Proceedings of Institute of Mathematics of NAS of Ukraine 2002, Vol. 43, Part 1, 215–224

Method of Group Foliation and Non-Invariant Solutions of Invariant Equations

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Using the heavenly equation as an example, we propose the method of group foliation as a tool for obtaining non-invariant solutions of PDEs with infinite-dimensional symmetry groups. The method involves the study of compatibility of the given equations with a differential constraint, which is automorphic under a specific symmetry subgroup and therefore selects exactly one orbit of solutions. By studying the integrability conditions of this automorphic system, *i.e.* the resolving equations, one can provide an explicit foliation of the entire solution manifold into separate orbits. The new important feature of the method is extensive use of the operators of invariant differentiation for the derivation of the resolving equations and for obtaining their particular solutions. Applying this method we obtain exact analytical solutions of the heavenly equation, non-invariant under any subgroup of the symmetry group of the equation.

1 Introduction

The general standard method for obtaining exact solutions of partial differential equations (PDEs) by symmetry analysis is symmetry reduction which gives only *invariant solutions*, *i.e.* solutions which are invariant with respect to some subgroup of the symmetry group of the PDE.

To be explicit, we consider as an example the heavenly equation

$$u_{z\bar{z}} = \kappa(e^u)_{tt} \quad \Longleftrightarrow \quad u_{xx} + u_{yy} = \kappa(e^u)_{tt}, \qquad \kappa = \pm 1, \tag{1}$$

where $u = u(t, z, \bar{z})$. This equation is a continuous version of the Toda lattice or $SU(\infty)$ Toda field [1, 2]. It appears in the theory of gravitational instantons [3] where it describes self-dual Einstein spaces with Euclidean signature having one rotational Killing vector.

For the point symmetry transformations the symmetry algebra of the equation (1) is realized by vector fields of the form

$$X = \tau\partial_t + \xi\partial_z + \bar{\xi}\partial_{\bar{z}} + \phi\partial_u, \tag{2}$$

where τ, ξ, $\bar{\xi}$ and ϕ are functions of t, z, $\bar{z}$ and u. The condition, which selects invariant solutions with respect to the generator X, is the first order linear equation

$$\tau u_t + \xi u_z + \bar{\xi} u_{\bar{z}} - \phi = 0 \tag{3}$$

which one adds to the studied equation. Solution of the equation (3) depends only on invariants of the corresponding symmetry subgroup, *i.e.* only on 2 variables instead of 3 original variables. Therefore, when this solution is substituted into the equation (1) we obtain the *symmetry reduction*, the *reduced equation* depending only on 2 independent variables since it determines only invariant solutions of the original equation.

We are proposing the method of group foliation as a tool for obtaining non-invariant solutions of non-linear PDEs with infinite dimensional symmetry groups. The idea of the method, belonging to Lie and Vessiot [4, 5], is more than a hundred years old being resurrected in a more modern form by Ovsiannikov 30 years ago (see [6] and references therein).

We have added to this method three important new ideas [7, 8]: the use of *invariant cross-differentiation*, involving the operators of invariant differentiation and their commutator algebra, for the derivation of the resolving equations and for obtaining their particular solutions; the *commutator representation of the resolving system* in terms of the operators of invariant differentiation; the concept of *invariant integration* applied for solving the automorphic system.

In this paper, on the example of the heavenly equation we clarify the main concepts of the method including these three ideas and consider in detail 10 main steps which should be performed for obtaining non-invariant solutions.

