# EDS A package for exterior differential systems

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#### Abstract

EDS is a REDUCE package for symbolic analysis of partial differential equations using the geometrical approach of exterior differential systems. The package implements much of exterior differential systems theory, including prolongation and involution analysis, and has been optimised for large, non-linear problems.

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# 1 Introduction

Exterior differential systems give a geometrical framework for partial differential equations and more general differential geometric problems. The geometrical formulation has several advantages stemming from its coordinateindependence, including superior treatment of nonlinear and global problems. There is not sufficient space in this manual for an introduction to exterior differential systems beyond the scant details given in section 2, but there are a number of up-to-date texts on the subject (eg [2, 10]).

EDS provides a number of tools for setting up and manipulating exterior differential systems and implements many features of the theory. Its main strengths are the ability to use anholonomic or moving frames and the care taken with nonlinear problems.

There has long been interest in implementing the theory of exterior differential systems in a computer algebra system (eg [1, 3, 4]). The EDS package owes much to these earlier efforts, and also to related packages for PDE analysis (eg [6, 7, 9]), as well as to earlier versions of EDS produced at Lancaster university with R W Tucker and P A Tuckey. Finally, EDS uses the exterior calculus package EXCALC of E Schrüfer [8] and the exterior ideals package XIDEAL [5]. XIDEAL and EXCALC are loaded automatically with EDS.

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# 2 EDS data structures and concepts

This section presents the various structures used for expressing exterior systems quantities in EDS. In addition, some the concepts used in EDS to aid computation are described.

### 2.1 Coframings

Within the context of EDS, a *coframing* means a real finite-dimensional differentiable manifold with a given global cobasis. The information about a coframing required by EDS is kept in a  $\langle coframing \rangle$  object. The cobasis is the identifying element of an EDS  $\langle coframing \rangle$ : distinct cobases for the same differentiable manifold are treated as distinct  $\langle coframing \rangle$  objects in EDS. The cobasis may be either holonomic or anholonomic, allowing some manifolds with non-trivial topology (eg. group manifolds) to be treated.

In addition to the cobasis, an EDS  $\langle coframing \rangle$  can be given *coordinates*, structure equations and restrictions. The coordinates may be an incomplete or overcomplete set. The structure equations express the exterior derivative of the coordinates and cobasis elements as needed. All coordinate differentials must be expressed in terms of the given cobasis, but not all cobasis differentials need be known. The restrictions are a set of inequalities (at present using just  $\neq$ ) describing point sets not in the manifold.

The  $\langle coframing \rangle$  object is, of course, by no means a full description of a differentiable manifold. For example, there is no topology and there are no charts. However, the  $\langle coframing \rangle$  object carries sufficient information about the underlying manifold to allow a range of exterior systems calculations to be carried out. As such, it is convenient to accept an abuse of language and think of the  $\langle coframing \rangle$  object as a manifold.

A  $\langle coframing \rangle$  is constructed or selected using the coframing operator.

Examples:

- $\mathbf{R}^3$  with cobasis {dx, dy, dz} and coordinates {x, y, z}.
- $\mathbf{R}^2 \setminus \{0\}$  with cobasis  $\{e^1, e^2\}$ , a single coordinate  $\{r\}$ , "structure equations"  $\{dr = e^1, de^1 = 0, de^2 = e^1 \wedge e^2/r\}$  and restrictions  $\{r \neq 0\}$ .
- $\mathbf{R}^2 \setminus \{0\}$  with cobasis  $\{dx, dy\}$ , coordinates  $\{x, y\}$  and restrictions  $\{x^2 +$

 $y^2 \neq 0$ .

- $S^1$  with cobasis  $\{\omega\}$  and structure equations  $\{d\omega = 0\}$ .
- $S^2$  cannot be encapsulated by an EDS  $\langle coframing \rangle$  since there is no global cobasis.

# 2.2 Exterior differential systems

A simple  $\langle EDS \rangle$ , or exterior differential system, is a triple  $(S, \Omega, M)$ , where M is a  $\langle coframing \rangle$  (section 2.1), S is a  $\langle system \rangle$  (section 2.3) on M, and  $\Omega$  is an independence condition: either a decomposable  $\langle p\text{-}form \rangle$  or a  $\langle system \rangle$  of 1-forms on M (exterior differential systems without independence condition are not treated by EDS).

More generally, an  $\langle EDS \rangle$  is a list of simple  $\langle EDS \rangle$  objects where the various coframings are all disjoint. This last requirement in not enforced within EDS unless the edsdisjoint switch is on (section 8.4). These more general  $\langle EDS \rangle$  objects are represented as a list of simple  $\langle EDS \rangle$  objects. All operators which take an  $\langle EDS \rangle$  argument accept both simple and compound types.

The trivial  $\langle EDS \rangle$ , describing an inconsistent problem with no solutions, is defined to be  $(\{1\},\{\},\{\})$ .

An  $\langle EDS \rangle$  is represented by the eds operator (section 3.2), and can additionally be generated using the contact and pde2eds operators (sections 3.3, 3.4).

The solutions of  $(S, \Omega, M)$  are integral manifolds, or immersions (cf section 2.7) on which S vanishes and the rank of  $\Omega$  is preserved. Solutions at a single point are described by integral elements (section 2.5).

### 2.3 Systems

In EDS, the label  $\langle system \rangle$  refers to a list

 $\{\langle p\text{-form } expr \rangle, \cdots \}$ 

of differential forms. This is distinct from an  $\langle EDS \rangle$  (section 2.2), which has additional structure. However, many EDS operators will accept either an  $\langle EDS \rangle$  or a  $\langle system \rangle$  as arguments. In the latter case, any extra information which is required is taken from the background coframing (section 2.4).

The  $\langle system \rangle$  of an  $\langle EDS \rangle$  can be obtained with the system operator (section 4.5).

# 2.4 Background coframing

The information encapsulated in a coframing operator is usually inactive. However, when operations are performed on a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  object (sections 2.1, 2.2), this information is activated for the duration of those operations. It is possible to activate the rules and orderings of a coframing operator globally, by making it the *background coframing*. All subsequent EXCALC operations will be governed by those rules. Operations on  $\langle EDS \rangle$  objects are unaffected, since their coframings are still activated locally. The background coframing can be set and changed with the set\_coframing command, and inspected using coframing.

# 2.5 Integral elements

An integral element of an exterior system  $(S, \Omega, M)$  is a subspace  $P \subset T_p M$ of the tangent space at some point  $p \in M$  such that all forms in S vanish when evaluated on vectors from P. In addition, no non-zero vector in Pmay annul every form in  $\Omega$ .

Alternatively, an integral element  $P \subset T_p M$  can be represented by its annihilator  $P^{\perp} \subset T_p^* M$ , comprising those 1-forms at p which annul every vector in P. This can also be understood as a maximal set of 1-forms at p such that  $S \simeq 0 \pmod{P^{\perp}}$  and the rank of  $\Omega$  is preserved modulo  $P^{\perp}$ . This is the representation used by EDS. Further, the reference to the point p is omitted, so an  $\langle integral \ element \rangle$  in EDS is a distribution of 1-forms on M, specified as a  $\langle system \rangle$  of 1-forms.

In specifying an integral element for a particular  $\langle EDS \rangle$ , it is possible to omit the Pfaffian component of the  $\langle EDS \rangle$ , since these 1-forms must be part of any integral element.

Examples:

• With  $M = \mathbf{R}^3 = \{(x, y, z)\}, S = \{dx \land dz\}$  and  $\Omega = \{dx, dy\}$ , the inte-

gral element  $P = \{\partial_x + \partial_z, \partial_y\}$  is equally determined by its annihilator  $P^{\perp} = \{dz - dx\}.$ 

• For  $S = \{dz - ydx\}$  and  $\Omega = \{dx\}$ , the integral element  $P = \{\partial_x + y\partial_z\}$  can be specified simply as  $\{dy\}$ .

#### 2.6 Properties

For large problems, it can require a great deal of computation to establish whether, for example, a system is closed or not. In order to save recomputing such properties, an  $\langle EDS \rangle$  object carries a list of  $\langle properties \rangle$  of the form

 $\{\langle keyword \rangle = \langle value \rangle, \cdots \}$ 

where  $\langle keyword \rangle$  is one of closed, quasilinear, pfaffian or involutive, and  $\langle value \rangle$  is either 0 (false) or 1 (true). These properties are suppressed when an  $\langle EDS \rangle$  is printed, unless the nat switch is off. They can be examined using the properties operator (section 4.7).

Properties are usually generated automatically by EDS as required, but may be explicitly checked using the operators in section 7. If a property is not yet present on the list, it is not yet known, and must be checked explicitly if required.

In addition to the properties just described, an  $\langle EDS \rangle$  object carries a number of hidden properties which record the results of previous calculations, such as the closure or information about the prolongation of the system. These hidden properties speed up many operations which contain common sub-calculations. The hidden properties are stored using internal LISP data structures and so are not available for inspection.

Properties can be asserted when an  $\langle EDS \rangle$  is constructed with the eds operator (section 3.2). Care is needed since such assertions are never checked. Properties can be erased using the cleanup operator (section 9.8).

