x_i'} \frac{\partial \phi'}{\partial \xi} \frac{\partial^2 \Phi \phi}{\partial x_j \partial x_k} + \sum_i \sum_{j=k} \left(\frac{\partial x_j}{\partial x_i'} \right)^2 \frac{\partial^2 \phi'}{\partial \xi^2} \left(\frac{\partial \Phi \phi}{\partial x_j} \right)^2 \\ & + \sum_i \sum_{j < k} \sum_k 2 \frac{\partial x_j}{\partial x_i'} \frac{\partial x_k}{\partial x_i'} \frac{\partial^2 \phi'}{\partial \xi^2} \frac{\partial \Phi \phi}{\partial x_j} \frac{\partial \Phi \phi}{\partial x_k} = 0; \quad \square \phi = 0. \end{aligned} \quad (2.3)$$

Here $x = (x_1, x_2, x_3, x_4)$, $x_4 = ict$, where c is the speed of light and t is the time. We substitute the solution of the D'Alembert equation ϕ into the first equation of the set (2.3). If the obtained equation has a solution, then the set (2.3) will be compatible. According to Definition 2.1 this compatibility will mean that arbitrary reversible transformations $x' = x'(x)$ are the symmetry transformations of the initial equation $\square'\phi' = 0$. Owing to the presence of the expressions $(\partial \Phi \phi / \partial x_j)^2$ and $(\partial \Phi \phi / \partial x_j)(\partial \Phi \phi / \partial x_k)$ in the first equation of (2.3), the latter has nonlinear character. Since the analysis of nonlinear systems is difficult we suppose that

$$\frac{\partial^2 \phi'}{\partial \xi^2} = 0. \quad (2.4)$$

In this case, the nonlinear components in the set (2.3) turn to zero and the system will be linear. As a result, we find the field transformation law by integrating (2.4)

$$\phi' = C_1 \Phi \phi + C_2 \rightarrow \phi' = \Phi \phi. \quad (2.5)$$

Here we suppose for simplicity that the constants of integration are $C_1 = 1$, $C_2 = 0$. It is this law of field transformation that was used within the algorithm [7, 8]. It marks the position of the algorithm in the generalized variables replacement method. Taking into account formulae (2.4) and (2.5), we find the following form for system (2.3):

$$\begin{aligned} & \frac{\partial^2 \phi'}{\partial \xi^2} = 0; \quad \phi' = \Phi \phi; \\ & \sum_j \square' x_j \frac{\partial \Phi \phi}{\partial x_j} + \sum_i \sum_j \left(\frac{\partial x_j}{\partial x_i'} \right)^2 \frac{\partial^2 \Phi \phi}{\partial x_j^2} + \sum_i \sum_{j < k} \sum_k 2 \frac{\partial x_j}{\partial x_i'} \frac{\partial x_k}{\partial x_i'} \frac{\partial^2 \Phi \phi}{\partial x_j \partial x_k} = 0; \quad \square \phi = 0. \end{aligned} \quad (2.6)$$

Since here $\Phi(x) = \phi'(x' \rightarrow x) / \phi(x)$, where $\phi'(x')$ and $\phi(x)$ are the solutions of the D'Alembert equation, system (2.6) has a common solution and consequently is compatible. This means that the arbitrary reversible transformations of coordinates $x' = x'(x)$ are symmetry transformations for the one-component D'Alembert equation if the field is transformed with the help of the weight function $\Phi(x)$ according to the law (2.5). The form of this function depends on the D'Alembert equation solutions and the law of the coordinate transformations $x' = x'(x)$.

Next we consider the following examples.

2.1.1. Poincaré group. Let the coordinate transformations belong to the *Poincaré group* P_{10} :

$$x'_j = L_{jk}x_k + a_j, \quad (2.7)$$

where L_{jk} is the matrix of the Lorentz group L_6 , a_j are the parameters of the translation group T_4 . In this case, we have $\square' x_j = \sum_k L'_{jk} \square' x'_k = 0$, $\sum_i (\partial x_j / \partial x'_i) (\partial x_k / \partial x'_i) = \sum_i L'_{ji} L'_{ki} = \delta_{jk}$. The last term in the second equation of (2.6) turns to zero. The set reduces to the form

$$\square \Phi \phi = 0; \quad \square \phi = 0. \quad (2.8)$$

According to Definition 2.1 this is a sign of the Lie symmetry. The weight function belongs to the set in [8]:

$$\Phi_{P_{10}}(x) = \frac{\phi'(x)}{\phi(x)} \in \left\{ 1; \frac{1}{\phi(x)}; \frac{P_j \phi(x)}{\phi(x)}; \frac{M_{jk} \phi(x)}{\phi(x)}; \frac{P_j P_k \phi(x)}{\phi(x)}; \frac{P_j M_{kl} \phi(x)}{\phi(x)}; \dots \right\}, \quad (2.9)$$

where P_j , M_{jk} are the generators of Poincaré group, $j, k, l = 1, 2, 3, 4$. In the space of the D'Alembert equation solutions the set defines a rule of transforming of a solution $\phi(x)$ to another solution $\phi'(x)$. The weight function $\Phi(x) = 1 \in \Phi_{P_{10}}(x)$ determines the transformational properties of the solutions $\phi' = \phi$, which means the well-known relativistic symmetry of the D'Alembert equation [4, 10].

2.1.2. Weyl group. Let the transformations of coordinates belong to the *Weyl Group* W_{11} :

$$x'_j = \rho L_{jk} x_k + a_j, \quad (2.10)$$

where $\rho = \text{const}$ is the parameter of the scale transformations of the group Δ_1 . In this case we have $\square' x_j = \rho' \sum_k L'_{jk} \square' x'_k = 0$, $\sum_i (\partial x_j / \partial x'_i) (\partial x_k / \partial x'_i) = \sum_i \rho'^2 L'_{ji} L'_{ki} = \rho'^2 \delta_{jk} = \rho^{-2} \delta_{jk}$. The set (2.6) reduces to the set (2.8) and has the solution $\Phi_{W_{11}} = C \Phi_{P_{10}}$, where $C = \text{const}$. The weight function $\Phi(x) = C$ and the law $\phi' = C \phi$ means the well-known Weyl symmetry of the D'Alembert equation [4, 10]. Here $C = \rho^l$, where l is the conformal dimension of the field $\phi(x)$ [2]. Consequently, the D'Alembert equation is W_{11} -invariant for the field ϕ with arbitrary conformal dimension l . This property is essential for the Voigt [13] and Umov [12].

2.1.3. Inversion group. Let the coordinate transformations belong to the *inversion group* I :

$$x'_j = -\frac{x_j}{x^2}; \quad x^2 = x_1^2 + x_2^2 + x_3^2 + x_4^2; \quad x^2 x'^2 = 1. \quad (2.11)$$

In this case, we have $\square' x_j = 4x'_j / x'^4 = -4x_j x^2$, $\sum_i (\partial x_j / \partial x'_i) (\partial x_k / \partial x'_i) = \rho'^2 (x') \delta_{jk} = 1 / x'^4 \delta_{jk} = x^4 \delta_{jk}$. The set (2.6) reduces to the set

$$-4x_j \frac{\partial \Phi \phi}{\partial x_j} + x^2 \square \Phi \phi = 0; \quad \square \phi = 0. \quad (2.12)$$

The substitution of $\Phi(x) = x^2 \Psi(x)$ transforms equation (2.12) for $\Phi(x)$ into the equation $\square \Psi \phi = 0$ for $\Psi(x)$. It is a sign of the Lie symmetry. The equation has the solution $\Psi = 1$. The result is $\Phi(x) = x^2$. Consequently, the field transforms according to the law $\phi' = x^2 \phi(x) = \rho^{-1}(x) \phi(x)$. This means the conformal dimension $l = -1$ of the

field $\phi(x)$ in the case of the D'Alembert equation symmetry with respect to the inversion group I in agreement with [4, 9]. In a general case the weight function belongs to the set

$$\Phi_I(x) = x^2 \Psi(x) \in \left\{ x^2; \frac{x^2}{\phi(x)}; x^2 \frac{P_j \phi(x)}{\phi(x)}; x^2 \frac{M_{jk} \phi(x)}{\phi(x)}; x^2 \frac{P_j P_k \phi(x)}{\phi(x)}; \dots \right\}. \quad (2.13)$$

2.1.4. Special conformal group. Let the coordinate transformations belong to the *special conformal group* C_4 :

$$x'_j = \frac{x_j - a_j x^2}{\sigma(x)}; \quad \sigma(x) = 1 - 2a \cdot x + a^2 x^2; \quad \sigma \sigma' = 1. \quad (2.14)$$

In this case, we have $\square' x_j = 4(a_j - a^2 x_j) \sigma(x)$, $\sum_i (\partial x_j / \partial x'_i) (\partial x_k / \partial x'_i) = \rho'^2(x') \delta_{jk} = \sigma^2(x) \delta_{jk}$. The set (2.6) reduces to the set

$$4\sigma(x)(a_j - a^2 x_j) \frac{\partial \Phi \phi}{\partial x_j} + \sigma^2(x) \square \Phi \phi = 0; \quad \square \phi = 0. \quad (2.15)$$