2 Symmetry algebra

We start with finding the *symmetry algebra* of generators of the point transformations for the heavenly equation (1) [9]

$$\begin{aligned} &T = \partial_t, \qquad G = t\partial_t + 2\partial_u, \\ &X_a = a(z)\partial_z + \bar{a}(\bar{z})\partial_{\bar{z}} - (a'(z) + \bar{a}'(\bar{z}))\partial_u, \end{aligned} \tag{4}$$

where T is the generator of translations in t, G is the generator of a dilation of time accompanied by a shift of u: $t = \tilde{t}e^{\tau}$, $u = \tilde{u}+2\tau$ (τ is a group parameter) and X_a is a generator of the *conformal transformations*

$$z = \phi(\tilde{z}), \qquad \bar{z} = \bar{\phi}(\tilde{\bar{z}}), \qquad u(z,\bar{z},t) = \tilde{u}(\tilde{z},\tilde{\bar{z}},t) - \ln\big(\phi'(\tilde{z})\bar{\phi}'(\tilde{\bar{z}})\big), \tag{5}$$

where $a(z)$ and $\phi(z)$ are arbitrary holomorphic functions of z and prime denotes derivative with respect to argument (see also [10]).

The Lie algebra of symmetry generators (4) is determined by the commutation relations

$$[T,G] = T, \qquad [T,X_a] = 0, \qquad [G,X_a] = 0, \qquad [X_a,X_b] = X_{ab'-ba'}. \tag{6}$$

They show that the generators X_a of conformal transformations form a subalgebra of Lie algebra (6). This subalgebra is infinite dimensional since the generators X_a depend on arbitrary holomorphic function $a(z)$. The corresponding finite transformations (5) form an infinite dimensional symmetry subgroup of the equation (1) since instead of a group parameter they involve an arbitrary holomorphic function $\phi(\tilde{z})$.

We choose this infinite dimensional *conformal group* for the group foliation.

3 Differential invariants

Next we find differential invariants of the symmetry subgroup (5) of conformal transformations. *Differential invariants* are the invariants of all the generators X_a in the *prolongation spaces*. This means that they can depend on independent variables, the unknowns and also on the partial derivatives of the unknowns allowed by the order of the prolongation. The *order* of the differential invariant is defined as the order of the highest derivative which this invariant depends on. The number N for the highest order invariant must be larger or equal to the order of the equation ($N \geq 2$) and must satisfy the requirement that there should be n functionally independent invariants with $n > p + q$ where p and q are the number of independent and dependent variables, respectively. In our case we have $p = 3$, $q = 1$ and $n > 4$, $N \geq 2$. We try first $N = 2$ to see if it is sufficient for group foliation.

The determining equation for differential invariants Φ of the order ≤ 2 has the form $\overset{2}{X}_a(\Phi) = 0$ where $\overset{2}{X}_a$ is the second prolongation of the generator X_a of the conformal group defined by standard prolongation formulas. The integration of this equation gives 5 functionally independent differential invariants up to the second order inclusively

$$t, \qquad u_t, \qquad u_{tt}, \qquad \rho = e^{-u} u_{z\bar{z}}, \qquad \eta = e^{-u} u_{zt} u_{\bar{z}t} \tag{7}$$

and all of them are real. This allows us to express the heavenly equation (1) solely in terms of the differential invariants

$$u_{tt} = \kappa\rho - u_t^2. \tag{8}$$

Thus, in our case we have $N = 2$ and $n = 5$. This is enough for the group foliation, and we do not need the set of all 3rd-order invariants.

4 Automorphic system

Next we choose the general form of the automorphic system. We choose $p = 3$ invariants t, u_t, ρ as new *invariant independent variables*, the same number as in the original equation (1), and require that the *remaining invariants be functions of the chosen ones*. This provides us with the general form of the *automorphic system* that also contains the studied equation (8) expressed in terms of invariants (7)

$$\begin{aligned} &u_{tt} = \kappa\rho - u_t^2, \\ &\eta = F(t, u_t, \rho). \end{aligned} \tag{9}$$

The real function F in the right-hand side should be determined from the *resolving equations* which are compatibility conditions of the system (9). Then the system (9) will have the *automorphic property*, *i.e.* any of its solutions can be obtained from any other solution by an appropriate transformation of the conformal group.