#### 2.7 Maps

Within EDS, a map  $f: M \to N$  is given as a  $\langle map \rangle$  object, a list

 $\{\langle coordinate \rangle = \langle expr \rangle, \cdots, \langle expr \rangle \text{ neq } \langle expr \rangle, \cdots \}$ 

of substitutions and restrictions. The substitutions express coordinates on the target manifold N in terms of those on the source manifold M. The restrictions describe point sets not contained in the source manifold M. The ordering of substitutions and restrictions in the list is unimportant. It is not necessary that the restrictions and right-hand sides of the substitutions be written entirely in M coordinates, but it must be possible by repeated substitution to produce expressions on M (see the examples below). Any denominators in the substitutions are automatically added to the list of restrictions. It is not necessary to include trivial equations for coordinates which are present on both M and N. Note that projections cannot be represented in this fashion (but see the **cross** operator, section 5.2).

Maps are applied using the pullback and restrict operators (sections 5.3, 5.4).

#### Examples:

- The map  $\mathbf{R}^2 \setminus \{0\} \to \mathbf{R}^3$ ,  $(x, y) \mapsto (x, y, z = x^2 + y^2)$  is represented  $\{z = x^2 + y^2, z \neq 0\}.$
- {x = u + v, y = u v} might represent the coordinate change  $\mathbf{R}^3 \to \mathbf{R}^3$ ,  $(u, v, z) \mapsto (x = u + v, y = u v, z)$ .
- $\{x = u + v, y = 2u x\}$  is the same map again.
- $\{x = 2v + y, y = 2u x\}$  is unacceptable since x and y cannot be eliminated from the right-hand sides by repeated substitution.

#### 2.8 Cobasis transformations

A cobasis transformation is given in EDS by a  $\langle transform \rangle$ , a list

 $\{\langle cobasis \ element \rangle = \langle 1 \text{-} form \ expr \rangle, \cdots \}$ 

of substitutions. When applying a transformation to a  $\langle p\text{-}form \rangle$  or  $\langle system \rangle$ , it is necessary to specify the *forward* transformation just as for a **sub** substitution. For  $\langle EDS \rangle$  and  $\langle coframing \rangle$  objects, it is also possible to specify the inverse of the desired substition: EDS will automatically invert the transformation as required. For a partial change of cobasis, it is not necessary to include trivial equalities. Cobasis transformations are applied by the **transform** operator (section 5.5). Examples:

- { $\omega^1 = xdy ydx, \omega^2 = xdx + ydy$ } gives a transformation between Cartesian and polar cobases on  $\mathbf{R}^2 \setminus \{0\}$ .
- On  $J^1(\mathbf{R}^2, \mathbf{R})$  with cobasis  $\{du, dp, dq, dr, ds, dt, dx, dy\}$ , the list  $\{\theta^1 = du pdx qdy, \theta^2 = dp rdx sdy, \theta^3 = dq sdx tdy\}$  specifies a new cobasis in which the contact system is simply  $\{\theta^1, \theta^2, \theta^3\}$ .

# 2.9 Tableaux

For a quasilinear Pfaffian exterior differential system  $(\{\theta^a\}, \{\omega^i\}, M)$ , the tableau  $A = [\pi_i^a]$  is a matrix of 1-forms such that

$$\mathrm{d}\theta^a + \pi^a_i \wedge \omega^i \simeq 0 \pmod{\{\theta^a, \omega^i \wedge \omega^j\}}$$

The  $\pi_i^a$  are not unique: if  $\{\theta^a, \pi^{\rho}, \omega^i\}$  is a standard cobasis for the system (section 2.11), the EDS  $\langle tableau \rangle$  is a matrix containing linear combinations of the  $\pi^{\rho}$  only. Zero rows are omitted.

The tableau of an  $\langle EDS \rangle$  is generated by the **tableau** operator (section 6.12), or can be entered using the **mat** operator. The Cartan characters of a tableau are found using **characters** (section 6.3).

# 2.10 Normal form

Parts of the theory of exterior differential systems apply only at points on the underlying manifold where the system is in some sense non-singular. To ensure the theory applies, EDS automatically works all exterior systems  $(S, \Omega, M)$  into a *normal form* in which

- 1. The Pfaffian (degree 1) component of S is in *solved* form, where each expression has a distinguished term with coefficient 1, unique to that expression.
- 2. The independence condition  $\Omega$  is also in solved form.
- 3. The distinguished terms from the 1-forms in S have been eliminated from the rest of S and from  $\Omega$ .
- 4. Any 1-forms in S which vanish modulo the independence condition are removed from the system and their coefficients are appended as 0-forms.

Conditions 1 and 2 ensure the 1-forms have constant rank, while 3 is convenient for many tests and calculations. In bringing the system into solved form, divisions will be made only by coefficients which are constants, parameters or functions which are nowhere zero on the manifold. The test for nowhere-zero functions uses the restrictions component of the  $\langle coframing \rangle$  structure (cf section 2.1) and is still primitive: facts such as  $x^2 + 1 \neq 0$  on a real manifold are overlooked. See also the switch edssloppy (section 8.3).

This "normal form" has, of course, nothing to do with the various normal forms (eg Goursat) into which some exterior systems may be brought by cobasis transformations and choices of generators.

#### Examples:

• On  $M = \{(u, v, w) \in \mathbf{R}^3 \mid u \neq v\}$ , the Pfaffian system

{ $udu + vdv + dw, (u^2 + u - v^2)du + udv + dw$ }

has the solved form

$$\{\mathrm{d}v + (u+v)\mathrm{d}u, \, \mathrm{d}w + (-uv+u-v)\mathrm{d}u\}.$$

• Since the independence condition is defined only modulo the system, the system

 $S = \{ \mathrm{d}u - \mathrm{d}x - u_y \mathrm{d}y \}, \quad \Omega = \mathrm{d}x \wedge \mathrm{d}y$ 

has an equivalent normal form

$$S = \{ \mathrm{d}x - \mathrm{d}u + u_y \mathrm{d}y \}, \quad \Omega = \mathrm{d}u \wedge \mathrm{d}y.$$

#### 2.11 Standard cobasis

Given an  $\langle EDS \rangle$   $(S, \Omega, M)$  in normal form (section 2.10), the cobasis of the  $\langle coframing \rangle M$  can be decomposed into three sets:  $\{\theta^a\}$ , the distinguished terms from the 1-forms in S,  $\{\omega^i\}$ , the distinguished terms from the 1-forms in  $\Omega$ , and the remainder  $\{\pi^{\rho}\}$ . Within EDS,  $\{\theta^a, \pi^{\rho}, \omega^i\}$  is called the *standard cobasis*, and all expressions are ordered so that  $\theta^a > \pi^{\rho} > \omega^i$ . The ordering within the three sets is determined by the REDUCE  $\langle kernel \rangle$  ordering.

Examples:

- For the system  $S = \{ du dx u_y dy \}, \Omega = dx \wedge dy$ , the decomposed standard cobasis is  $\{ du \} \cup \{ du_y \} \cup \{ dx, dy \}.$
- For the contact system

$$S = \begin{cases} \mathrm{d}u - u_x \mathrm{d}x - u_y \mathrm{d}y\\ \mathrm{d}u_x - u_{xx} \mathrm{d}x - u_{xy} \mathrm{d}y\\ \mathrm{d}u_y - u_{xy} \mathrm{d}x - u_{yy} \mathrm{d}y, \end{cases}$$

the standard cobasis is  $\{du, du_x, du_y\} \cup \{du_{xx}, du_{xy}, du_{yy}\} \cup \{dx, dy\}.$ 

# 3 Constructing EDS objects

Before analysing an exterior system, it is necessary to enter it into EDS somehow. Several means are provided for this purpose, and are described in this section.

### 3.1 coframing

An EDS  $\langle coframing \rangle$  is constructed using the coframing operator. There are several ways in which it can be used.

The simplest syntax

```
coframing(\{\langle expr \rangle, \cdots \})
```

examines the argument for 0-form and 1-form variables and deduces a full  $\langle coframing \rangle$  object capable of supporting the given expressions. This includes recursively examining the exterior derivatives of the variables appearing explicitly in the argument, taking into account prevailing let rules. In this form, the ordering of the final cobasis elements follows the prevailing REDUCE ordering. Free indices in indexed expressions are expanded to a list of explicit indices using index\_expand (section 9.4).

A more basic syntax is

 $coframing(\langle cobasis \rangle [, \langle coordinates \rangle] [, \langle restrictions \rangle] [, \langle structure equations \rangle])$ 

where  $\langle cobasis \rangle$  is a list of  $\langle kernel \rangle$  1-forms,  $\langle coordinates \rangle$  is a list of  $\langle kernel \rangle$  0-forms,  $\langle restrictions \rangle$  is a list of inequalities (using only  $\neq$  at present), and

 $\langle structure\ equations \rangle$  is a list of rules giving the exterior derivatives of the coordinates and cobasis elements. All arguments except the cobasis are optional, and the order of arguments is unimportant. As in the first syntax, missing parts are deduced. The ordering of the final cobasis elements follows the ordering specified, rather than the prevailing REDUCE ordering.

