

# An Introduction to Differential Algebra

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<sup>1</sup><https://sites.google.com/view/tropdiffalgworkshop/home>

<sup>2</sup><https://www.cimpa.info/en/node/7213>

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In the early 2000 I had the opportunity to teach differential elimination methods at Paris VI University (today Sorbonne University) in some Master course. The beginning of the course — up to differential ideals — is taught quite easily. But difficulties actually occur as soon as one writes a first equation: what do you mean by a solution of a differential equation whose left hand side is a general differential polynomial ? The approach followed by Ritt (a solution is a prime differential ideal which contains the equation) is very elegant but it is also terribly abstract for students. This time, I have decided to start with a more tedious but much more intuitive approach: we look for formal power series solutions. This approach actually perfectly suits tropical differential contexts.

The reference book is the one of Kolchin [17]. In particular, I have tried to use as much as possible Kolchin’s notations. However, this book is notoriously difficult to read and the structure of this document is much inspired by the book of Ritt [24], which I recommend for casual readers.

# 1 Differential Polynomials

## 1.1 Differential Rings

The following basic notions are introduced in [17, chap. I, sect. 1].

An operator  $\delta$  on a ring is called a *derivation operator* if  $\delta(a + b) = \delta a + \delta b$  and  $\delta(ab) = (\delta a)b + a\delta b$  for all elements  $a, b$  of the ring.

A *differential ring*  $\mathcal{R}$  is defined as a ring with finitely many derivation operators which commute pairwise i.e. such that  $\delta_1\delta_2 a = \delta_2\delta_1 a$  for all derivation operators  $\delta_1, \delta_2$  and all  $a \in \mathcal{R}$ .

A *differential field* is a differential ring which is a field. If the number  $m$  of derivation operators is equal to 1 then the differential ring is said to be *ordinary*. If it is greater than 1, the differential ring is said to be *partial*.

The operator  $\delta$  which maps every element of a ring to zero is a derivation so that every ring can be viewed as a trivial differential ring. If the ring is the field  $\mathbb{Q}$  of the rational numbers, this derivation is the only possible one since

$$\begin{aligned}\delta(0) &= \delta(0 + 0) = 2\delta(0) = 0, \\ \delta(1) &= \delta(1 \times 1) = 2\delta(1) = 0,\end{aligned}$$

hence the derivative of any rational number must be zero. More generally, it can be proved that the derivative of any complex number must be zero. Since a *constant* is defined as an element the derivative of which is zero, we see that  $\mathbb{C}$  is a field of constants.

The equations we handle will have coefficients in a differential field  $\mathcal{F}$  of characteristic zero i.e. a field which contains  $\mathbb{Q}$  as a subfield (such fields are sometimes called *Ritt fields*). Readers who feel uncomfortable with this general setting may however most often assume  $\mathcal{F}$  is the field of the complex numbers. In some cases, differential equations explicitly depend on “independent variables”. We then assume that there exist symbols  $x_1, \dots, x_m$  related to the derivation operators  $\delta_1, \dots, \delta_m$  by the relations:  $\delta_i x_i = 1$  and  $\delta_i x_j = 0$  for all  $1 \leq i, j \leq m$  such that  $i \neq j$ . There are two ways to incorporate them in the differential algebra setting: they can be viewed as elements of the base field  $\mathcal{F}$  — which is then not a field of constants; they can also be viewed as differential indeterminates, constrained by the above relations. In both cases, we may interpret  $\delta_i$  as the partial derivative  $\partial/\partial x_i$  — or  $d/dx$  in the ordinary case.

## 1.2 Differential Polynomials

From the differential algebra point of view, *differential indeterminates* are symbols such as  $y, z$  over which derivation operators may apply, giving an infinite set of *derivatives*. In the ordinary case, interpreting  $\delta$  as  $d/dx$ , one may view differential indeterminates as representing unknown functions  $y(x)$  and  $z(x)$  and their derivatives

$$y, z, \dot{y}, \dot{z}, \ddot{y}, \ddot{z}, \dots, y^{(r)}, z^{(r)}, \dots$$

as representing the functions obtained by differentiation.

In the partial case, interpreting the derivation operators as  $\delta_i = \partial/\partial x_i$  for  $1 \leq i \leq m$ , one may view differential indeterminates as representing unknown functions  $y(x_1, \dots, x_m)$  and  $z(x_1, \dots, x_m)$  and their derivatives as representing the functions obtained by partial differentiations.