5 Operators of invariant differentiation

Our next task is to find *operators of invariant differentiation*. They are linear combinations of the operators of total derivatives D_t, D_z, $D_{\bar{z}}$ with respect to independent variables t, z, $\bar{z}$

$$\delta = \lambda_1 D_t + \lambda_2 D_z + \lambda_3 D_{\bar{z}} = \sum_{i=1}^{3} \lambda_i D_i$$

with the coefficients λ_i which depend on local coordinates of the prolongation space. They are defined by the special property that, acting on any (differential) invariant, they map it again into a differential invariant. Being first order differential operators, they raise the order of a differential invariant by a unit. As a consequence, these differential operators commute with any infinitely prolonged generator $\overset{\infty}{X}_a$ of the conformal symmetry group. This implies the *determining equation* for the coefficients λ_i [6]

$$\overset{\infty}{X}_a(\lambda_i) = \sum_{j=1}^{3} \lambda_j D_j \left[\xi^i\right], \tag{10}$$

where according to the formula (2) we have $\xi^1 = \tau = 0$, $\xi^2 = \xi = a(z)$, $\xi^3 = \bar{\xi} = \bar{a}(\bar{z})$. It is obvious that the total number of independent operators of invariant differentiation is equal to the number of independent variables, *i.e.* 3 in our case.

Solving the equation (10) we obtain a *basis for the operators of invariant differentiation*

$$\delta = D_t, \qquad \Delta = e^{-u} u_{\bar{z}t} D_z, \qquad \bar{\Delta} = e^{-u} u_{zt} D_{\bar{z}}. \tag{11}$$

6 Basis of differential invariants

The next step is to find the basis of differential invariants. The *basis of differential invariants* is defined as a minimal finite set of (differential) invariants of a symmetry group from which any other differential invariant of this group can be obtained by a finite number of invariant differentiations and operations of taking composite functions. The proof of the existence and finiteness of the basis was given by Tresse [11] and in a more modern form by Ovsiannikov [6].

In our example the basis of differential invariants is formed by the set of three invariants t, u_t, ρ, while two other invariants u_{tt} and η of equation (7) are given by the relations

$$u_{tt} = \delta(u_t), \qquad \eta \equiv e^{-u} u_{zt} u_{\bar{z}t} = \Delta(u_t) = \bar{\Delta}(u_t). \tag{12}$$

All other functionally independent higher order invariants can be obtained by acting with operators of invariant differentiation on the *basis* $\{t, u_t, \rho\}$. In particular, the following third order invariants generated from the 2nd-order invariant ρ by invariant differentiations will be involved in our construction

$$\sigma = \Delta(\rho), \qquad \bar{\sigma} = \bar{\Delta}(\rho), \qquad \tau = \delta(\rho) \equiv \rho_t. \tag{13}$$

7 Commutator algebra of operators of invariant differentiation

The operators δ, Δ and $\bar{\Delta}$ defined by the formulas (11) form the *commutator algebra* which is a Lie algebra over the field of invariants of the conformal group [6].

This algebra is simplified by introducing two new operators of invariant differentiation Y and $\bar{Y}$ instead of Δ and $\bar{\Delta}$ and two new variables λ and $\bar{\lambda}$ instead of σ and $\bar{\sigma}$, defined by

$$\Delta = \eta Y, \qquad \bar{\Delta} = \eta \bar{Y}, \qquad \sigma = \eta\lambda, \qquad \bar{\sigma} = \eta\bar{\lambda}. \tag{14}$$

The resulting algebra becomes

$$\begin{aligned} &\big[\delta, Y\big] = \left(\kappa\bar{\lambda} - 3u_t - \frac{\delta(\eta)}{\eta}\right) Y, \qquad \big[\delta, \bar{Y}\big] = \left(\kappa\lambda - 3u_t - \frac{\delta(\eta)}{\eta}\right) \bar{Y}, \\ &\big[Y, \bar{Y}\big] = \frac{(\tau + u_t\rho)}{\eta} \left(Y - \bar{Y}\right). \end{aligned} \tag{15}$$

