

# Conformal geometry of differential equations

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26 September, 2009

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$$\begin{aligned} x &\rightarrow \bar{x} = \bar{x}(x, y) \\ y &\rightarrow \bar{y} = \bar{y}(x, y), \end{aligned}$$

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Transformations mixing independent and dependent variables, as above are called *point transformations*.

We will be also interested in this problem for *contact transformations* of variables. These are more general than the point ones. They can mix  $x$ s,  $y$ s, and  $y$ 's, provided that  $\bar{y}'$  transforms as the first derivative.

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$$y \rightarrow \bar{y} = \bar{y}(x, y, y')$$

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with

$$\bar{y}_{y'} - \bar{y}' \bar{x}_{y'} = 0$$

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★ Indeed the tangency of the two graphs at  $x$  means that

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- ★ In this metric two neighbouring solutions are *null separated* iff they are *tangent* at some point.
- ★ What shall one assume about a third order ODE to have a natural conformal Lorentzian metric on its (3-dimensional) solution space?

★ Writing a general 3rd order ODE as

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$$F_y + (\mathcal{D} - \frac{2}{3}F_q) \underbrace{\left( \frac{1}{6}\mathcal{D}F_q - \frac{1}{9}F_q^2 - \frac{1}{2}F_p \right)}_K \equiv 0. \quad (W)$$

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- ★ In particular: all contact invariants of such classes of equations are expressible in terms of the conformal invariants of the associated conformal Lorentzian metrics.

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  - ★ Since  $\mathbf{SO}(2, 3)$  is a conformal group for the 3-dimensional Lorentzian metrics,  $\omega$  may be identified with the *Cartan normal conformal connection* associated with the conformal class  $[g]$ .

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  - ★ Considered second order ODE  $y'' = Q(x, y, y')$  modulo point transformations of variables:  $x \rightarrow \bar{x} = \bar{x}(x, y)$ ,  $y \rightarrow \bar{y} = \bar{y}(x, y)$ .

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  - ★ He knew that *vanishing or not* of each of:

$$w_1 = D^2Q_{pp} - 4DQ_{py} - DQ_{pp}Q_p + 4Q_pQ_{py} - 3Q_{pp}Q_y + 6Q_{yy}$$

or

$$w_2 = Q_{pppp},$$

where  $p = y'$  and  $D = \partial_x + p\partial_y + Q\partial_p$ , is a *point invariant property* of the ODE.

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- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*?

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- ★ Given 2nd order ODE:  $y'' = Q(x, y, y')$  consider a parametrization of the first jet space  $J^1$  by  $(x, y, p = y')$ .

- Is it possible to describe the Lie/Cartan *point invariants*  $w_1, w_2$ , of a second order ODE  $y'' = Q(x, y, y')$  in terms of the *conformal invariants* of a *split signature conformal metric in four dimensions*? (PN + Sparling GAJ: (2003) “Three-dimensional Cauchy-Riemann structures and second-order ordinary differential equations” C.Q.Grav. 20 4995-5016)
- ★ Given 2nd order ODE:  $y'' = Q(x, y, y')$  consider a parametrization of the first jet space  $J^1$  by  $(x, y, p = y')$ .
- ★ on  $J^1 \times \mathbb{R}$  consider a metric

$$g = 2[(dp - Qdx)dx - (dy - pdx)(dr + \frac{2}{3}Q_p dx + \frac{1}{6}Q_{pp}(dy - pdx))], \quad (F)$$

where  $r$  is a coordinate along  $\mathbb{R}$  in  $J^1 \times \mathbb{R}$ .

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- ★ All the point invariants of a point equivalence class of ODEs  $y'' = Q(x, y, y')$  are expressible in terms of the conformal invariants of the associated conformal class of metrics  $(F)$ .
- ★ The metrics  $(F)$  are very special among all the split signature metrics on 4-manifolds. Their Weyl tensor  $C$  has algebraic type  $(N, N)$  in the Cartan-Petrov-Penrose classification. Both, the selfdual  $C^+$  and the antiselfdual  $C^-$ , parts of  $C$  are expressible in terms of only one component.

★  $C^+$  is proportional to

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★ Cartan normal conformal connection associated with any conformal class  $[g]$  of metrics  $(F)$  is reduced to to the Cartan  $\mathfrak{sl}(3, \mathbb{R})$  connection naturally defined on the Cartan bundle  $P \rightarrow J^1$ .