Finally,

```
coframing(\langle EDS \rangle)
```

returns the coframing argument of an  $\langle EDS \rangle$ , and

coframing()

returns the current background coframing (section 2.4).

# 3.2 eds

A simple  $\langle EDS \rangle$  is constructed using the eds operator.

 $eds(\langle system \rangle, \langle indep. condition \rangle [, \langle coframing \rangle ] [, \langle properties \rangle ])$ 

(cf sections 2.3, 2.1, 2.6). The  $\langle indep. condition \rangle$  can be either a decomposable  $\langle p-form \rangle$  or a  $\langle system \rangle$  of 1-forms. Free indices in indexed expressions are expanded to a list of explicit indices using index\_expand (section 9.4).

The  $\langle coframing \rangle$  argument can be omitted, in which case the expressions from the  $\langle system \rangle$  and  $\langle indep. condition \rangle$  are fed to the coframing operator (section 3.1) to construct a suitable working space.

The  $\langle properties \rangle$  argument is optional, allowing the given properties to be asserted. This can save considerable time for large systems, but care is needed since the assertions are never checked.

The  $\langle EDS \rangle$  is put into normal form (section 2.10) before being returned.

On output, only the  $\langle system \rangle$  and  $\langle indep. \ condition \rangle$  are displayed, unless the **nat** switch is off, in which case the  $\langle coframing \rangle$  and  $\langle properties \rangle$  are shown too. This is so that an  $\langle EDS \rangle$  can be written out to a file and read back in.

The parts of an  $\langle EDS \rangle$  are obtained with the operators system, cobasis, independence and properties (sections 4.5, 4.1, 4.6 and 4.7).

Examples:

```
pform {x,y,z,p,q}=0,{e(i),w(i,j)}=1;
indexrange {i,j,k}={1,2},{a,b,c}={3};
eds({d z - p*d x - q*d y, d p^d q},{d x,d y});
EDS({d z - p*d x - q*d y,d p^d q},{d x,d y})
OMrules :=
index_expand {d e(i)=>-w(i,-j)^e(j),w(i,-j)+w(j,-i)=>0}$
eds({e(a)},{e(i)}) where OMrules;
```

3 1 2 EDS({e},{e,e}) coframing ws; 3 2 1 2 1 2 2 coframing({e,w,e,e},{},{de => - e^w, 1 1 1 2 1 2 d e => e^w },{}) 1

# 3.3 contact

Many PDE problems are formulated as exterior systems using a jet bundle contact system. To facilitate construction of these systems, the **contact** operator is provided. The syntax is

 $contact(\langle order \rangle, \langle source \ manifold \rangle, \langle target \ manifold \rangle)$ 

where  $\langle order \rangle$  is a non-negative integer, and the two remaining arguments are either  $\langle coframing \rangle$  objects or lists of  $\langle p-form \rangle$  expressions. In the latter case, the expressions are fed to the coframing operator (section 3.1). The contact system for the bundle  $J^r(M, N)$  of r-jets of maps  $M \to N$  is thus returned by contact(r,M,N). Source and target spaces may have anholonomic cobases. Indexed names for the jet bundle fibre coordinates are constructed using the identifiers in the source and target cobases.

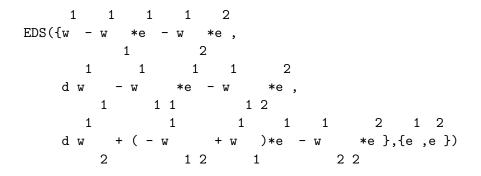
Examples:

```
pform {x,y,z,u,v}=0,{e i,w a}=1;
indexrange {i}={1,2},{a}=1;
contact(1,{x,y,z},{u,v});
```

```
EDS({d u - u *d x - u *d y - u *d z,
x y z
d v - v *d x - v *d y - v *d z},{d x,d y,d z})
x y z
```

 $contact(2, \{e(i)\}, \{w(a)\})$ 

where index\_expand{d e(1)=>e(1)^e(2),d e(2)=>0,d w(a)=>0};



#### 3.4 pde2eds

A PDE system can be encoded into an  $\langle EDS \rangle$  using pde2eds. The syntax is

 $pde2eds(\langle pde \rangle [, \langle dependent \rangle, \langle independent \rangle])$ 

where  $\langle pde \rangle$  is a list of equations or expressions (implicitly assumed to vanish) specifying the PDE system using either the standard REDUCE df operator, or the EXCALC @ operator. If the optional variable lists  $\langle dependent \rangle$ and  $\langle independent \rangle$  are not given, pde2eds infers them from the expressions in  $\langle pde \rangle$ . The order of each dependent variable is determined automatically.

The result returned by pde2eds is an  $\langle EDS \rangle$  based on the contact system of the relevant mixed-order jet bundle. Any of the  $\langle pde \rangle$  members which is in solved form is used to pull back this contact system. Any remaining expressions or unresolved equations are simply appended as 0-forms: before many of the analysis tools (section 6) can be applied, it is necessary to convert this to a system generated in positive degree using the lift operator (section 5.6).

The automatic inference of dependent and independent variables is governed by the following rules. The independent variables are all those with respect to which derivatives appear. The dependent variables are those for which explicit derivatives appear, as well as any which have dependencies (as declared by **depend** or **fdomain**) or which are 0-forms. To exclude a variable from the dependent variable list (for example, because it is regarded as given) or to include extra independent variables, use the optional arguments

#### 3 CONSTRUCTING EDS OBJECTS

#### to pde2eds.

One of the awkward points about pde2eds is that implicit dependence is changed globally. In order for the df and @ operators to be used to express the PDE, the  $\langle dependent \rangle$  variables must depend (via depend or fdomain) on the  $\langle independent \rangle$  variables. On the other hand, in the  $\langle EDS \rangle$ , these variables are all completely independent coordinates. The pde2eds operator thus removes the implicit dependence so that the  $\langle EDS \rangle$  is correct upon return. This means that the  $\langle pde \rangle$  will no longer evaluate properly until such time as the dependence is manually restored, whereupon the  $\langle EDS \rangle$ will no longer be correct, and so on.

To assist with this difficulty, pde2eds saves a record of the dependencies it has removed in the shared variable dependencies. The operator mkdepend can be used to restore the initial state.

See also the operators pde2jet (section 9.5) and mkdepend (section 9.6).

#### Example:

dependencies;

 $\{\{u, y, x\}, \{v, y, x\}\}$ 

## 3.5 set\_coframing

The background coframing (section 2.4) is set with  $set\_coframing$ . The syntax is

```
set_coframing \langle arg \rangle
```

where  $\langle arg \rangle$  is a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  and the previous background coframing is returned. All rules, orderings etc pertaining to the previous background coframing are removed and replaced by those for the new  $\langle coframing \rangle$ . The special form

```
set_coframing()
```

clears the background coframing entirely and returns the previous one.

# 4 Inspecting EDS objects

Given an  $\langle EDS \rangle$  or some other EDS structure, it is often desirable to inspect or extract some part of it. The operators described in this section do just that. Many of them accept various types of arguments and return the relevant information in each case.

#### 4.1 cobasis

```
cobasis \langle arg \rangle
```

returns the cobasis for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  (sections 2.1, 2.2). The order of the items in the list gives the  $\langle kernel \rangle$  ordering which applies when the  $\langle coframing \rangle$  in  $\langle arg \rangle$  is active.

# 4.2 coordinates

```
coordinates \langle arg \rangle
```

returns the coordinates for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$ , an  $\langle EDS \rangle$ , or a list of  $\langle expr \rangle$  (sections 2.1, 2.2). The coordinates in a list of  $\langle expr \rangle$  are defined to be those 0-form  $\langle kernels \rangle$  with no implicit dependencies.

Examples:

coordinates contact(3,{x},{u});

{x,u,u,u,u} } x x x x x x x

fdomain u=u(x); coordinates {d u+d y};

 $\{x,y\}$ 

#### 4.3 structure\_equations

```
structure_equations \langle arg \rangle
```

returns the structure equations (cf section 2.1) for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$ , an  $\langle EDS \rangle$ , or a  $\langle transform \rangle$  (sections 2.1, 2.2, 2.8). In the case of a  $\langle transform \rangle$ , it is assumed the exterior derivatives of the right-hand sides are known, and a list giving the exterior derivatives of the left-hand sides is returned. This requires inverting the transformation. In case this has already been done, and was time consuming, an alternative syntax

```
structure_equations((transform), (inverse transform))
```

avoids recomputing the inverse.

Example:

```
structure_equations{e 1=d x/x,e 2=x*d y};
```

1 2 1 2 {d e => 0,d e => e ^e }

4.4 restrictions

restrictions  $\langle arg \rangle$ 

returns the restrictions for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  (sections 2.1, 2.2). The result is a list of inequalities.

#### 4.5 system

system  $\langle EDS \rangle$ 

returns the system component of an  $\langle EDS \rangle$  (sections 2.2, 2.3) as a list of  $\langle p\text{-form} \rangle$  expressions. (The PSL-based REDUCE command system operates as before: the syntax

system " $\langle command \rangle$ "

executes an operating system (eg UNIX) command.)