With the use of operators δ, Y and $\bar{Y}$ the general form (9) of the automorphic system becomes

$$\begin{aligned} &\delta(u_t) = \kappa\rho - u_t^2, \\ &Y(u_t) = 1 \qquad (\bar{Y}(u_t) = 1), \end{aligned} \tag{16}$$

where the first equation is the heavenly equation and the second equation follows from the second relation (12). Here we put $\eta = F$ in the equations (14) and in the commutation relations (15) according to the 2nd equation in (9). Then we obtain $Y = (1/F)\Delta$ and $\bar{Y} = (1/F)\bar{\Delta}$. From the equation (13) we have

$$Y(\rho) = \lambda, \qquad \bar{Y}(\rho) = \bar{\lambda}. \tag{17}$$

8 Derivation of resolving equations

The following step is to derive the *resolving equations*. This is a set of compatibility conditions between the studied equation and those that we have added to obtain the automorphic system. In our case we require compatibility between the two equations (16) which gives restrictions on the function $F(t, u_t, \rho)$ in the right-hand side of the second equation in (9). A new feature in our modification of the method is that we do this in an explicitly invariant manner by using the *invariant cross-differentiation* [7, 8], *i.e.* cross-differentiation with operators of invariant differentiation δ, Y and $\bar{Y}$.

We start with the integrability condition for the system (16) which we obtain by the invariant cross-differentiation with δ and Y using their commutation relation from equation (15)

$$\delta(F) = \big[\kappa(\lambda + \bar{\lambda}) - 5u_t\big]F. \tag{18}$$

The definitions of λ, $\bar{\lambda}$ which appear here are given by two equations (17). The compatibility condition for the equations (17) is obtained by the invariant cross-differentiation with $\bar{Y}$ and Y using their commutation relation from equation (15)

$$F\big(Y(\bar{\lambda}) - \bar{Y}(\lambda)\big) = (\tau + u_t\rho)(\lambda - \bar{\lambda}). \tag{19}$$

The definition of τ which appears here is given in the equation (13)

$$\delta(\rho) = \tau. \tag{20}$$

Using invariant cross-differentiations with δ and Y or $\bar{Y}$, we obtain two compatibility conditions of equation (20) with each of the two equations (17)

$$\delta(\lambda) = Y(\tau) + 2u_t\lambda - \kappa\lambda^2, \tag{21}$$

$$\delta(\bar{\lambda}) = \bar{Y}(\tau) + 2u_t\bar{\lambda} - \kappa\bar{\lambda}^2 \tag{22}$$

which are complex conjugate to each other. One more differential consequence of the obtained resolving equations is the compatibility condition of the equation (19) algebraically solved with respect to $Y(\bar{\lambda})$ together with the equation (22). It is obtained by the invariant cross-differentiation of these equations with δ and Y. Using the other resolving equations it can be brought to the form

$$F\big(Y(\bar{\lambda}) + \bar{Y}(\lambda)\big) = -(\tau + u_t\rho)(\lambda + \bar{\lambda}) + 2\kappa\big[\delta(\tau) + 4u_t\tau + 2F + \kappa\rho^2 + 2u_t^2\rho\big], \tag{23}$$

where no new differential invariants appear.

The resolving equations (18), (19), (21), (22) and (23) form a closed *resolving system* where the 2nd-order differential invariant $\eta = F$ and the 3rd-order differential invariants λ, $\bar{\lambda}$ and τ are functions of t, u_t, ρ. They should be regarded as additional unknowns in these equations, so the resolving system consists of 5 partial differential equations with 4 unknowns F, λ, $\bar{\lambda}$ and τ and 3 independent variables t, u_t, ρ.