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  - ★ considered equations of the form  $z' = F(x, y, y', y'', z)$  for two real functions  $y = y(x)$  and  $z = z(x)$ .
  - ★ He observed that, the general solution to the equation  $z' = y''^2$  can *not* be written in an *integral free* form

$$x = x(t, w(t), w'(t), \dots, w^{(k)}(t)),$$

$$y = y(t, w(t), w'(t), \dots, w^{(k)}(t)),$$

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Check, that its general solution may be written in the *integral-free form*:

$$x = \frac{1}{2}w''(t)$$

$$y = \frac{1}{2}tw''(t) - \frac{1}{2}w'(t)$$

$$z = \frac{1}{2}t^2w''(t) - tw'(t) + w(t),$$

where  $w = w(t)$  is an *arbitrary* sufficiently smooth real function.

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The situation is quite *different* for  $z' = F(x, y, y', y'', z)$ , as it was shown by Hilbert on the example of  $z' = (y'')^2$ .

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considered modulo contact transformation of variables, by constructing a 14-dimensional Cartan bundle  $P \rightarrow J$  over the 5-dimensional space  $J$  parametrized by  $(x, y, y', y'', z)$ .

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The third example

# Cartan's construction

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- Each equation ( $H$ ) may be represented by forms

$$\omega^1 = dz - F(x, y, p, q, z)dx$$

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- every solution to the equation is a curve  $\gamma(t) = (x(t), y(t), p(t), q(t), z(t))$  in  $J$  on which the forms  $(\omega^1, \omega^2, \omega^3)$  simultaneously vanish.

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- Transformation that transforms solutions to solution may mix the forms  $(\omega^1, \omega^2, \omega^3)$  among themselves, thus:

Definition

Two equations  $z' = F(x, y, y', y'', z)$  and  $\bar{z}' = \bar{F}(\bar{x}, \bar{y}, \bar{y}', \bar{y}'', \bar{z})$  represented by the respective forms

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are (locally) *equivalent* iff there exists a (local) diffeomorphism

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$$\phi^* \begin{pmatrix} \bar{\omega}^1 \\ \bar{\omega}^2 \\ \bar{\omega}^3 \end{pmatrix} = \begin{pmatrix} \alpha & \beta & \gamma \\ \delta & \epsilon & \lambda \\ \kappa & \mu & \nu \end{pmatrix} \begin{pmatrix} \omega^1 \\ \omega^2 \\ \omega^3 \end{pmatrix}$$

Solution for the equivalence problem for eqs.

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- If  $F_{qq} \equiv 0$  then such equations have integral-free solutions.
- There are nonequivalent equations among the equations having  $F_{qq} \neq 0$ . All these equations are beyond the class of equations with integral-free solutions.

Equations  $z' = F(x, y, y', y'', z)$  with  $F_{y''y''} \neq 0$

Given  $z' = F(x, y, y', y'', z)$  take its corresponding forms

$$\omega^1 = dz - F(x, y, p, q, z)dx, \quad \omega^2 = dy - p dx, \quad \omega^3 = dp - q dx;$$

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and supplement them with  $\omega^4 = dq$  and  $\omega^5 = dx$ . Define

$$\begin{pmatrix} \theta^1 \\ \theta^2 \\ \theta^3 \\ \theta^4 \\ \theta^5 \end{pmatrix} = \begin{pmatrix} s_1 & s_2 & s_3 & 0 & 0 \\ s_4 & s_5 & s_6 & 0 & 0 \\ s_7 & s_8 & s_9 & 0 & 0 \\ s_{10} & s_{11} & s_{12} & s_{13} & s_{14} \\ s_{15} & s_{16} & s_{17} & s_{18} & s_{19} \end{pmatrix} \begin{pmatrix} \omega^1 \\ \omega^2 \\ \omega^3 \\ \omega^4 \\ \omega^5 \end{pmatrix}.$$



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We also have formulae for the differentials of the forms  $\Omega_\mu$ ,  $\mu = 1, 2, \dots, 9$ .

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We pass to the interpretation in terms of Cartan connection:

$P$  is a principal fibre bundle over  $J$  with the 9-dimensional parabolic subgroup  $H$  of  $G_2$  as its structure group.