In the general case it is convenient, following [17, chap. I, sect. 1] to introduce the commutative semigroup (written multiplicatively)  $\Theta$  generated by the derivation operators. Each *derivative operator*  $\theta \in \Theta$  has the form

$$\theta = \delta_1^{e_1} \cdots \delta_m^{e_m}$$

where  $e_1, \dots, e_m \in \mathbb{N}$  (the set of the nonnegative integers). Then the corresponding derivative of the differential indeterminate (say)  $y$  will be denoted

$$\theta y \quad \text{or} \quad y_{x_1^{e_1} \dots x_m^{e_m}}.$$

It represents the function

$$\frac{\partial^{e_1 + \dots + e_m} y}{\partial x_1^{e_1} \cdots \partial x_m^{e_m}}(x_1, \dots, x_m).$$

The nonnegative integer  $e_1 + \dots + e_m$  is said to be the *order* of the derivative operator  $\theta$ . A derivative operator  $\theta$  is said to be *proper* if its order is strictly positive.

If  $\mathcal{F}$  is a differential field and  $Y = \{y_1, \dots, y_n\}$  is a set of  $n$  differential indeterminates then the polynomials in the derivatives in  $\Theta Y$ , with coefficients in  $\mathcal{F}$  — the elements of  $\mathcal{F}[\Theta Y]$  — are called *differential polynomials*. All together, they form a *differential polynomial ring* denoted

$$\mathcal{F}\{y_1, \dots, y_n\}.$$

### 1.3 Differential Ideals

Let  $\mathcal{R}$  denote the differential polynomial ring  $\mathcal{F}\{y_1, \dots, y_n\}$  with  $m > 0$  derivation operators. The following definitions are borrowed from [24, chap. I, 7] in the ordinary case. They readily apply to the general case, as pointed out in [24, chap. IX].

A nonempty subset  $\mathfrak{A}$  of  $\mathcal{R}$  is said to be a *differential ideal* of  $\mathcal{R}$  if:

1. it is an ideal of  $\mathcal{R}$  and
2. it is stable under the action of the derivations i.e. if it is such that  $p \in \mathfrak{A} \Rightarrow \theta p \in \mathfrak{A}$  for all derivation operator  $\theta \in \Theta$ .

A differential ideal contains an infinite number of differential polynomials unless it consists of the single differential polynomial 0. The intersection of any finite or infinite number of differential ideals is a differential ideal.

A differential ideal  $\mathfrak{A}$  is said to be *perfect* if it is equal to its radical i.e. if  $(\exists d \in \mathbb{N}, p^d \in \mathfrak{A}) \Rightarrow p \in \mathfrak{A}$ . The intersection of any finite or infinite number of perfect differential ideals is a perfect differential ideal.

A differential ideal  $\mathfrak{A}$  is said to be *prime* if it is prime in the usual sense i.e. if it is such that  $p q \in \mathfrak{A} \Rightarrow (p \in \mathfrak{A} \text{ or } q \in \mathfrak{A})$ . Every prime differential ideal is perfect.

Let  $\Sigma$  be any subset of  $\mathcal{R}$ .

One denotes  $[\Sigma]$  the *differential ideal of  $\mathcal{R}$  generated by  $\Sigma$* . It is defined as the intersection of all differential ideals of  $\mathcal{R}$  containing  $\Sigma$ . It is the set of all finite linear combinations, with arbitrary elements of  $\mathcal{R}$  for coefficients, of elements of  $\Sigma$  and their derivatives of any order.

One denotes  $\{\Sigma\}$  the *perfect differential ideal of  $\mathcal{R}$  generated by  $\Sigma$* . It is defined as the intersection of all perfect differential ideals of  $\mathcal{R}$  containing  $\Sigma$ .

It is clear that  $[\Sigma] \subset \{\Sigma\}$ . More precisely, we have the following

**Proposition 1** *Let  $\Sigma$  be any subset of  $\mathcal{R}$ . Then  $\{\Sigma\} = \sqrt{[\Sigma]}$ . With words,  $\{\Sigma\}$  is the set of all differential polynomials  $p \in \mathcal{R}$  for which there exists some  $r \in \mathbb{N}$  such that  $p^r \in [\Sigma]$ .*

The only part of the proof which is not immediate is given by the following Lemma, which essentially is [24, chap. I, 9, Lemma].