Next we project the operators of invariant differentiation on the solution manifold of the heavenly equation and on the space of differential invariants treated as new independent variables. We use the properties of these operators

$$\delta(t) = 1, \qquad \delta(u_t) = \kappa\rho - u_t^2, \qquad \delta(\rho) = \tau$$
$$Y(t) = \bar{Y}(t) = 0, \qquad Y(u_t) = \bar{Y}(u_t) = 1, \qquad Y(\rho) = \lambda, \qquad \bar{Y}(\rho) = \bar{\lambda}$$

following from their definitions and the heavenly equation in (16) to obtain the resulting *projected operators*

$$\delta = \partial_t + \left(\kappa\rho - u_t^2\right)\partial_{u_t} + \tau\partial_\rho, \qquad Y = \partial_{u_t} + \lambda\partial_\rho, \qquad \bar{Y} = \partial_{u_t} + \bar{\lambda}\partial_\rho. \tag{24}$$

When we use these expressions in the resolving equations (18), (19), (21), (22) and (23), we obtain an explicit form of the resolving system. This system is passive, *i.e.* it has no further algebraically independent first order integrability conditions.

The commutator relations (15) were satisfied identically by the operators of invariant differentiation. On the contrary, for the projected operators (24) these commutation relations and even the Jacobi identity

$$\big[\delta,[Y,\bar{Y}]\big]+\big[Y,[\bar{Y},\delta]\big]+\big[\bar{Y},[\delta,Y]\big]=0 \tag{25}$$

are not identically satisfied, but only on account of the resolving equations. It is easy to check that even a stronger statement is valid.

Theorem 1. *The commutator algebra (15) of the operators of invariant differentiation δ, Y, $\bar{Y}$, together with the Jacobi identity (25), is equivalent to the resolving system for the heavenly equation and hence provides a commutator representation for this system.*

This theorem means that the complete set of the resolving equations is encoded in the commutator algebra of the operators of invariant differentiation and provides the easiest way to derive the resolving system [7, 8]. Later we shall see how the commutator representation of the resolving system can lead to a useful Ansatz for finding a particular solution of this system.

9 Criteria for invariant and non-invariant solutions

Since our main goal is to obtain non-invariant solutions, we derive here criteria to distinguish between invariant and non-invariant solutions.

A general form of the generator of a one-parameter symmetry subgroup of the heavenly equation is a linear combination of symmetry generators (4)

$$X=\alpha\partial_t+\beta\left(t\partial_t+2\partial_u\right)+a(z)\partial_z+\bar{a}(\bar{z})\partial_{\bar{z}}-\big(a'(z)+\bar{a}'(\bar{z})\big)\,\partial_u, \tag{26}$$

where α and β are arbitrary real constants and $a(z)$ is an arbitrary holomorphic function.

The *infinitesimal criterion for the invariance of the solution* $u=f(t,z,\bar{z})$ with respect to the generator X is $X(f-u)|_{u=f}=0$ which for X defined by equation (26) becomes

$$(\alpha+\beta t)f_t+a(z)f_z+\bar{a}(\bar{z})f_{\bar{z}}=2\beta-a'(z)-\bar{a}'(\bar{z}). \tag{27}$$

The invariance criterion can be summed up as follows.

Proposition 1. *If there exists a holomorphic function $a(z)$ and constants α and β, not all equal to zero, such that the equation (27) is satisfied, then the solution $u=f(t,z,\bar{z})$ is invariant. Otherwise this solution is non-invariant.*

In particular, if $\alpha=\beta=0$, then the equation (27) is a *criterion of the conformal invariance* and the general solution of equation (27) becomes

$$u=\ln f(\xi,t)-\ln a(z)-\ln\bar{a}(\bar{z}),$$

where $\xi=i\left(\int dz/a(z)-\int d\bar{z}/\bar{a}(\bar{z})\right)$. The invariant ρ defined by equation (7) becomes $\rho=\left(ff_{\xi\xi}-f_\xi^2\right)/f^3$ and the formulas (13) give

$$\bar{\sigma}=\sigma \qquad\Longleftrightarrow\qquad \bar{\lambda}=\lambda.$$

This is the *necessary condition for the conformal invariance of a solution.* The converse statement gives the *criterion of conformal non-invariance of a solution* [8].