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On this fibre bundle the following matrix of 1-forms:

$$\omega = \begin{pmatrix} -\Omega_1 - \Omega_4 & -\Omega_8 & -\Omega_9 & -\frac{1}{\sqrt{3}}\Omega_7 & \frac{1}{3}\Omega_5 & \frac{1}{3}\Omega_6 & 0 \\ \theta^1 & \Omega_1 & \Omega_2 & \frac{1}{\sqrt{3}}\theta^4 & -\frac{1}{3}\theta^3 & 0 & \frac{1}{3}\Omega_6 \\ \theta^2 & \Omega_3 & \Omega_4 & \frac{1}{\sqrt{3}}\theta^5 & 0 & -\frac{1}{3}\theta^3 & -\frac{1}{3}\Omega_5 \\ \frac{2}{\sqrt{3}}\theta^3 & \frac{2}{\sqrt{3}}\Omega_5 & \frac{2}{\sqrt{3}}\Omega_6 & 0 & \frac{1}{\sqrt{3}}\theta^5 & -\frac{1}{\sqrt{3}}\theta^4 & -\frac{1}{\sqrt{3}}\Omega_7 \\ \theta^4 & \Omega_7 & 0 & \frac{2}{\sqrt{3}}\Omega_6 & -\Omega_4 & \Omega_2 & \Omega_9 \\ \theta^5 & 0 & \Omega_7 & -\frac{2}{\sqrt{3}}\Omega_5 & \Omega_3 & -\Omega_1 & -\Omega_8 \\ 0 & \theta^5 & -\theta^4 & \frac{2}{\sqrt{3}}\theta^3 & -\theta^2 & \theta^1 & \Omega_1 + \Omega_4 \end{pmatrix},$$

is a Cartan connection with values in the Lie algebra of  $G_2$ .

The curvature of this connection  $R = d\omega + \omega \wedge \omega$  'measures' how much a given equivalence class of equations is 'distorted' from the flat Hilbert case corresponding to  $F = q^2$ .

## $(3, 2)$ -signature conformal metric

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Given an equivalence class of equation  $z' = F(x, y, y', y'', z)$  consider its corresponding bundle  $P$  with the coframe  $(\theta^1, \theta^2, \theta^3, \theta^4, \theta^5, \Omega_1, \Omega_2, \Omega_3, \Omega_4, \Omega_5, \Omega_6, \Omega_7, \Omega_8, \Omega_9)$ .

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The 9 degenerate directions generate the vertical space of  $P$ .



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- The Cartan normal conformal connection associated with the conformal class  $[g_F]$  yields invariant information about the equivalence class of the equation.
- This  $\mathfrak{so}(4, 3)$ -valued connection is reduced to a subalgebra  $\mathfrak{g}_2 \subset \mathfrak{so}(4, 3)$  and may be identified with the Cartan  $\mathfrak{g}_2$  connection  $\omega$  on  $P$ .



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## Fefferman-Graham ambient metrics

Given a conformal class of metrics  $[g]$  on  $M$  and given a representative  $g \in [g]$ , Fefferman and Graham define a metric  $\hat{g}$  on  $\mathbb{R}_+ \times I \times M$ , which encodes the conformal properties of  $[g]$ , and which is *Ricci flat*.

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$$\hat{g} = 2d(\rho t)dt + t^2 \left( g + 2\rho P + \rho^2 \mu_2 + \rho^3 \mu_3 + \rho^4 \mu_4 + \dots \right)$$

where  $t \in \mathbb{R}_+$ ,  $\rho \in I = ] - \epsilon, \epsilon [$ ,  $P$  is the Schouten tensor for  $g$ , and  $\mu_i$  are symmetric 2-tensors on  $M$ , with leading terms of order  $2i$ ,  $i = 2, 3, \dots$ , in the derivatives of  $g$ .

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PN (2008) *Conformal structures with explicit ambient metrics and conformal G2 holonomy*, IMA Volumes in Mathematics and its Applications, **144** 515-526  
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An example of such equation is given by

$$F = (y'')^2 + s_1 y' + s_2 (y')^2 + s_3 (y')^3 + s_4 (y')^4 + s_5 (y')^5 + s_6 (y')^6,$$

where  $s_4 + 5s_5 y' + 15s_6 (y')^2 \neq 0$ .

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Theorem (Th. Leistner + PN)

Let

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In particular this metric is Ricci flat and admits a covariantly constant spinor.

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- An irreducible  $\mathbf{SO}(3)$  structure  $(M^5, g, \Upsilon)$  is called *nearly integrable* if  $\Upsilon$  is a *Killing tensor* for  $g$ :

$$\overset{LC}{\nabla}_X \Upsilon(X, X, X) = 0, \quad \forall X \in TM^5.$$

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- Thus, nearly integrable **SO(3)** structures provide *low-dimensional examples* of *Riemannian* geometries which can be described in terms of a *unique metric* connection ( $\Gamma$ ) with *totally skew symmetric* torsion ( $T$ ).
- This sort of geometries are studied extensively by the string theorists.