The substitution of $\Phi(x) = \sigma(x) \Psi(x)$ transforms (2.15) into the equation $\square \Psi \phi = 0$ which corresponds to the Lie symmetry. From this equation, we have $\Psi = 1$, $\Phi(x) = \sigma(x)$. Therefore, $\phi' = \sigma(x) \phi(x)$ and the conformal dimension of the field is $l = -1$ as above. Analogously to (2.13), the weight function belongs to the set

$$\Phi_{C_4}(x) = \sigma(x) \Psi(x) \in \left\{ \sigma(x); \frac{\sigma(x)}{\phi(x)}; \sigma(x) \frac{P_j \phi(x)}{\phi(x)}; \sigma(x) \frac{M_{jk} \phi(x)}{\phi(x)}; \dots \right\}. \quad (2.16)$$

Thus, we can see that $\phi(x) = 1/\sigma(x)$ is the solution of the D'Alembert equation. Combination of W_{11} , I , and C_4 symmetries means the well-known D'Alembert equation conformal C_{15} -symmetry [4, 9, 10].

2.1.5. Galilei group. Let the coordinate transformations belong to the *Galilei group* G_1 :

$$x'_1 = x_1 + i\beta x_4; \quad x'_2 = x_2; \quad x'_3 = x_3; \quad x'_4 = \gamma x_4; \quad c' = \gamma c, \quad (2.17)$$

where $\beta' = -\beta/\gamma$, $\gamma' = 1/\gamma$, $\beta = V/c$, $\gamma = (1 - 2\beta n_x + \beta^2)^{1/2}$. In this case, we have

$$\begin{aligned} \square' x_j &= 0; \quad \sum_i \left(\frac{\partial x_1}{\partial x'_i} \right)^2 = 1 - \beta'^2; \\ \sum_i \left(\frac{\partial x_2}{\partial x'_i} \right)^2 &= \sum_i \left(\frac{\partial x_3}{\partial x'_i} \right)^2 = 1; \quad \sum_i \left(\frac{\partial x_4}{\partial x'_i} \right)^2 = \gamma'^2; \\ \sum_i \frac{\partial x_1}{\partial x'_i} \frac{\partial x_2}{\partial x'_i} &= \sum_i \frac{\partial x_1}{\partial x'_i} \frac{\partial x_3}{\partial x'_i} = \sum_i \frac{\partial x_2}{\partial x'_i} \frac{\partial x_3}{\partial x'_i} = \sum_i \frac{\partial x_2}{\partial x'_i} \frac{\partial x_4}{\partial x'_i} = 0; \\ \sum_i \frac{\partial x_1}{\partial x'_i} \frac{\partial x_4}{\partial x'_i} &= i\beta' \gamma' = -\frac{i\beta}{\gamma^2}. \end{aligned} \quad (2.18)$$

After putting these expressions into the set (2.6) we find (see [8])

$$\square \Phi \phi - \frac{\partial^2 \Phi \phi}{\partial x_4^2} - \left(i \frac{\partial}{\partial x_4} + \beta \frac{\partial}{\partial x_1} \right)^2 \frac{\Phi \phi}{\gamma^2} = \left[\frac{(i\partial_4 + \beta \partial_1)^2}{\gamma^2} - \Delta \right] \Phi \phi = 0. \quad (2.19)$$

In accordance with [Definition 2.1](#) the Galilei symmetry of the D'Alembert equation is the generalized symmetry (being the conditional one [\[8\]](#)). The weight function belongs to the set (see [\[7\]](#))

$$\Phi_{G_1}(x) = \frac{\phi'(x' \rightarrow x)}{\phi(x)} \in \left\{ \frac{\phi(x')}{\phi(x)}, \frac{1}{\phi(x)}, \frac{P'_j \phi(x')}{\phi(x)}, \frac{[\square', H'_1] \phi(x')}{\phi(x)}, \dots \right\}, \quad (2.20)$$

where $H'_1 = it' \partial_{x'}$ is the generator of the pure Galilei transformations. For the plane waves the weight function $\Phi(x)$ is (see [\[6, 7, 8\]](#))

$$\Phi_{G_1}(x) = \frac{\phi(x' \rightarrow x)}{\phi(x)} = \exp \left\{ -\frac{i}{y} \left[(1 - \gamma) k \cdot x - \beta \omega \left(n_x t - \frac{x}{c} \right) \right] \right\}, \quad (2.21)$$