Corollary 1. *The sufficient condition for a solution of the heavenly equation to be conformally non-invariant is that the following inequality should be satisfied*

$$\bar{\sigma} \neq \sigma \quad \Longleftrightarrow \quad \bar{\lambda} \neq \lambda. \tag{28}$$

This condition must be satisfied by particular solutions of the resolving equations to guarantee that we shall not end up with conformally invariant solutions of the heavenly equation.

10 Particular solutions of resolving system

To find particular solutions of the resolving system, we make various simplifying assumptions. The most obvious ones, like $\bar{Y} = Y$ or $F = 0$, lead to invariant solutions. These we already know, or can obtain by much simpler standard methods. For instance, $\bar{Y} = Y$ implies $\bar{\lambda} = \lambda$, so that the condition (28) of Corollary 1 is not satisfied and we have a good chance to end up with a conformally invariant solution.

The weaker assumption that leads to non-invariant solutions is that the operators Y and $\bar{Y}$ commute

$$[Y, \bar{Y}] = 0 \quad \Longleftrightarrow \quad \tau = -u_t\rho \tag{29}$$

but $\bar{Y} \neq Y$, *i.e.* $\bar{\lambda} \neq \lambda$ and also $F \neq 0$. With this Ansatz we find the *particular solution of the resolving system* [8]

$$F = \rho^3\varphi(\xi, \theta), \quad \tau = -u_t\rho, \quad \lambda = \kappa u_t + i\sqrt{2\kappa\rho - u_t^2}, \quad \bar{\lambda} = \kappa u_t - i\sqrt{2\kappa\rho - u_t^2}, \tag{30}$$

where the condition $2\kappa\rho - u_t^2 \geq 0$ is imposed, φ is an arbitrary real smooth function and

$$\xi = \frac{2\kappa\rho - u_t^2}{\rho^2}, \qquad \theta = t - \frac{\kappa}{\rho}\left(u_t + \sqrt{2\kappa\rho - u_t^2}\right).$$

11 Reconstruction of non-invariant solutions of heavenly equation

To reconstruct solutions of the heavenly equation starting from the particular solution (30) of the resolving system we use the procedure of *invariant integration* which amounts to the transformation of equations to the form of *exact invariant derivative* [8]. Then we drop the operator of invariant differentiation in such an equation adding the term that is an *arbitrary element of the kernel* of this operator. This term plays the role of the integration constant.

To be explicit, we start from our Ansatz (29) in the form $D_t(\ln\rho) = D_t(-u)$. We integrate this equation: $\ln\rho = -u + \ln\gamma_{z\bar{z}}(z, \bar{z})$ where the last term is a function to be determined. This gives $\rho = e^{-u}u_{z\bar{z}} = e^{-u}\gamma_{z\bar{z}}(z, \bar{z})$ and hence $u_{z\bar{z}} = \gamma_{z\bar{z}}(z, \bar{z})$. This implies the following form of solutions

$$u(t, z, \bar{z}) = \gamma(z, \bar{z}) + \alpha(t, z) + \bar{\alpha}(t, \bar{z}), \tag{31}$$

where γ, α and $\bar{\alpha}$ are arbitrary smooth functions of two variables. Then we substitute the expression (31) for u into the heavenly equation (1) with the result

$$e^{\alpha(z,t)+\bar{\alpha}(\bar{z},t)}\left[\alpha_{tt}(z,t) + \bar{\alpha}_{tt}(\bar{z},t) + \left(\alpha_t(z,t) + \bar{\alpha}_t(\bar{z},t)\right)^2\right] = \kappa e^{-\gamma(z,\bar{z})}\gamma_{z\bar{z}}(z, \bar{z}).$$