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- We do not know if *nonhomogeneous* examples exist.
- Perhaps these structures are so rigid that they must be homogeneous.

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- A polynomial  $I$ , in variables  $a_i$ , is called an *algebraic invariant* of  $w_4(x, y)$  if it changes according to

$$I \rightarrow I' = (\det b)^p I, \quad b \in \mathbf{GL}(2, \mathbb{R})$$

under the action of this 5-dimensional representation on  $a_i$ s.

- The lowest order invariants of  $w_4(x, y)$  are:

$$I_2 = 3a_2^2 - 4a_1a_3 + a_0a_4$$

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- Defining  $\Upsilon_{ijk}$  and  $g_{ij}$  via

$$\Upsilon_{ijk}a_i a_j a_k = 3\sqrt{3}I_3$$

$$g_{ij}a_i a_j = I_2,$$

one can check that the so defined  $g_{ij}$  and  $\Upsilon_{ijk}$  satisfy the desired relations i)-iii).

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- The stabilizer of the conformal class  $[(g, \Upsilon)]$  is the irreducible  $\mathbf{GL}(2, \mathbb{R})$  in dimension five.

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is called an *irreducible*  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five.

Nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures in dimension 5

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- An irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure  $(M^5, [(g, \Upsilon, A)])$  is called *nearly integrable* iff tensor  $\Upsilon$  is a *conformal Killing tensor* for  $\overset{W}{\nabla}$ :

$$\overset{W}{\nabla}_X \Upsilon(X, X, X) + \frac{1}{2}A(X)\Upsilon(X, X, X) = 0, \quad \forall X \in \mathbf{TM}^5.$$



# Characteristic connection

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- To achieve the uniqueness one requires that the torsion  $T$  of  $\nabla$ , considered as an element of  $\otimes^3 T^*M^5$ , seats in a 10-dimensional subspace  $\wedge^3 T^*M^5$ .

- In terms of the connection 1-forms of the Weyl connection  $\overset{W}{\Gamma}$ , and the characteristic connection  $\Gamma$ , we have

$$\overset{W}{\Gamma} = \Gamma + \frac{1}{2}T,$$

where  $\overset{W}{\Gamma} \in \mathfrak{co}(3, 2) \otimes T^*M^5$ ,  $\Gamma \in \mathfrak{gl}(2, \mathbb{R}) \otimes T^*M^5$  and  $T \in \wedge^3 T^*M^5$ .

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- The converse is also true: if an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension five admits a connection  $\nabla$  satisfying

$$\nabla_X g + A(X)g = 0, \quad \nabla_X \Upsilon + \frac{3}{2}A(X)\Upsilon = 0,$$

and having totally skew symmetric torsion  $T \in \wedge^3 T^*M^5$  then it is nearly integrable.

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A well known fact

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- Ordinary differential equation  $y^{(5)} = 0$  has  $\mathbf{GL}(2, \mathbb{R}) \times_{\rho} \mathbb{R}^5$  as its group of contact symmetries. Here  $\rho : \mathbf{GL}(2, \mathbb{R}) \rightarrow \mathbf{GL}(5, \mathbb{R})$  is the 5-dimensional irreducible representation of  $\mathbf{GL}(2, \mathbb{R})$ .

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- What about more complicated 5th order ODEs?

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$$150F_4DF_3 + 200F_2F_4 - 140F_4^2DF_4 + 130F_3F_4^2 + 14F_4^4 = 0$$

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- Every nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structure obtained in this way has torsion of its characteristic connection of the 'pure' type  $T \in \Lambda_3$ .
- We call the three conditions on  $F$  the **Wünschmann**-like conditions.

## Examples of $F$ satisfying the Wünschmann-like conditions

The three differential equations

$$y^{(5)} = c \left( \frac{5y^{(3)3}(5 - 27cy''^2)}{9(1 + cy''^2)^2} + 10 \frac{y''y^{(3)}y^{(4)}}{1 + cy''^2} \right),$$

with  $c = +1, 0, -1$ , represent the only three contact nonequivalent classes of Wünschmann-like ODEs having the corresponding nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures  $(M^5, [g, \Upsilon, A])$  with the characteristic connection with vanishing torsion.