**Lemma 1** *Let  $\Sigma$  be any subset and  $p$  be any element of  $\mathcal{R}$ . If there exists some positive integer  $r$  such that  $p^r \in [\Sigma]$  then  $\dot{p}^{2r-1} \in [\Sigma]$ , where the dot indicates any derivation operator of  $\mathcal{R}$ .*

**Proof** Assume  $p^r \in [\Sigma]$ . Differentiating  $p^r$  and dividing by  $r$  we have  $p^{r-1} \dot{p} \in [\Sigma]$ . We thus have proved the Lemma in the case  $r = 1$ . For the general case  $r \geq 2$ , observe that we have proved (1) below for  $k = 1$ :

$$p^{r-k} \dot{p}^{2k-1} \in [\Sigma] \quad (1)$$

We need to establish that (1) holds for  $k = r$ . Assume thus (1) holds with  $r \geq 2$  and  $r > k \geq 1$ . Differentiating (1) we get

$$(r-k)p^{r-k-1} \dot{p}^{2k} + (2k-1)p^{r-k} \dot{p}^{2k-2} \ddot{p} \in [\Sigma] \quad (2)$$

Multiply (2) by  $\dot{p}$ . Subtract (1) multiplied by  $(2k-1)\ddot{p}$ . Divide the result by  $r-k$ . One gets

$$p^{r-k-1} \dot{p}^{2k+1} \in [\Sigma] \quad (3)$$

Repeating the above computation (more rigorously, putting it some proof by induction on  $r-k$ ), we see that the Lemma holds in general.  $\square$

## 1.4 Rankings

Let  $Y = \{y_1, \dots, y_n\}$  be a set of differential indeterminates. A *ranking* [17, chap. I, sect. 8] is a total order on the infinite set  $\Theta Y$  which satisfies the two following axioms, for all derivatives  $v, w \in \Theta Y$  and every derivative operator  $\theta \in \Theta$ :

1.  $v \leq \theta v$  and
2.  $v < w \Rightarrow \theta v < \theta w$ .

Let  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$  be a differential polynomial ring. Fix some ranking and consider some differential polynomial  $p \in \mathcal{R} \setminus \mathcal{F}$ .

The *leading derivative* (the *leader* in Kolchin's terminology) of  $p$  is the highest derivative  $v$  such that  $\deg(p, v) > 0$ .

Let  $v$  be the leading derivative of  $p$  and  $d = \deg(p, v)$ .

The *rank* of  $p$  is defined as the monomial  $v^d$ .

The ranking induces a *total ordering on ranks* as follows. A rank  $v^d$  is said to be less than a rank  $w^e$  if  $v < w$  with respect to the ranking or  $v = w$  and  $d < e$ . It is convenient to extend the above definitions by introducing some artificial rank, common to all nonzero elements of  $\mathcal{F}$  and considering that it is strictly less than the rank of any element of  $\mathcal{R} \setminus \mathcal{F}$ . If  $p, q$  are two nonzero differential polynomials, we will write  $p < q$  to express the fact that the rank of  $p$  is strictly less than the one of  $q$ . Proposition 7 implies that any such ordering on ranks is a well-ordering.

The *initial* of  $p$  is the leading coefficient of  $p$ , viewed as a univariate polynomial in  $v$ . In general, the *initial* of  $p$  is a differential polynomial of  $\mathcal{R}$ .

The *separant* of  $p$  is the differential polynomial  $\partial p / \partial v$ .

The second axiom of rankings implies that any proper derivative  $\theta p$  of  $p$  has rank  $\theta v$ ; its initial is the separant of  $p$ .

Let  $q \in \mathcal{R}$  and  $p \in \mathcal{R} \setminus \mathcal{F}$  be two differential polynomials. Let  $p$  have rank  $v^d$ .

The differential polynomial  $q$  is said to be *partially reduced* with respect to  $p$  if it does not depend on any proper derivative of  $v$  i.e. if, for every proper derivative operator  $\theta$ , we have  $\deg(q, \theta v) = 0$ .

The differential polynomial  $q$  is said to be (fully) *reduced* with respect to  $p$  if it is partially reduced with respect to  $p$  and  $\deg(q, v) < d$ .