Next we rewrite the formulas (30) for λ and $\bar{\lambda}$ in the form of *exact invariant derivatives*

$$Y\left(\sqrt{2\kappa\rho - u_t^2} - i\kappa u_t\right) = 0, \qquad \bar{Y}\left(\sqrt{2\kappa\rho - u_t^2} + i\kappa u_t\right) = 0.$$

These equations are integrated in the form

$$\sqrt{2\kappa\rho - u_t^2} + i\kappa u_t = \psi(t, z), \qquad \sqrt{2\kappa\rho - u_t^2} - i\kappa u_t = \bar{\psi}(t, \bar{z}),$$

where ψ is an arbitrary smooth function and $\bar{\psi}$ is complex conjugate to ψ.

We skip further details and present only the *final result* [8, 12].

1. *Solution of the heavenly equation* $u_{z\bar{z}} = (e^u)_{tt}$ *with* $\kappa = 1$:

$$u(t, z, \bar{z}) = \ln\big(t + b(z)\big) + \ln\big(t + \bar{b}(\bar{z})\big) + \ln c'(z) + \ln \bar{c}'(\bar{z}) - 2\ln\big(c(z) + \bar{c}(\bar{z})\big). \tag{32}$$

2. *Solution of the heavenly equation* $u_{z\bar{z}} = -(e^u)_{tt}$ *with* $\kappa = -1$:

$$u(t, z, \bar{z}) = \ln\big(t + b(z)\big) + \ln\big(t + \bar{b}(\bar{z})\big) + \ln c'(z) + \ln \bar{c}'(\bar{z}) - 2\ln\big(c(z)\bar{c}(\bar{z}) + 1\big). \tag{33}$$

Here $b(z)$ and $c(z)$ are arbitrary holomorphic functions. One of them is fundamental and the choice of it corresponds to a particular *orbit of solutions*. The other one is induced by a conformal symmetry transformation and can be transformed away. For example, we can put either $c(z) = z$, or $b(z) = z$.

We have checked that that these solutions are, in general, *not invariant* under any subgroup of the symmetry group. They reduce to invariant solutions only for very special choices of the function $b(z)$ assuming that $c(z) = z$. The full 'black list' of those bad choices of $b(z)$ is obtained for $\kappa = 1$ and $\kappa = -1$ [8]. For all other functions $b(z)$ the formulas (32) and (33) give *non-invariant solutions* of the heavenly equation.

12 Heavenly metrics with Euclidean signature

Solutions of the heavenly equation (1) with $\kappa = -1$ and $\kappa = 1$ generate the metrics which are exact solutions of the Einstein field equations with the Euclidean and ultra-hyperbolic signature, respectively. For non-invariant solutions of the heavenly equation these metrics admit only *one Killing vector*, *i.e.* only one symmetry. The reason for this symmetry is that the heavenly equation is obtained by *symmetry reduction* from the *elliptic complex Monge–Ampère equation* (CMA)

$$u_{1\bar{1}}u_{2\bar{2}} - u_{1\bar{2}}u_{2\bar{1}} = 1, \tag{34}$$

where u is a potential of the *Kähler metric*

$$ds^2 = u_{i\bar{k}}\, dz^i d\bar{z}^k \tag{35}$$

for a two dimensional complex manifold. The metric (35) is Ricci-flat with the self-dual Riemann curvature [13]. For the solutions of CMA invariant under rotations in the complex z^1-plane the symmetry reduction of the equation (34) together with a Legendre transformation results in the heavenly equation with $\kappa = -1$

$$w_{z\bar{z}} + (e^w)_{pp} = 0, \tag{36}$$

where $z = z^2$ and w and p come from the Legendre transformation. The Kähler metric now becomes

$$ds^2 = w_p \left(4e^w dz\, d\bar{z} + dp^2\right) + \frac{1}{w_p}\left[d\tau + i(w_z\, dz - w_{\bar{z}}\, d\bar{z})\right]^2. \tag{37}$$

If we use non-invariant solutions of equation (36), then the corresponding metrics will still have only the one Killing vector coming from our choice of rotationally invariant solutions of CMA. Non-invariant solutions will not acquire any new symmetries, hence the metric (37) will not acquire any new Killing vectors.