In all three cases the holonomy of the Weyl connection  $\overset{W}{\Gamma}$  of structures  $(M^5, [g, \Upsilon, A])$  is reduced to the  $\mathbf{GL}(2, \mathbb{R})$ . For all the three cases the Maxwell 2-form  $dA \equiv 0$ . The corresponding Weyl structure is flat for  $c = 0$ . If  $c = \pm 1$ , then in the conformal class  $[g]$  there is an Einstein metric of positive ( $c = +1$ ) or negative ( $c = -1$ ) Ricci scalar. In case  $c = 1$  the manifold  $M^5$  can be identified with the homogeneous space  $\mathbf{SU}(1, 2)/\mathbf{SL}(2, \mathbb{R})$  with an Einstein  $g$  descending from the Killing form on  $\mathbf{SU}(1, 2)$ . Similarly in  $c = -1$  case the manifold  $M^5$  can be identified with the homogeneous space  $\mathbf{SL}(3, \mathbb{R})/\mathbf{SL}(2, \mathbb{R})$  with an Einstein  $g$  descending from the Killing form on  $\mathbf{SL}(3, \mathbb{R})$ . In both cases with  $c \neq 0$  the metric  $g$  is not conformally flat.

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$$F = \frac{5(8y_3^3 - 12y_2y_3y_4 + 3y_1y_4^2)}{6(2y_1y_3 - 3y_2^2)},$$

$$F = \frac{5y_4^2}{3y_3} \pm y_3^{5/3},$$

represent four nonequivalent nearly integrable  $\mathbf{GL}(2, \mathbb{R})$  structures corresponding to the different signs in the second expression and to the different signs of the denominator in the first expression. These structures have 6-dimensional symmetry group.

$$F = \frac{1}{9(y_1^2 + y_2)^2} \times$$

$$\begin{aligned} & \left( 5w(y_1^6 + 3y_1^4y_2 + 9y_1^2y_2^2 - 9y_2^3 - 4y_1^3y_3 + 12y_1y_2y_3 + 4y_3^2 - 3y_4(y_1^2 + y_2)) + \right. \\ & 45y_4(y_1^2 + y_2)(2y_1y_2 + y_3) - 4y_1^9 - 18y_1^7y_2 - 54y_1^5y_2^2 - 90y_1^3y_2^3 + 270y_1y_2^4 + \\ & \left. 15y_1^6y_3 + 45y_1^4y_2y_3 - 405y_1^2y_2^2y_3 + 45y_2^3y_3 + 60y_1^3y_3^2 - 180y_1y_2y_3^2 - 40y_3^3 \right), \end{aligned}$$

where

$$w^2 = y_1^6 + 3y_1^4y_2 + 9y_1^2y_2^2 - 9y_2^3 - 4y_1^3y_3 + 12y_1y_2y_3 + 4y_3^2 - 3y_1^2y_4 - 3y_2y_4.$$

This again has 6-dimensional symmetry group.

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in which  $z = \frac{y_4^3}{y_3^4}$ .

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This equation may be solved explicitly giving example of ODEs having its nearly integrable structure being nonhomogeneous.

What about other orders of ODEs?

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- If a 3rd order ODE  $y''' = F(x, y, y', y'')$  satisfies the Wünschmann condition

$$9D^2F_2 - 18F_2DF_2 - 27DF_1 + 4F_2^3 - 18F_1F_2 + 54F_y = 0,$$

$$D = \partial_x + y_1\partial_y + y_2\partial_{y_1} + F\partial_{y_2},$$

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- If a 3rd order ODE  $y''' = F(x, y, y', y'')$  satisfies the Wünschmann condition

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- This conformal structure in dimension *three* is related to the quadratic  $\mathbf{GL}(2, \mathbb{R})$  invariant  $\Delta = a_0a_2 - a_1^2$  of  $w_2(x, y) = a_0x^2 + 2a_1xy + a_2y^2$ .

- If a 4th order ODE  $y^{(4)} = F(x, y, y', y'', y''')$  satisfies the Wünschmann-like conditions

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then it defines an irreducible  $\mathbf{GL}(2, \mathbb{R})$  structure on the 4-dimensional space  $M^4$  of its solutions.

- This  $\mathbf{GL}(2, \mathbb{R})$  structure in dimension *four* may be understood in terms of a *conformal* Weyl-like structure associated with the *quartic*  $\mathbf{GL}(2, \mathbb{R})$  invariant

$$I_4 = -3a_1^2 a_2^2 + 4a_0 a_2^3 + 4a_1^3 a_3 - 6a_0 a_1 a_2 a_3 + a_0^2 a_3^2,$$

of

$$w_3(x, y) = a_0 x^3 + 3a_1 x^2 y + 3a_2 x y^2 + a_3 y^3$$

and a certain 1-form  $A$  on  $M^4$ .

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- It seems that rich  $\mathbf{GL}(2, \mathbb{R})$  geometries, with lots of examples, are possible in orders  $3 \leq n \leq 5$  *only*!