where $k = (\mathbf{k}, k_4)$, $\mathbf{k} = \omega \mathbf{n}/c$ is the wave vector, \mathbf{n} is the wave front guiding vector, ω is the wave frequency, $k_4 = i\omega/c$, $k'_1 = (k_1 + i\beta k_4)/\gamma$, $k'_2 = k_2/\gamma$, $k'_3 = k_3/\gamma$, $k'_4 = k_4$, $\mathbf{k}'^2 = \mathbf{k}^2$ -inv, where inv means invariant. (For comparison, in the relativistic case we have $k'_1 = (k_1 + i\beta k_4)/(1 - \beta^2)^{1/2}$, $k'_2 = k_2$, $k'_3 = k_3$, $k'_4 = (k_4 - i\beta k_1)/(1 - \beta^2)^{1/2}$, $\mathbf{k}'^2 + k_4'^2 = \mathbf{k}^2 + k_4^2$ -inv as is well known.)

3. Comparison of the results. [Table 3.1](#) illustrates the results obtained above.

TABLE 3.1

Group	P_{10}	W_{11}	I	C_4	G_1
$WF\Phi(x)$	1	ρ^l	x^2	$\sigma(x)$	$\exp\{-i[(1 - \gamma)k \cdot x - \beta \omega(n_x t - x/c)]/\gamma\}$

For the different transformations $x' = x'(x)$, the weight functions $\Phi(x)$ may be found in a similar way.

Note that in the symmetry theory of the D'Alembert equation, conditions [\(2.6\)](#) for transforming this equation into itself combine the requirements formulated by various authors, as can be seen in [Table 3.2](#), where m_α, m_0 are some numbers, $D_{\alpha\beta}$ and $M_{\alpha\beta}$ are the 6×6 numerical matrices.

According to [Table 3.2](#) for the field $\phi' = \phi$ with conformal dimension $l = 0$ and the linear homogeneous coordinate transformations from the group $L_6 X \Delta_1 \in W_{11}$ with $\rho = (1 - \beta^2)^{1/2}$, the formulae were proposed by Voigt [\[13\]](#) and cited by Pauli [\[10\]](#). In the plain waves case, they correspond to the transformations of the 4-vector $k = (\mathbf{k}, k_4)$ and proper frequency ω_0 according to the law $k'_1 = (k_1 + i\beta k_4)/\rho(1 - \beta^2)^{1/2}$, $k'_2 = k_2/\rho$, $k'_3 = k_3/\rho$, $k'_4 = (k_4 - i\beta k_1)/\rho(1 - \beta^2)^{1/2}$, $\omega'_0 = \omega_0/\rho$, $k'x' = kx$ -inv. In the case of the W_{11} -coordinate transformations belonging to the set of arbitrary transformations $x' = x'(x)$, the requirements for the one component field with $l = 0$ were found by Umov [\[12\]](#). The requirement that the second derivative $\partial^2 \phi' / \partial \phi_\alpha \partial \phi_\beta = 0$ with $\Phi = 1$ is turned into zero was introduced by Di Jorio [\[3\]](#). The weight function $\Phi \neq 1$ and the set [\(2.6\)](#) were proposed by the author of the present work [\[6, 7, 8\]](#).

By now only the D'Alembert equation symmetries corresponding to the linear systems of the type [\(2.8\)](#), [\(2.12\)](#), and [\(2.15\)](#) have been well studied. These are the well-known relativistic and conformal symmetry of the equation. The investigations corresponding to the linear conditions [\(2.6\)](#) are much more scanty and presented only