We use for $w(p, z, \bar{z})$ the non-invariant solutions (33) of the heavenly equation (36) with the corresponding change of notation

$$w = \ln\left|\frac{[p + b(z)]\, c'(z)}{1 + |\, c(z)|^2}\right|^2, \tag{38}$$

where b and c are arbitrary holomorphic functions, one of which can be removed by a conformal symmetry transformation and the prime denotes derivative with respect to argument. The other function is fundamental since a particular choice of it specifies the corresponding orbit of solutions of equation (36). Substituting the solution (38) into the metric (37) we obtain the resulting metric

$$\begin{aligned} ds^2 &= (2p + b + \bar{b})\left\{\frac{4\,|c'|^2}{(1 + |c|^2)^2}\, dz\, d\bar{z} + \frac{1}{|p + b|^2}\, dp^2\right\} \\ &\quad + \frac{|p + b|^2}{(2p + b + \bar{b})}\left\{d\tau + 2A_M + i\left(\frac{b' dz}{p + b} - \frac{\bar{b}' d\bar{z}}{p + \bar{b}}\right)\right\}^2, \end{aligned}$$

where

$$A_M = -i\left[\left(\frac{\bar{c}\, c'}{1 + |c|^2} - \frac{c''}{2c'}\right) dz - \left(\frac{c\, \bar{c}'}{1 + |c|^2} - \frac{\bar{c}''}{2\bar{c}'}\right) d\bar{z}\right].$$

13 Heavenly metrics with ultra-hyperbolic signature

By analytic continuation of the metric (37) we obtain metrics with ultra-hyperbolic signature. There are 3 inequivalent choices of such analytic continuation which lead to 3 different ultra-hyperbolic metrics.

One such metric is

$$ds^2 = w_p \left(4e^w dz\, d\bar{z} - dp^2\right) - \frac{1}{w_p}\left[dt + i(w_z\, dz - w_{\bar{z}}\, d\bar{z})\right]^2, \tag{39}$$

where the only Killing vector is a null boost instead of rotation. In this case the Einstein field equations are reduced to the hyperbolic version of the heavenly equation corresponding to $\kappa = 1$: $w_{z\bar{z}} - (e^w)_{pp} = 0$. Its non-invariant solutions are given by

$$w = \ln\left|\frac{[p + b(z)]\, c'(z)}{c(z) + \bar{c}(\bar{z})}\right|^2$$

and the substitution of these into the formula (39) results in the metric with ultra-hyperbolic signature

$$\begin{aligned} ds_1^2 &= (2p + b + \bar{b})\left[\frac{4|c'|^2}{(c + \bar{c})^2}\, dz\, d\bar{z} - \frac{1}{|p + b|^2}\, dp^2\right] \\ &\quad - \frac{|p + b|^2}{(2p + b + \bar{b})}\left\{dt + i\left[\left(\frac{2\,\bar{c}'}{c + \bar{c}} - \frac{\bar{c}''}{\bar{c}'} - \frac{\bar{b}'}{p + \bar{b}}\right) d\bar{z} - \left(\frac{2\,c'}{c + \bar{c}} - \frac{c''}{c'} - \frac{b'}{p + b}\right) dz\right]\right\}^2, \end{aligned}$$

where once again one of the arbitrary holomorphic functions $b(z)$ or $c(z)$ can be removed by a conformal transformation.

14 Conclusions and outlook

We conclude that, unlike the method of symmetry reduction, group foliation can be applied for constructing non-invariant solutions of PDEs. A regular approach for solving the resolving equations in terms of invariant derivatives is now in progress. In [7] we constructed the group foliation of the complex Monge–Ampère equation. We hope to obtain its non-invariant solutions generating the metric with no Killing vectors for the gravitational instanton $K3$.

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