#### 4.6 independence

independence  $\langle EDS \rangle$ 

returns the independence condition of an  $\langle EDS \rangle$  (section 2.2) as a list of  $\langle 1-form \rangle$  expressions.

# 4.7 properties

properties  $\langle EDS \rangle$ 

returns the currently known properties of an  $\langle EDS \rangle$  (sections 2.2, 2.6) as a list of equations of the form  $\langle keyword \rangle = \langle value \rangle$ .

Example:

properties closure contact(1,{x},{u});

{closed=1,pfaffian=1,quasilinear=1}

4.8 one\_forms

one\_forms  $\langle arg \rangle$ 

returns the 1-forms in  $\langle arg \rangle$ , which may be either an  $\langle EDS \rangle$  or a list of  $\langle expr \rangle$  (sections 2.2, 2.3).

Example:

one\_forms {5,x\*y - u, d u - x\*d y, d u^d x- x\*d y^d x};

 $\{d u - d y * x\}$ 

4.9 zero\_forms, nought\_forms

```
zero_forms \langle arg \rangle
```

returns the 0-forms in  $\langle arg \rangle$ , which may be either an  $\langle EDS \rangle$  or a list of  $\langle expr \rangle$  (sections 2.2, 2.3). The alternative syntax nought\_forms does the same thing.

Example:

zero\_forms {5,x\*y - u,d u - x\*d y,d u^d x- x\*d y^d x};

 $\{5, -u + x*y\}$ 

# 5 Manipulating EDS objects

The ability to change coordinates or cobasis, or to modify the system or coframing can make the difference between an intractible problem and a solvable one. The facilities described in this section form the low-level core of EDS functions.

Most of the operators in this section can be applied to both  $\langle EDS \rangle$  and  $\langle coframing \rangle$  objects. Where it makes sense (eg pullback, restrict and transform), they can be applied to a  $\langle system \rangle$ , or list of differential forms as well.

5.1 augment

 $\texttt{augment}(\langle EDS \rangle, \langle system \rangle)$ 

appends the extra forms in the second argument to the system part of the first. If the forms in the  $\langle system \rangle$  do not live on the coframing of the  $\langle EDS \rangle$ , an error results. The original  $\langle EDS \rangle$  is unchanged.

Example:

# 5.2 cross

The infix operator cross gives the direct product of  $\langle coframing \rangle$  objects. The syntax is

```
\langle arg1 \rangle cross \langle arg2 \rangle [cross \cdots]
```

The first argument may be either a  $\langle coframing \rangle$  (section 2.1) or an  $\langle EDS \rangle$  (section 2.2). The remaining arguments may be either  $\langle coframing \rangle$  objects or any valid argument to the **coframing** operator (section 3.1), in which case the corresponding  $\langle coframing \rangle$  is automatically inferred. The arguments may not contain any common coordinates or cobasis elements.

If the first argument is an  $\langle EDS \rangle$ , the result is the  $\langle EDS \rangle$  lifted to the direct product space. In this way, it is possible to execute a pullback under a projection.

```
Example:
```

```
coordinates(contact(1,{x,y},{u}) cross {v});
```

```
{x,y,u,u ,u ,v}
x y
```

# 5.3 pullback

Pullbacks with respect to an EDS  $\langle map \rangle$  (section 2.7) have the syntax

pullback( $\langle arg \rangle, \langle map \rangle$ )

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p-form \rangle$  expression (sections 2.2, 2.1, 2.3). The result is of the same type as  $\langle arg \rangle$ .

For an  $\langle EDS \rangle$  or  $\langle coframing \rangle$  with anholonomic cobasis, pullback calculates the pullbacks of the cobasis elements and chooses a cobasis for the source coframing itself. For a  $\langle system \rangle$ , any zeroes in the result are dropped from the list.

Examples:

pullback(contact(1,{x,y},{u}),{u(-y) = u\*u(-x)});

```
EDS({d u - u *d x - u *u*d y},{d x,d y})
x x
```

pullback(M,{r=1/x});

2 2 2 e ^d x coframing({e ,d x},{x},{d e => ------},{x neq 0}) x

pullback(ws,{x=0});

\*\*\*\*\* Map image not within target coframing in pullback

pullback({y\*d y,d y - d x},{y=x});

d x\*x

5.4 restrict

Restrictions with respect to an EDS  $\langle map \rangle$  (section 2.7) have the syntax restrict( $\langle arg \rangle, \langle map \rangle$ )

#### 5 MANIPULATING EDS OBJECTS

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p$ -form  $\rangle$  expression (sections 2.2, 2.1, 2.3). The result is of the same type as  $\langle arg \rangle$ . The action of **restrict** is similar to that of **pullback**, except that only scalar coefficients are affected: 1-form variables are unchanged.

Examples:

% Bring a system into normal form by restricting the coframing

 $S := eds({u*d v - v*d u}, {d x});$ 

s := EDS({v\*d u - u\*d v}, {d x})

```
restrict(S,{u neq 0});
```

v EDS({d v - ---\*d u},{d x})

% Difference between restrict and pullback

pullback({x\*d x - y\*d y},{x=y,y=1});

{}

```
restrict({x*d x - y*d y},{x=y,y=1});
```

 $\{d x - d y\}$ 

#### 5.5 transform

A change of cobasis is made using the transform operator

 $transform(\langle arg \rangle, \langle transform \rangle)$ 

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p$ -form  $\rangle$  expression (sections 2.2, 2.1, 2.3) and  $\langle transform \rangle$  is a list of substitutions (cf section 2.8). The result is of the same type as  $\langle arg \rangle$ .

### 5 MANIPULATING EDS OBJECTS

For an  $\langle EDS \rangle$  or  $\langle coframing \rangle$ , transform can detect whether the transformation is given in the forward or reverse direction and invert accordingly. Structure equations are updated correctly. If an exact cobasis element is eliminated, its expression in terms of the new cobasis is added to the list of structure equations, since the corresponding coordinate may still be present elsewhere in the structure.

```
Example:
```

```
S := contact(1, {x}, {u});
  s := EDS({d u - u *d x},{d x})
                 х
new := \{e(1) = first system S, w(1) = d x\};
  1 1
new := {e =d u - d x*u ,w =d x}
                      x
S := transform(S,new);
             1 1
  s := EDS({e },{w })
structure_equations s;
      1
          1
  {d e => - d u ^w ,
             х
      1
   d w => 0,
          1 1
   d u => e + u *w ,
              x
          1
   d x => w }
```

### 5.6 lift

Many of the analysis tools (section 6) cannot treat systems containing 0forms. The lift operator

lift  $\langle EDS \rangle$ 

solves the 0-forms in the system and uses the solution to pull back to a smaller manifold. This may generate new 0-form conditions (in the course of bringing the pulled-back system into normal form), in which case the process is repeated until the system is generated in positive degree. In non-linear problems, the solution space of the 0-forms may be a variety, in which case a compound  $\langle EDS \rangle$  (section 2.2) will result. If edsverbose is on (section 8.1), the solutions are displayed as they are generated.

```
Example:
```

# 6 Analysing exterior systems

This section describes higher level operators for extracting information about exterior systems. Many of them require a  $\langle EDS \rangle$  in normal form (section 2.10) generated in positive degree as input, but some can also analyse a

 $\langle system \rangle$  (section 2.3) or a single  $\langle p$ -form  $\rangle$ . Only trivial examples are provided in this section, but many of these operators are used in the longer examples in the test file which accompanies this package.

# 6.1 cartan\_system

The Cartan system of a form or system S is the smallest Pfaffian system C such that  $\Lambda(C)$  contains a set I of forms algebraically equivalent to S. The Cartan system is also known as the associated Pfaff system or retracting space. An alternative characterisation is to note that the annihilator  $C^{\perp}$ comprises all vectors V satisfying  $i_V S \simeq 0 \pmod{S}$ . Note this is a purely algebraic concept: S need not be closed under differentiation. See also cauchy\_system (section 6.2).

The operator

 $cartan_system \langle arg \rangle$ 

returns the Cartan system of  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$ , a  $\langle system \rangle$  or a single  $\langle p\text{-form} \rangle$  expression (sections 2.2, 2.3). For an  $\langle EDS \rangle$ , the result is a Pfaffian  $\langle EDS \rangle$  on the same manifold, otherwise it is a  $\langle system \rangle$ . The argument must be generated in positive degree.

Example:

cartan\_system{d u^d v + d v^d w + d x^d y};

 $\{d u - d w, d v, d x, d y\}$ 

#### 6.2 cauchy\_system

The Cauchy system C of a form or system S is the Cartan system or retracting space of its closure under exterior differentiation (section 6.1). The annihilator  $C^{\perp}$  consists of the Cauchy vectors for the S.

The operator

cauchy\_system  $\langle arg \rangle$ 

returns the Cauchy system of  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$ , a  $\langle system \rangle$  or a single  $\langle p\text{-}form \rangle$  expression (sections 2.2, 2.3). For an  $\langle EDS \rangle$ , the result

is a Pfaffian  $\langle EDS \rangle$  on the same manifold, otherwise it is a  $\langle system \rangle$ . The argument must be generated in positive degree.