As an example, consider the ordinary differential polynomial ring  $\mathcal{F}\{y\}$  and the following example of a differential polynomial  $p \in \mathcal{F}\{y\}$  and its first derivatives:

$$\begin{aligned} p &= \dot{y}^2 + y^3, \\ \dot{p} &= 2\dot{y}\ddot{y} + 3y^2\dot{y}, \\ \ddot{p} &= 2\dot{y}y^{(3)} + 2\dot{y}^2 + 3y^2\ddot{y} + 6y\dot{y}^2. \end{aligned}$$

The axioms of rankings imply that  $\dot{y}$  is the leading derivative of  $p$  (whatever the ranking) hence that  $\ddot{y}$  and  $y^{(3)}$  are the leading derivatives of  $\dot{p}$  and  $\ddot{p}$ . The rank of  $p$  is  $\dot{y}^2$ . Its initial is 1 and its separant is  $2\dot{y}$ .

## 1.5 Ritt's Reduction Algorithms

Let  $f, g$  be two polynomials of  $\mathcal{S}[x]$ , where  $\mathcal{S}$  is a ring and  $\deg(g, x) > 0$ , one denotes  $\text{prem}(f, g, x)$  the pseudoremainder of  $f$  by  $g$  (it is the polynomial  $r(x)$  mentioned in [31, chap. I, 17, Theorem 9, page 30]).

Let now  $A \subset \mathcal{R} \setminus \mathcal{F}$  be a finite set of differential polynomials and  $f \in \mathcal{R}$  be a differential polynomial. Assume that a ranking is fixed so that every element of  $A$  admits a leading derivative.

The *partial remainder* of  $f$  by  $A$ , denoted  $\text{partialrem}(f, A)$  is defined inductively as follows:

1. if  $f$  is partially reduced with respect to all elements of  $A$  then  $\text{partialrem}(f, A) = f$ ;
2. if  $f$  is *not* partially reduced with respect to all elements of  $A$  then there must exist some  $p \in A$  with leading derivative  $v$  and some proper derivative operator  $\theta$  such that  $\deg(f, \theta v) > 0$ . Among all such triples  $(p, v, \theta)$ , choose one such that  $\theta v$  is maximal with respect to the ranking. Then

$$\text{partialrem}(f, A) = \text{partialrem}(\text{prem}(f, \theta p, \theta v), A).$$

In the ordinary differential polynomial ring  $\mathcal{F}\{y, z\}$ , take  $f = \ddot{y} + z$  and  $A$  made of a single differential polynomial  $p = \dot{y}^2 + z$ . Assume the leading derivative of  $p$  is  $\dot{y}$ . The differential polynomial  $f$  is not partially reduced with respect to  $p$ . Differentiating, we get  $\dot{p} = 2\dot{y}\ddot{y} + \dot{z}$ . The pseudodivision of  $f$  by  $\dot{p}$  computes the following relation. The differential polynomial  $g$  is the partial remainder of  $f$  by  $p$ .

$$\underbrace{2\dot{y}}_h \underbrace{(\ddot{y} + z)}_f = \underbrace{1}_q \times \underbrace{(2\dot{y}\ddot{y} + \dot{z})}_{\dot{p}} + \underbrace{(2z\dot{y} - \dot{z})}_g. \quad (4)$$

**Proposition 2** *Let  $A \subset \mathcal{R} \setminus \mathcal{F}$  be a finite set of differential polynomials,  $f \in \mathcal{R}$  be a differential polynomial and  $g = \text{partialrem}(f, A)$ . Then  $g$  is partially reduced with respect to  $A$  and there exists a power product  $h$  of the separants of  $A$  such that*

$$hf = g \pmod{[A]}. \quad (5)$$

The *full remainder* of  $f$  by  $A$ , denoted  $\text{fullrem}(f, A)$ , is defined as follows. Denote  $A = \{p_1, \dots, p_r\}$ , assuming  $p_1 < \dots < p_r$ .