TABLE 3.2

Author	Coordinates transform.	Group	Conditions of invariance	Fields transform.
Voigt [13]	$x'_j = A_{jk}x_k$	$L_6X\Delta_1$	$A'_{ji}A'_{ki} = \rho'^2 \delta_{jk}$	$\phi' = \phi$
Umov [12]	$x'_j = x_j'(x)$	W_{11}	$\frac{\partial x_j}{\partial x'_i} \frac{\partial x_k}{\partial x'_i} = \rho'^2 \delta_{jk}$ $\square' x_j = 0$	$\phi' = \phi$
Di Jorio [3]	$x'_j = L_{jk}x_k + a_j$	P_{10}	$L'_{ji}L'_{ki} = \delta_{jk}$ $\frac{\partial^2 \phi'}{\partial \phi_\alpha \partial \phi_\beta} = 0$	$\phi' = m_\alpha \phi_\alpha + m_0$; $\alpha = 1, \dots, n$
Kotel'nikov [6, 7, 8]	$x'_j = x'_j(x)$	C_4	$\frac{\partial x_j}{\partial x'_i} \frac{\partial x_k}{\partial x'_i} = \rho'^2(x') \delta_{jk}$ $\frac{\partial^2 \phi'_\alpha}{\partial \xi_\beta \partial \xi_\gamma} = 0$ $\square' \phi'_\alpha = 0 \rightarrow$ $\hat{A} \phi'_\alpha(\psi \phi_1, \dots, \psi \phi_6) = 0, \square \phi_\beta = 0$	$\phi'_\alpha = \psi D_{\alpha\beta} \phi_\beta$ $\xi_\alpha = \psi \phi_\alpha$ $\alpha, \beta = 1, \dots, 6$
	$x'_j = x'_j(x)$	G_1	$\frac{\partial^2 \phi'_\alpha}{\partial \xi_\beta \partial \xi_\gamma} = 0$ $\square' \phi'_\alpha = 0 \rightarrow$ $\hat{B} \phi'_\alpha(\psi \phi_1, \dots, \psi \phi_6) = 0, \square \phi_\beta = 0$	$\phi'_\alpha = \psi M_{\alpha\beta} \phi_\beta$ $\xi_\alpha = \psi \phi_\alpha$ $\alpha, \beta = 1, \dots, 6$

in [6, 7, 8]. The publications corresponding to the nonlinear conditions (2.3) are completely absent. The difficulties arising here are connected with the analysis of compatibility of the set (2.3) containing the nonlinear partial differential equation.

4. Conclusion. It is shown that with the generalized understanding of the symmetry according to Definition 2.1, the D'Alembert equation for one component field is invariant with respect to any arbitrary reversible coordinate transformations $x' = x'(x)$. In particular, they contain the transformations of the conformal and Galilei groups realizing the type of standard and generalized symmetry for $\Phi(x) = \phi'(x' \rightarrow x)/\phi(x)$. The concept of partial differential equations symmetry is conventional.

REFERENCES

- [1] N. N. Bogoliubov and D. V. Shirkov, *Introduction to the Theory of Quantized Fields*, Nauka, Moscow, 1973.
- [2] P. Carruthers, *Broken scale invariance in particle physics*, Physics Reports (Physics Letters C) **1** (1971), 2–29.
- [3] M. Di Jorio, *The theory of restricted relativity independent of a postulate on the velocity of light*, Nuovo Cimento **22B** (1974), 70–78.
- [4] V. I. Fushchich and A. G. Nikitin, *Simmetriya uravnenii kvantovoi mekhaniki* [Symmetry of Equations of Quantum Mechanics], Nauka, Moscow, 1990 (Russian).
- [5] N. X. Ibragimov, *Groups of Transformations in Mathematical Physics*, Nauka, Moscow, 1983.

- [6] G. A. Kotel'nikov, *Invariance of Maxwell homogeneous equations relative to the Galilei transformations*, Group Theoretical Methods in Physics, Vol. 1-3 (Zvenigorod, 1982) (M. A. Markov, V. I. Man'ko, and A. E. Shabad, eds.), Harwood Academic Publishers, Chur, 1985, pp. 521-535.
- [7] ———, *The Galilei group in investigations of symmetry properties of Maxwell equations*, Group Theoretical Methods in Physics, Vol. II (Yurmala, 1985) (M. A. Markov, V. I. Man'ko, and V. V. Dodonov, eds.), VNU Science Press, Utrecht, 1986, pp. 95-109.
- [8] ———, *New symmetries in mathematical physics equations*, Symmetry Methods in Physics, Vol. 2 (Dubna, 1995) (A. N. Sissakian and G. S. Pogosyan, eds.), Joint Inst. Nuclear Res., Dubna, 1996, pp. 358-363.
- [9] I. A. Malkin and V. I. Man'ko, *Symmetry of the hydrogen atom*, JETP Lett. 2 (1965), 146-148.
- [10] W. Pauli, *Theory of Relativity*, Gostexizdat, Moscow, 1947.
- [11] Yu. Shirokov and N. P. Yudin, *Nuclear Physics*, Nauka, Moscow, 1972.
- [12] N. A. Umov, *Collected Works*, Gostexizdat, Moscow, 1950.
- [13] W. Voigt, *Ueber das Doppler'sche Princip*, Nachr. K. Gesel. Wiss. George-August-Universität 2 (1887), 41-52 (German).

GENNADII A. KOTEL'NIKOV: RUSSIAN RESEARCH CENTER KURCHATOV INSTITUTE, KURCHATOV SQUARE 1, MOSCOW 123182, RUSSIA

E-mail address: kga@electronics.kiae.ru

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskkklai@cityu.edu.hk