Example:

```
cauchy_system{u*d v + v*d w + x*d y};
```

```
\{d u, d v, d w, d x, d y\}
```

6.3 characters

The Cartan characters  $\{s_1, ..., s_n\}$  of an  $\langle EDS \rangle$  or  $\langle tableau \rangle$  (sections 2.2, 2.9) are obtained with

characters  $\langle EDS \rangle$  or characters  $\langle tableau \rangle$ 

The zeroth character  $s_0$  is not returned, it is simply the number of 1-forms in the  $\langle EDS \rangle$  (cf one\_forms, section 4.8). The definition used for the last character:  $s_n = (d - n) - (s_0 + s_1 + ... + s_{n-1})$ , where d is the manifold dimension, allows Cartan's test to be used even when Cauchy characteristics are present.

For a nonlinear  $\langle EDS \rangle$ , the Cartan characters can vary from stratum to stratum of the Grassmann bundle variety of ordinary integral elements (cf grassmann\_variety in section 6.14). Nonetheless, they are constant on each stratum, so it suffices to calculate them at one point (ie at one integral element). This is done using the syntax

characters( $\langle EDS \rangle$ ,  $\langle integral \ element \rangle$ )

where  $\langle integral \ element \rangle$  is a list of 1-forms (cf section 2.5).

The Cartan characters are calculated from the reduced characters for a fixed flag of integral elements based on the 1-forms in the independence condition of an  $\langle EDS \rangle$ . This can lead to incorrect results if the flag is somehow singular, so two switches are provided to overcome this (section 8.5). First, genpos looks at a generic flag by using a general linear transformation to put the system in *general position*. This guarantees correct results, but can be too slow for practical purposes. Secondly, ranpos performs a linear transformation using a sparse matrix of random integers. In most cases, this is much faster than using general position, and a few repetitions give some

confidence in the results.

Example:

on ranpos; characters S;

{2,0}

# 6.4 closure

closure  $\langle EDS \rangle$ 

returns the closure of the  $\langle EDS \rangle$  under exterior differentiation.

Owing to conflicts with the requirements of a normal form (section 2.10), closure cannot guarantee that the resulting system is closed if the  $\langle EDS \rangle$  contains 0-forms.

# 6.5 derived\_system

derived\_system  $\langle arg \rangle$ 

returns the first derived system of  $\langle arg \rangle$ , which must be a Pfaffian  $\langle EDS \rangle$  or  $\langle system \rangle$ . Repeated use gives the derived flag leading to the maximal

integrable subsystem.

Example:

```
EDS({d p - e *d y,d r - e *p*d y,d x},{d y})
```

derived\_system ws;

derived\_system ws;

6.6 dim\_grassmann\_variety

dim\_grassmann\_variety  $\langle EDS \rangle$ 

returns the dimension of the Grassmann bundle variety of ordinary integral elements for an  $\langle EDS \rangle$  (cf grassmann\_variety, section 6.14). This number is useful, for example, in Cartan's test. For a nonlinear  $\langle EDS \rangle$ , this can vary from stratum to stratum of the variety, so

 $\dim_{grassmann\_variety}(\langle EDS \rangle, \langle integral \ element \rangle)$ 

returns the dimension of the stratum containing the  $\langle integral \ element \rangle$  (cf section 2.5).

# 6.7 dim

dim  $\langle arg \rangle$ 

returns the dimension of the manifold underlying  $\langle arg \rangle$ , which can be either an  $\langle EDS \rangle$  or a  $\langle coframing \rangle$  (sections 2.2, 2.1).

#### 6.8 involution

#### involution $\langle EDS \rangle$

repeatedly prolongs an  $\langle EDS \rangle$  until it reaches involution or inconsistency (cf prolong, section 6.11). The system must be in normal form (section 2.10) and generated in positive degree. For nonlinear problems, all branches of the prolongation tree are followed. The result is an  $\langle EDS \rangle$  (usually a compound one for nonlinear problems, see section 2.2) giving the involutive prolongation. In case some variety couldn't be resolved during the process, the relevant branch is truncated at that point and represented by a system with 0-forms, as with grassmann\_variety (section 6.14). The result of involution might then *not* be in involution.

If the edsverbose switch is on (section 8.1), a trace of the prolongations is produced. See the Janet problem in the test file for an example.

#### 6.9 linearise, linearize

A nonlinear exterior system can be linearised at some point on the manifold with respect to any integral element, yielding a constant coefficient exterior system with the same Cartan characters. In EDS, reference to the point is omitted, so the result is an exterior system linearised with respect to a distribution of integral elements. The syntax is

```
linearise(\langle EDS \rangle, \langle integral \ element \rangle)
```

but linearize will work just as well. See the isometric embeddings example in the test file.

For a quasilinear  $\langle EDS \rangle$  (cf section 7.4),

linearise  $\langle EDS \rangle$ 

returns an equivalent exterior system containing only linear generators.

```
Example:
```

f := d u^d x + d v^d y\$
S := eds({f,d v^f},{d x,d y});

s := EDS({d u^d x + d v^d y,d u^d v^d x}, {d x,d y})

```
linearise S;
```

 $EDS(\{d u^d x + d v^d y\}, \{d x, d y\})$ 

#### 6.10 integral\_element

integral\_element  $\langle EDS \rangle$ 

returns a random  $\langle integral \ element \rangle$  of the  $\langle EDS \rangle$  (section 2.5). The system must be in normal form (section 2.10) and generated in positive degree. This integral element is found using the method described by Wahlquist [11] (essentially the Cartan-Kähler construction filling in the free variables from each polar system with random integer values). This method can fail on non-involutive systems, or  $\langle EDS \rangle$  objects whose independence conditions indicate a singular flag of integral elements (cf the discussion about Cartan characters, section 6.3).

See the isometric embedding problem in the test file for an example.

### 6.11 prolong

```
prolong \langle EDS \rangle
```

calculates the prolongation of the  $\langle EDS \rangle$  to the Grassmann bundle variety of integral elements. The system must be in normal form (section 2.10) and generated in positive degree. The variety is decomposed using essentially the REDUCE **solve** operator. If no solutions can be found, the variety is empty, and the prolongation is the inconsistent  $\langle EDS \rangle$  (section 2.2). Otherwise, the result is a list of variety components, which fall into three classes:

1. a submanifold of the Grassmann bundle which surjects onto the base manifold. The result in this case is the pullback of the Grassmann bundle contact  $\langle EDS \rangle$  to this submanifold.

#### 6 ANALYSING EXTERIOR SYSTEMS

- 2. a submanifold of the Grassmann bundle which does not surject onto the base manifold (ie cannot be presented by solving for Grassmann bundle fibre coordinates). The result in this case is the pullback of the original  $\langle EDS \rangle$  to the projection onto the base manifold. If 0-forms arise in bringing the pullback to normal form, these are solved recursively and the system pulled back again until the result is generated in positive degree (cf lift, section 5.6).
- 3. a component of the variety which solve was not able to resolve explicitly. The result in this case is the Grassmann bundle contact  $\langle EDS \rangle$ augmented with the 0-forms which solve couldn't treat. This can be extracted from the result of prolong and manipulated further "by hand",

The result returned by prolong will, in general, be a compound  $\langle EDS \rangle$  (section 2.2). If the switch edsverbose (section 8.1) is on, a trace of the prolongation is printed.

The  $\langle map \rangle$ s which are generated in a prolong call are available subsequently in the global variable pullback\_maps. This facility is still very primitive and unstructured. It should be extended to the involution operator as well...

Example:

```
pde := \{u(-y,-y)=u(-x,-x)**2/2,u(-x,-y)=u(-x,-x)\};
```

```
2
                (u
                    )
                  хх
              =----,u
  pde := {u
                           =u
                               }
                  2 x y x x
           уу
S := pullback(contact(2,{x,y},{u}),pde)$
on edsverbose;
prolong S;
  Reduction using new equations:
   u
      =1
   хх
  Prolongation using new equations:
   u
        =0
```

```
ххх
u =0
хху
{EDS({d u - u *d x - u *d y,
          х
                  у
     du - dx - dy,
       х
                1
     d u - d x - ---*d y},{d x,d y}),
               2
       у
EDS({d u - u * d x - u * d y},
          x
                 У
     du - u *dx - u *dy,
       x x x x x x
                         2
                    (u
                        )
                      х х
     d u - u *d x - ----*d y,
       y xx
                       2
     d u },{d x,d y})}
       хх
```

# 6.12 tableau

tableau  $\langle EDS \rangle$ 

returns the  $\langle tableau \rangle$  (section 2.9) of a quasilinear Pfaffian  $\langle EDS \rangle$ , which must be in normal form and generated in positive degree.

Example:

tableau contact(2,{x,y},{u});

[du du ]

[ x x x y] [ ] [d u d u ] [ x y y y]

### 6.13 torsion

For a semilinear Pfaffian exterior differential system, the torsion corresponds to first-order integrability conditions for the system. Specifically,

```
torsion \langle EDS \rangle
```

returns a list of 0-forms describing the projection of the Grassmann bundle variety of integral elements onto the base manifold. If the switch edssloppy (section 8.3) is on, quasilinear systems are treated as semilinear. A semilinear system is involutive if both the torsion is empty, and Cartan's test for the reduced characters is satisfied.