1. if  $f$  is reduced with respect to all elements of  $A$  then  $\text{fullrem}(f, A) = f$ ;
2. if  $f$  is *not* partially reduced with respect to all elements of  $A$  then

$$\text{fullrem}(f, A) = \text{fullrem}(\text{partialrem}(f, A), A)$$

3. if  $f$  is partially reduced but *not* reduced with respect to all elements of  $A$  there must exist some index  $i \in [1, r]$  such that  $\deg(f, v_i) \geq \deg(p_i, v_i)$  where  $v_i$  denotes the leading derivative of  $p_i$ . Among all such indices  $i$ , fix the maximal one. Then

$$\text{fullrem}(f, A) = \text{fullrem}(\text{prem}(f, p_i, v_i), A).$$

The rules above perform the partial reduction stage before the non differential one. However, it is also possible to interlace the two stages and process, at each step, the ranks which prevent  $f$  to be reduced by decreasing order — according to the ranking.

In the partial differential polynomial ring  $\mathcal{F}\{y, z\}$  endowed with derivations with respect to  $x$  and  $t$ , take  $f = 2y y_t z_{xt} + 2y_t^2 z_x - 4y_x$  and  $A = p_1, p_2, p_3$  with  $p_1 = y_t^2 - 4y$ ,  $p_2 = y_x - z_x y$  and  $p_3 = z_t$ . Assume the leading derivatives are  $y_t, y_x$  and  $z_t$ . The reduction of  $f$  is achieved by three pseudodivisions. The full remainder is  $g_3$ . The power product  $h = h_1 h_2 h_3 = 1$ .

$$\begin{aligned}
\underbrace{1}_{h_1} \times \underbrace{(2y y_t z_{xt} + 2y_t^2 z_x - 4y_x)}_f &= \underbrace{2y y_t}_{q_1} \underbrace{z_{xt}}_{\delta_x p_3} + \underbrace{2y_t^2 z_x - 4y_x}_{g_1}, \\
\underbrace{1}_{h_2} \times \underbrace{(2y_t^2 z_x - 4y_x)}_{g_1} &= \underbrace{2z_x}_{q_2} \underbrace{(y_t^2 - 4y)}_{p_1} + \underbrace{8y z_x - 4y_x}_{g_2}, \\
\underbrace{1}_{h_3} \times \underbrace{(8y z_x - 4y_x)}_{g_2} &= \underbrace{-4}_{q_3} \times \underbrace{(y_x - z_x y)}_{p_2} + \underbrace{4y z_x}_{g_3}.
\end{aligned} \tag{6}$$

**Proposition 3** Let  $A \subset \mathcal{R} \setminus \mathcal{F}$  be a finite set of differential polynomials,  $f \in \mathcal{R}$  be a differential polynomial and  $g = \text{fullrem}(f, A)$ . Then  $g$  is reduced with respect to  $A$  and there exists a power product  $h$  of the initials and the separants of  $A$  such that

$$h f = g \pmod{[A]}. \tag{7}$$

## 1.6 Formal Power Series Solutions — Principle

We illustrate the principle over the example of a non *non autonomous* differential polynomial i.e. a differential polynomial which explicitly depends on the independent variable  $x$ . We are looking for a formal power series centered at  $x = \alpha$

$$\bar{y} = y_0 + y_1(x - \alpha) + y_2 \frac{(x - \alpha)^2}{2} + y_3 \frac{(x - \alpha)^3}{6} + \dots \tag{8}$$

solution of the order  $n = 1$  differential polynomial

$$p(x, y) = \dot{y}^2 + 8xy - y. \tag{9}$$

Step 1: differentiate  $p$

$$\begin{aligned}
\dot{y}^2 + 8xy - y &= 0, \\
2\dot{y}\ddot{y} + 8x\dot{y} - \dot{y} + 8y &= 0, \\
2\dot{y}y^{(3)} + 2\dot{y}^2 + 8x\ddot{y} - \ddot{y} + 16\dot{y} &= 0, \\
&\vdots
\end{aligned}$$

Step 2: rename  $y^{(i)}$  as  $y_i$

$$\begin{aligned}
y_1^2 + 8xy_0 - y_0 &= 0, \\
2y_1y_2 + 8xy_1 - y_1 + 8y_0 &= 0, \\
2y_1y_3 + 2y_2^2 + 8xy_2 - y_2 + 16y_1 &= 0, \\
&\vdots
\end{aligned}$$

Step 3: evaluate the polynomials at  $x = \alpha$  and denote them  $p_i$  (Denef and Lipshitz would denote them  $p^{(i)}(\alpha, y_0, y_1, y_2, \dots)$  in [12]):

$$\begin{aligned} p_0 \quad y_1^2 + 8\alpha - y_0 &= 0, \\ p_1 \quad 2y_1y_2 + 8\alpha y_1 - y_1 + 8y_0 &= 0, \\ p_2 \quad 2y_1y_3 + 2y_2^2 + 8\alpha y_2 - y_2 + 16y_1 &= 0, \\ &\vdots \end{aligned} \tag{10}$$

Step 4: “solve” and substitute the solution in (8). A possible solution (assuming  $\alpha = 0$ ) is

$$(y_0, y_1, y_2, y_3, \dots) = (1, 1, -\frac{7}{2}, -22, \dots). \tag{11}$$

The corresponding formal power series solution, centered at the origin, then starts as follows:

$$\bar{y} = 1 + x - \frac{7}{4}x^2 + \dots$$

This principle relies on the following proposition (“nothing but a simple computational rule” according to [27, page 160]) that we state over our example but which holds for a general differential polynomial  $p$ :

**Proposition 4** *Let  $\bar{y}$  be the generic formal power series defined in (8) and  $p_i$  the polynomials defined in (10). Then*

$$p(x, \bar{y}) = p_0 + p_1(x - \alpha) + p_2 \frac{(x - \alpha)^2}{2} + p_3 \frac{(x - \alpha)^3}{6} + \dots \tag{12}$$

**Proof** By induction. The Proposition holds for  $p \in \mathcal{F}$  and  $p$  a differential indeterminate. If it holds for two differential polynomials  $p$  and  $q$ , it holds for their sum, product and derivatives.  $\square$

Indeed, the formal power series  $p(x, \bar{y})$  is identically zero if and only if  $(y_0, y_1, y_2, \dots)$  annihilates the infinite system  $p_0 = p_1 = p_2 = \dots = 0$ . Moreover, if  $\bar{y}$  annihilates  $p$ , it annihilates every derivative of  $p$ . Therefore, the formal power series  $\bar{y}$  that we have built in this section annihilates the whole differential ideal  $[p]$  of the differential polynomial ring  $\mathcal{F}[x]\{y\}$  (the independent variable  $x$  should not be considered as a base field element because the above process evaluates it). It even annihilates the perfect differential ideal  $\{p\}$  since a power of a formal power series is zero if and only if the series itself is zero.

In summary, the formal power series  $\bar{y}$  built in this section is a zero of the differential ideal  $\{p\}$ . Here also, this statement holds for a general differential polynomial  $p$ .

## 1.7 Computation of the Series Coefficients — Easy Case

The easy case happens when the expansion point and the “initial values”  $y_0$  and  $y_1$  (the coefficients of  $\bar{y}$  which occur in the polynomial  $p_0$  of (10)) do not cancel the leading coefficients

of the infinite system (10) i.e. the initial and the separant of the polynomial  $p$ . In this case, the coefficients of the formal power series (8) can easily be obtained using Ritt's reduction algorithm: for any non negative integer  $e$ , performing Ritt's partial or full reduction method over  $y^{(e)}$ , one gets a relation  $h y^{(e)} = r \pmod{[p]}$  where  $h$  is a power product of initials and separants of  $p$  and  $r$  is a differential polynomial partially reduced w.r.t.  $p$ . Then the value of  $y_e$  is obtained by evaluating  $r/h$  at the initial values and the expansion point. Over our example we get

$$\begin{aligned} \underbrace{2\dot{y}}_h \ddot{y} &= \underbrace{(1-8x)\dot{y}-8y}_r \pmod{[p]}, \\ \underbrace{2\dot{y}^3}_h y^{(3)} &= \underbrace{4y((24x-3)\dot{y}-8y)}_r \pmod{[p]}. \end{aligned}$$

In both cases, evaluating  $r/h$  at  $(\alpha, y_0, y_1) = (0, 1, 1)$  yields the values of  $y_2$  and  $y_3$  given in (11).