Example:

## 6.14 grassmann\_variety

Given an exterior system  $(S, \Omega, M)$  with independence condition of rank n, the Grassmann bundle of *n*-planes over M contains a submanifold characterised by those *n*-planes compatible with the independence condition. All integral elements must lie in this submanifold. The operator

```
grassmann_variety \langle EDS \rangle
```

returns the contact system for this part of the Grassmann bundle augmented by the 0-forms specifying the variety of integral elements of S. In cases where prolong (section 6.11) is unable to decompose the variety automatically, grassmann\_variety can be used in combination with zero\_forms (section 4.9) to calculate the variety conditions. Any solutions found "by hand" can be incorporated using pullback (section 5.3).

*Example:* Using the system from the example in section 6.11:

```
zero_forms grassmann_variety S;
```

{-u \*u + u , x x x x x x x x y -u + u } x x x x x x y

solve ws;

The second solution contains an integrability condition.

# 7 Testing exterior systems

The operators in this section allow various properties of an  $\langle EDS \rangle$  to be checked. These checks are done automatically when required on entry to the routines in sections 5 and 6, but sometimes it is useful to know explicitly. The result is either a 1 (true) or a 0 (false), so the operators can be used in boolean expressions within if statements etc. Since checking these properties can be very time-consuming, the result of the first test is stored on the  $\langle properties \rangle$  record of an  $\langle EDS \rangle$  to avoid re-checking. This memory can be cleared using the cleanup operator.

## 7.1 closed

```
closed \langle arg \rangle
```

checks whether  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$ , a  $\langle system \rangle$  or a single  $\langle p\text{-form} \rangle$  is closed under exterior differentiation.

Examples:

```
closed(x*d x);
```

1

closed {d  $u - p*d x, d p - p/y*d x};$ 

0

7.2 involutive

```
involutive \langle EDS \rangle
```

checks whether  $\langle EDS \rangle$  is involutive, using Cartan's test. See the test file for examples.

## 7.3 pfaffian

pfaffian  $\langle EDS \rangle$ 

checks whether  $\langle EDS \rangle$  is a Pfaffian system: generated by a set of 1-forms and their exterior derivatives. The  $\langle EDS \rangle$  must be in normal form (section 2.10) for this to succeed. Systems with 0-forms are non-Pfaffian by definition in EDS.

Examples:

```
pfaffian eds({d u - p*d x - q*d y,d p^d x+d q^d y},{d x,d y});
1
pfaffian eds({d u - p*d x - q*d y,d p^d q},{d x,d y});
0
```

## 7.4 quasilinear

An exterior system  $(S, \Omega, M)$  is said to be *quasilinear* if, when written in the standard cobasis  $\{\theta^a, \pi^{\rho}, \omega^i\}$  (section 2.11), its *closure* can be generated by a set of forms which are of combined total degree 1 in  $\{\theta^a, \pi^{\rho}\}$ . The operation

quasilinear  $\langle EDS \rangle$ 

checks whether the *closure* of  $\langle EDS \rangle$  is a quasilinear system. The  $\langle EDS \rangle$  must be in normal form (section 2.10) for this to succeed. Systems with 0-forms are not quasilinear by definition in EDS.

Examples:

```
% A system where pi(rho)={d p,d q}, and which looks non-linear
S := eds({d u - p*d x - q*d y,d p^d q^d y},{d x,d y})$
quasilinear S;
1
linearise closure S;
```

EDS({d u - p\*d x - q\*d y, - d p^d x - d q^d y},{d x,d y})

% One which is really non-linear

```
quasilinear eds({d u - p*d x - q*d y,d p^d q},{d x,d y});
```

0

## 7.5 semilinear

Let  $(S, \Omega, M)$  be such that, written in the standard cobasis  $\{\theta^a, \pi^{\rho}, \omega^i\}$  (section 2.11), its closure is explicitly quasilinear. If the coefficients of  $\{\pi^{\rho}\}$  depend only on the independent variables, then the system is said to be *semilinear*. The operation

semilinear  $\langle EDS \rangle$ 

checks whether *closure* of  $\langle EDS \rangle$  is a semilinear system. The  $\langle EDS \rangle$  must be in normal form (section 2.10) for this to succeed. Systems with 0-forms are not semilinear by definition in EDS.

For semilinear systems, the expressions determining the Grassmann bundle variety of integral elements will be linear in the Grassmann bundle fibre coordinates, with coefficients which depend only upon the independent variables. This allows alternative, faster algorithms to be used in analysis.

If the switch edssloppy is on (section 8.3), all quasilinear systems are treated as if they are semilinear.

Examples:

```
quasilinear S;
    1
semilinear S;
    0
on edssloppy;
semilinear S;
    1
```

```
7.6 frobenius
```

frobenius  $\langle arg \rangle$ 

checks whether  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$  or a  $\langle system \rangle$ , is a completely integrable Pfaffian system.

```
Examples:
```

if frobenius  $eds({d u -p*(d x+d y)}, d x^d y)$  then yes else no;

no

```
if frobenius eds({d u -u*(d x+d y)}, d x^d y) then yes else no;
```

yes

7.7 equiv

 $\langle EDS1 \rangle$  equiv  $\langle EDS2 \rangle$ 

checks whether  $\langle EDS1 \rangle$  and  $\langle EDS2 \rangle$  are algebraically equivalent as exterior systems (ie generate the same algebraic ideal).

Examples:

```
S1 := contact(2,{x,y},{u})$
S2 := augment(S1,foreach f in system S1 join {d f,d x^d f})$
```

if S1 equiv S2 then yes else no;

no

if closure S1 equiv S2 then yes else no;

yes

## 8 Switches

EDS provides several switches to govern the display of information and speed or reliability of the results.

## 8.1 edsverbose

If edsverbose is on, a number of operators (eg prolong, involution) will display additional information as the calculation progresses. For large problems, this can produce too much output to be useful, so edsverbose is off by default. This allows only warning (\*\*\*) and error (\*\*\*\*\*) messages to be printed.

### 8.2 edsdebug

If edsdebug is on, EDS produces copious quantities of information, in addition to that produced with edsverbose on. This information is for debugging purposes, and may not make much sense without knowledge of the inner workings of EDS. edsdebug is off by default.

## 8.3 edssloppy

Normally, EDS will not divide by any expressions it does not know to be nowhere zero. If an  $\langle EDS \rangle$  can be brought into normal form only by restricting away from the zeroes of some coefficients, then these restrictions should be made using the **restrict** operator (section 5.4). However, if **edssloppy** is **on**, then EDS will, as a last resort, divide by whatever is necessary to bring an  $\langle EDS \rangle$  into normal form, invert a transformation, and so on. The relevant restrictions will be made automatically, so no inconsistency should arise. In addition, with edssloppy on, all quasilinear systems are treated as if they were semilinear (cf section 7.5). edssloppy is off by default.

## 8.4 edsdisjoint

When decomposing a variety into (something like) smooth components, EDS normally pays no attention to whether the components are disjoint. Turning on the switch edsdisjoint forces EDS to ensure the decomposition is a disjoint union (cf disjoin, section 9.7). For large problems this can lead to a proliferation of singular pieces. If some of these turn out to be uninteresting, EDS cannot re-join the remaining pieces into a smaller decomposition. edsdisjoint is off by default.

## 8.5 ranpos, genpos

When calculating Cartan characters (eg to check involution), EDS uses the independence condition of an  $\langle EDS \rangle$  as presented to define a flag of integral elements. Depending on the cobasis and ordering, this flag may be singular, leading to incorrect Cartan characters. To overcome this problem, the switches ranpos and genpos provide a means to select other flags. With ranpos on, a flag defined by taking a random linear transformation of the 1-forms in the independence condition will be used. The results may still be incorrect, but the likelihood is much lower. With genpos on, a generic (upper triangular) transformation is used. this guarantees the correct Cartan characters, but reduces performance too much to be useful for large problems. Both switches are off by default, and switching one on automatically switches the other off. See section 6.3 for an example.

## 9 Auxiliary functions

This section describes various operators designed to ease working with exterior forms and exterior systems in REDUCE.

#### 9.1 invert

invert (*transform*)

returns a  $\langle transform \rangle$  which is inverse to the given one (section 5.5). If the  $\langle transform \rangle$  given is only partial, the 1-form  $\langle kernel \rangle$ s to eliminate are chosen based on the prevailing kernel ordering. If a background coframing (section 2.4) is active, and edssloppy (section 8.3) is off, invert will divide by nowhere-zero expressions only.

Examples:

set\_coframing coframing{u,v,w,x,y,z}\$
invert {d u = 3\*d x - d y + 5\*d z, d v = d x + 2\*d z};
 {d x=d v - 2\*d z,d y= - d u + 3\*d v - d z}
% A y coefficient forces a different choice of inverse
invert {d u = 3\*d x - y\*d y + 5\*d z, d v = d x + 2\*d z};
 {d x=2\*d u - 5\*d v + 2\*d y\*y,d z= - d u + 3\*d v - d y\*y}

### 9.2 linear\_divisors

linear\_divisors  $\langle pform \rangle$ 

returns a basis for the space of linear divisors (1-form factors) of a  $\langle p$ -form $\rangle$ .

#### Example:

### 9.3 exfactors

exfactors  $\langle pform \rangle$ 

returns a list of factors for a  $\langle p\text{-}form \rangle$ , consisting of the linear divisors plus one more factor. The list is ordered such that the original expression is a product of the factors in this order.

```
Example:
```

#### 9.4 index\_expand

EXCALC caters for indexed variables in which various index names have been assigned a specific set of values. Any expression with *paired* indices is expanded automatically to an explicit sum over the index set (provided the EXCALC command **nosum** has not been applied). The EDS operator **index\_expand** is designed to expand an expression with *free* indices to an explicit list over the index set, taking some limited account of the possible index symmetries.

The syntax is

index\_expand  $\langle arg \rangle$ 

where  $\langle arg \rangle$  can be an expression, a rule or equation or a boolean expression, or an arbitrarily nested list of these items. The result is a flattened list.

Examples:

```
indexrange {i,j,k}={1,2,3},{a,b}={x,y};
pform {e(i),o(a,b)}=1;
index_expand(e(i)^e(j));
```

```
1 2 1 3 2 3
{e^e,e^e,e^e}
```

index\_expand{o(-a,-b)+o(-b,-a)  $\Rightarrow$  0};

{2\*0 => 0,0 + 0 => 0, 2\*0 => 0} x x x y y x y y

### 9.5 pde2jet

A PDE system can be encoded into EDS jet variable notation using pde2jet. The syntax is as for pde2eds:

```
pde2jet(\langle pde \rangle [, \langle dependent \rangle, \langle independent \rangle])
```

where  $\langle pde \rangle$  is a list of equations or expressions (implicitly assumed to vanish) specifying the PDE system using either the standard REDUCE df operator, or the EXCALC @ operator. If the optional variable lists  $\langle dependent \rangle$ and  $\langle independent \rangle$  are not given, pde2jet infers them from the expressions in  $\langle pde \rangle$ , using the same rules as pde2eds (section 3.4).

The result of pde2jet is the input  $\langle pde \rangle$ , with all derivatives of dependent variables replaced by indexed 0-form variables from the appropriate jet bundle. Unlike pde2eds, pde2jet does not disturb the variable dependencies.

#### Example:

```
depend u,x,y; depend v,x,y;
pde2jet({df(u,y,y)=df(v,x),df(v,y)=y*df(v,x)});
```

```
{u =v,
yyx
v =v *y}
y x
```

#### 9 AUXILIARY FUNCTIONS

#### 9.6 mkdepend

The mkdepend operator is intended for restoring the dependencies destroyed by a call to pde2eds (section 3.4). The syntax is

```
mkdepend {\langle list \ of \ variables \rangle, \cdots}
```

where the first variable in each list is declared to depend on the remaining ones.

## 9.7 disjoin

The disjoin operator takes a list of  $\langle maps \rangle$  (section 2.7) describing a decomposition of a variety, and returns an equivalent list of  $\langle maps \rangle$  such that the components are all disjoint. The background coframing (section 2.4) should be set appropriately before calling disjoin. The syntax is

disjoin  $\{\langle map \rangle, \cdots\}$ 

Example:

```
set_coframing coframing {x,y};
disjoin {{x=0},{y=0}};
```

{{y=0,x neq 0},{x=0,y neq 0},{y=0,x=0}}

#### 9.8 cleanup

To avoid lengthy recomputations, EDS stores various properties (section 2.6) and also many intermediate results in a hidden list attached to each  $\langle EDS \rangle$ . When EDS detects a change in circumstances which could make the information innacurate, it is discarded and recomputed. Unfortunately, this mechanism is not perfect, and occasionally misses something which renders the results incorrect. In such a case, it is possible to discard all the properties and hidden information using the **cleanup** operator. The call

```
cleanup \langle arg \rangle
```

returns a copy of  $\langle arg \rangle$ , which may be a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  which has been stripped of this auxiliary information. Note that the original input

(with possible innacuracies) is left undisturbed by this operation: the result of cleanup must be used.

```
Example:
```

```
% An erroneous property assertion
S := eds({d u - p*d x},{d x,d y},{closed = 1})$
closure S;
EDS({d u - p*d x},{d x,d y});
S := cleanup S$
properties S;
{}
Closure S;
EDS({d u - p*d x, - d p^d x},{d x,d y});
```

## 9.9 reorder

All operations with a  $\langle coframing \rangle$  or  $\langle EDS \rangle$  temporarily override the prevailing kernel order with their own. Thus the ordering of the cobasis elements in a  $\langle coframing \rangle$  operator remains fixed, even when a REDUCE korder statement is issued. To enforce conformity to the prevailing kernel order, the reorder operator is available. The call

```
reorder \langle arg \rangle
```

returns a copy of  $\langle arg \rangle$ , which may be a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  which has been reordered. Note that the original input is left undisturbed by this operation: the result of **reorder** must be used.

Example:

```
M := coframing {x,y,z};
m := coframing({d x,d y,d z},{x,y,z},{},{})
```

```
korder z,y,x;
reorder m;
```

```
coframing({d z,d y,d x},{z,y,x},{},{})
```

# 10 Experimental facilities

This section describes various operators in EDS which either not algorithmically well-founded, or whose implementation is very unstable, or which have known bugs.

## 10.1 poincare

The **poincare** operator implements the homotopy integral found in the proof of Poincaré's lemma. The expansion point is the origin of the coordinates found in the input. The syntax is

poincare  $\langle p-form \rangle$ 

If f is a p-form, then poincare f is a (p-1)-form, and f - poincare d f is an exact p-form.

```
Examples:
poincare(3*d x^d y^d z);
    d x^d y*z - d x^d z*y + d y^d z*x
d ws;
    3*d x^d y^d z
2*x*d y - poincare d(2*x*d y);
    d x*y + d y*x
```

## 10.2 invariants

The invariants operator implements the algorithm implicit in the inductive proof of the Frobenius theorem. The syntax is

 $invariants(\langle system \rangle [, \langle list of coordinate \rangle])$ 

where  $\langle system \rangle$  is a set of 1-forms satisfying the Frobenius condition. The optional second argument specifies the order in which the coordinates are projected away to get a trivially integrable system. The CRACK and ODE-SOLVE packages are used to solve the ODE systems which arise, so the limitations of these packages constrain the scope of this operator as well.

#### Examples:

invariants {d x\*y + d y\*x\*z + d z\*log(y)\*x\*y};

z { - y \*x}

invariants {d y\*z\*\*2 - d y\*z + d z\*y,d x\*(1 - z) + d z\*x};

#### 10.3 symbol\_relations

The symbol\_relations operator finds the linear relations between the entries of the tableau matrix for a quasilinear system. The syntax is

 $symbol_relations(\langle EDS \rangle, \langle identifier \rangle)$ 

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create a 2-indexed 1-form which will label the tableau entries.

Example:

S := pde2eds {df(u,y,y) = df(u,x,x)};

```
s := EDS({du - u *d x - u *d y,
x y
du - u *d x - u *d y,
x x x xy
du - u *d x - u *d y},
du - u *d x - u *d y},d x^d y)
y xy xx
```

```
symbol_relations(S,pi);
```

1 2 {pi - pi , x y 1 2 pi - pi } y x

## 10.4 symbol\_matrix

The symbol\_matrix operator returns the symbol matrix for a quasilinear system in terms of a given variable. The syntax is

 $symbol_matrix(\langle EDS \rangle, \langle identifier \rangle)$ 

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create an indexed 0-form which will parameterise the matrix.

Example:

% With the same system as for symbol\_relations:

symbol\_matrix(S,xi);

[xi - xi] [x y] [ ] [xi - xi] [y x]

## 10.5 characteristic\_variety

The characteristic\_variety operator returns the equations specifying the characteristic variety for a quasilinear system in terms of a given variable. The syntax is

```
characteristic_variety(\langle EDS \rangle, \langle identifier \rangle)
```

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create an indexed 0-form variable. The result is a list of two lists: the first being the variety equations and the second the variables involved.

Example:

```
% With the same system as for symbol_relations:
```

```
characteristic_variety(S,xi);
```

2 2 {{(xi) - (xi)}, x y {xi,xi}} x y

# A Command tables

The tables in this appendix summarise the commands available in EDS. More detailed descriptions of the syntax and function of each command are to be found in the earlier sections. In each case, examples of the command are given, whereby the argument variables have the following types (see section 2):

E, E'	$\langle EDS \rangle$
S	$\langle system \rangle$
M, N	$\langle coframing \rangle$ , or a $\langle system \rangle$ specifying a $\langle coframing \rangle$
r	$\langle integer \rangle$
Ω	$\langle p\text{-}form  angle$
f	$\langle map \rangle$
rsx	$\langle list \ of \ inequalities \rangle$
cob	$\langle list \ of \ 1$ -form $variables \rangle$
crd, dep, ind	$\langle list of 0-form variables \rangle$
drv	$\langle list of rules for exterior derivatives \rangle$
pde	$\langle list \ of \ expressions \ or \ equations \rangle$
X	$\langle transform \rangle$
T	$\langle tableau \rangle$
P	$\langle integral \ element \rangle$

Command	Function
coframing(cob,crd,rsx,drv)	constructs a $\langle coframing \rangle$ with the given
	cobasis <i>cob</i> , coordinates <i>crd</i> , restrictions
	rsx and structure equations $drv$ : $crd$ , $rsx$
	and $drv$ are optional
coframing(S)	constructs a $\langle coframing \rangle$ capable of sup-
	porting the given $\langle system \rangle$
$eds(S,\Omega,M)$	constructs a simple $\langle EDS \rangle$ object with
	given system and independence condition:
	if $M$ is not supplied, it is deduced from
	the rest
contact(r, M, N)	constructs the $\langle EDS \rangle$ for the contact sys-
	tem of the jet bundle $J^r(M, N)$
pde2eds(pde,dep,ind)	converts a PDE system to an EDS: depen-
	dent and independent variables are de-
	duced if they are not specified (variable
	dependencies are removed)
$set_coframing(M)$	sets background coframing and returns
$\mathtt{set\_coframing}(E)$	previous one
<pre>set_coframing()</pre>	clears background coframing and returns
	previous one

Table 1: Commands for constructing EDS objects

Command	Function
coframing(E)	extracts the underlying $\langle coframing \rangle$
coframing()	returns the current background coframing
cobasis(M)	extracts the underlying cobasis
cobasis(E)	
coordinates(M)	extracts the coordinates
coordinates(E)	
$structure_equations(M)$	extracts the rules for exterior derivatives
$\texttt{structure\_equations}(E)$	for cobasis and coordinates
restrictions(M)	extracts the inequalities describing the re-
restrictions(E)	strictions in the $\langle coframing \rangle$
system(E)	extracts the $\langle system \rangle$ part of E
independence(E)	extracts the independence condition from
	$E$ as a Pfaffian $\langle system \rangle$
properties(E)	returns the currently known properties
	of the $\langle EDS \rangle$ E as a list of equations
	$\langle keyword \rangle = \langle value \rangle$
one_forms(E)	selects the 1-forms from a system
$one_forms(S)$	
$zero_forms(E)$	selects the 0-forms from a system
$\texttt{zero}_\texttt{forms}(S)$	

Table 2: Commands for inspecting EDS objects

Command	Function
augment(E,S)	appends the extra forms in $S$ to the sys-
	tem in $E$
M cross $N$	forms the direct product of two cofram-
E cross $N$	ings: an $\langle EDS \rangle E$ is lifted to the extended
	space
pullback(E,f)	pulls back the first argument using the
pullback(S, f)	$\langle map \rangle f$
$pullback(\Omega, f)$	
pullback(M, f)	returns a $\langle coframing \rangle$ N suitable as the
	source for $f: N \to M$
restrict(E, f)	restricts the first argument to the points
restrict(S, f)	specified by the $\langle map \rangle f$
$restrict(\Omega, f)$	
restrict(M, f)	adds the restrictions in $f$ to $M$
transform(M, X)	applies the change of cobasis $X$ to the
transform(E, X)	first argument: for a $\langle coframing \rangle M$ or
transform(S, X)	an $\langle EDS \rangle E$ , X may be specified in ei-
$transform(\Omega, X)$	ther the forward or reverse direction
lift(E)	eliminates any 0-forms in $E$ by solving
	and pulling back

Table 3: Commands for manipulating EDS objects

## A COMMAND TABLES

Command	Function
cartan_system(E)	calculates the Cartan system (associated
$cartan_system(S)$	Pfaff system, retracting space): no differ-
$cartan_system(\Omega)$	entiations are performed
$cauchy_system(E)$	calculates the Cauchy system: the Car-
$cauchy_system(S)$	tan system of the closure under exterior
$cauchy_system(\Omega)$	differentiation
characters( <i>E</i> )	calculates the (reduced) Cartan charac-
characters(T)	ters $\{s_1,, s_n\}$ ( <i>E</i> quasilinear)
characters(E, P)	Cartan characters for a non-linear $E$ at
	integral element $P$
closure(E)	calculates the closure of $E$ under exterior
	differentiation
derived_system(E)	calculates the first derived system of the
$derived_system(S)$	Pfaffian system $E$ or $S$
dim_grassmann_variety(E)	dimension of the Grassman bundle variety
$dim_grassmann_variety(E,P)$	of integral elements: for non-linear $E$ , the
	base element $P$ must be given
$\dim(M)$	returns the manifold dimension
$\dim(E)$	
involution(E)	repeatedly prolongs $E$ to involution (or
	inconsistency)
linearise( $E, P$ )	linearise the (non-linear) EDS $E$ with re-
	spect to the integral element $P$
$integral_element(E)$	find a random $\langle integral \ element \rangle$ of E
prolong(E)	prolongs $E$ , and projects back down to a
	subvariety of the original manifold if inte-
	grability conditions arise
tableau(E)	calculates the $\langle tableau \rangle$ of the quasilinear
	Pfaffian $\langle EDS \rangle E$
torsion(E)	returns a $\langle system \rangle$ of 0-forms specifying
	the integrability conditions for the semi-
	linear or quasilinear Pfaffian $\langle EDS \rangle E$
$grassmann_variety(E)$	returns the contact $\langle EDS \rangle$ for the Grass-
	mann bundle of $n$ -planes over the mani-
	fold of $E$ , augmented by the 0-forms spec-
	ifying the variety of integral elements of $E$

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Table 4	Commands	tor	analysing	· exterior	systems
Table 1.	Commands	101	anaryonig	CAUCITOL	Systems

Command	Function
closed(E)	checks for closure under exterior differ-
closed(S)	entiation
$closed(\Omega)$	
involutive(E)	applies Cartan's test for involution
pfaffian(E)	checks if $E$ is generated by 1-forms and
	their exterior derivatives
quasilinear(E)	tests if the <i>closure</i> of $E$ can be generated
	by forms at most linear in the complement
	of the independence condition
semilinear(E)	tests if the $closure$ of $E$ is quasilinear and,
	in addition, the coefficients of the linear
	terms contain only independent variables
	or constants
E equiv $E'$	checks whether $E$ and $E'$ are algebraically
	equivalent

# Table 5: Commands for testing exterior systems

Switch	Function
edsverbose	if on, displays additional information as calculations progress
edsdebug	if on, produces copious quantities of inter- nal information, in addition to that pro- duced by edsverbose
edssloppy	if on, allows EDS to divide by expres- sions not known to be non-zero and treats quasilinear systems as semilinear
edsdisjoint	if on, forces varieties to be decomposed into disjoint components
ranpos genpos	if on, uses a random or generic flag of in- tegral elements when calculating Cartan characters: otherwise the independence condition as presented guides the choice of flag

Table 6: Switches (all off by default)

Command	Function
coordinates(S)	scans the expressions in $S$ for coordinates
invert(X)	returns the inverse $\langle transform \rangle X^{-1}$
$structure_equations(X)$	returns exterior derivatives of $lhs(X)$
$structure_equations(X, X^{-1})$	
linear_divisors( $\Omega$ )	calculates a basis for the space of 1-form
	factors of $\Omega$
$exfactors(\Omega)$	as for linear_divisors, but with the ad-
	ditional (non-linear) factor
index_expand(any)	returns a list of copies of its argument,
	with free EXCALC indices replaced by
	successive values from the relevant index
	range
pde2jet(pde,dep,ind)	converts a PDE system into jet bundle
	notation, replacing derivatives by jet bun-
	dle coordinates (variable dependencies are
	not affected)
mkdepend( <i>list</i> )	restores variable dependencies destroyed
	by pde2eds
disjoin( $\{f, g,\}$ )	decomposes the variety specified by the
	given $\langle map \rangle$ variables into a disjoint union
cleanup(E)	returns a fresh copy of $E$ or $M$ with all
cleanup(M)	properties and stored results removed
reorder(E)	returns a fresh copy of $E$ or $M$ , con-
reorder(M)	forming to the prevailing REDUCE kernel
	order

 Table 7: Auxilliary functions

Command	Function
$poincare(\Omega)$	calculates the homotopy integral from the
	proof of Poincaré's lemma: if $\Omega$ is exact,
	then the result is a form whose exterior
	derivative gives back $\Omega$
invariants( <i>E</i> , <i>crd</i> )	calculates the invariants (first integrals)
invariants(S, crd)	of a completely integrable Pfaffian system
	using the inductive proof of the Frobenius
	theorem: the optional second argument
	specifies the order in which the coordi-
	nates are to be projected away
$symbol_relations(E,\pi)$	returns relations between the entries of
	the tableau matrix, represented by 2-
	indexed $\langle 1\text{-}form \rangle$ variables $\pi^a{}_i$
$symbol_matrix(E,\xi)$	returns the symbol matrix for a quasilin-
	ear $\langle EDS \rangle E$ as a function of $\langle 0\text{-}form \rangle$
	variables $\xi_i$
characteristic_variety( $E, \xi$ )	returns equations describing the charac-
	teristic variety of $E$ in terms of $\langle 0\text{-}form \rangle$
	variables $\xi_i$

Table 8: Experimental functions (unstable)

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