Anticipating on a further section, let us mention that the value of  $y_e$  can also be obtained by computing the *normal form* of  $y^{(e)}$  modulo the regular differential chain  $p$  and evaluating it at the initial values and the expansion point. Over our example, we get

$$\begin{aligned} \ddot{y} &= \frac{8\dot{y} - 64x^2 + 16x - 1}{2(8x - 1)} \pmod{[p]}, \\ y^{(3)} &= \frac{-2(8\dot{y} + 192x^2 - 48x + 3)}{(8x - 1)^2} \pmod{[p]}. \end{aligned}$$

In both cases, evaluating the normal forms at  $(\alpha, y_0, y_1) = (0, 1, 1)$  yields also the values of  $y_2$  and  $y_3$  given in (11). Observe also that the expansion point  $\alpha = \frac{1}{8}$  forces  $y_1 = 0$  since  $p_0$  must vanish.

## 1.8 Reduction to the Autonomous Case

Classical differential algebra books [24, 17] do not mention “non autonomous” differential polynomials i.e. differential polynomials whose coefficients depend on the independent variables. Here we show how formal power series centered at some  $x = \alpha$  can be obtained from formal power series centered at the origin, on “autonomous” differential polynomials at the price of an extra differential indeterminate. We illustrate the process over our example (9).

The “independent” variable  $x$  is encoded by an extra differential indeterminate. For legibility, the symbol  $x$  is kept for the differential indeterminate. The symbol used for the derivation is renamed as  $\xi$  which means that formal power series are sought in  $\mathcal{F}[[\xi]]$  and that the derivation operator should be interpreted as  $d/d\xi$ . The differential equation  $p = 0$  is thus equivalent to the following “autonomous” differential polynomial system of  $\mathcal{F}\{y, x\}$

$$\dot{y}^2 + 8xy + 1 = 0, \tag{13}$$

$$\dot{x} - 1 = 0. \tag{14}$$

Since we are looking for a formal power series centered at  $\alpha$  i.e. such that  $x(0) = \alpha$ , we fix the “initial condition” of the second equation to  $\alpha$  (the expansion point has been encoded as an initial condition). Applying the process described in section 1.6 to (14) at  $\xi = 0$  yields

$$\bar{x} = \alpha + \xi. \quad (15)$$

Applying the process described in section 1.6 to (13) at  $\xi = 0$  then yields

$$\bar{y} = p_0 + p_1 \xi + p_2 \frac{\xi^2}{2} + \dots \quad (16)$$

Substitute now  $x - \alpha$  to  $\xi$  in the above formal power series (thanks to (15)) and the formal power series (12) is recovered.

## 1.9 A Note for the Partial Differential Case

The content of sections 1.6 to 1.8 readily generalize to the case of  $m$  derivation operators, replacing formula (8) by the more general one

$$\bar{y} = \sum_{(e_1, \dots, e_m) \in \mathbb{N}^m} \frac{1}{e_1! \dots e_m!} y_{i, (e_1, \dots, e_m)} (x_1 - \alpha_1)^{e_1} \dots (x_m - \alpha_m)^{e_m}, \quad 1 \leq i \leq n.$$

## 1.10 Formal Power Series Solutions — Setting up Difficult Cases

Difficult cases arise when expansion points and/or initial values cancel initials and separants. For simplicity, we assume that the expansion point is zero. In such situations, the number of needed initial values cannot always be clearly read from the order of the differential polynomial to be solved. In general, this number actually depends on the values of the initial values! A way to overcome this difficulty consists in providing arbitrarily many initial values  $y_0, y_1, y_2, \dots$  and encode them by means of a formal power series

$$\bar{y} = y_0 + y_1 x + y_2 \frac{x^2}{2} + \dots$$

Of course, these initial values must be compatible with the differential polynomial to be solved: they must satisfy system (10) up to some order  $\beta$ .

In summary, we consider an order  $n$  differential polynomial  $p(x, y, y', \dots, y^{(n)})$  of  $\mathcal{F}[x]\{y\}$  (Denef and Lipshitz consider more generally a differential polynomial over  $\mathcal{F}[[x]]$ ) and an initial values encoding formal power series  $\bar{y}$ . We are looking for two non negative integers  $\beta$  and  $\delta$  such that, if

$$p(x, \bar{y}, \bar{y}', \dots, \bar{y}^{(n)}) = 0 \pmod{x^\beta}$$

then there exists a unique formal power series  $\bar{\bar{y}}$  such that

$$\begin{aligned} \bar{\bar{y}} &= \bar{y} \pmod{x^\delta}, \\ p(x, \bar{\bar{y}}, \bar{\bar{y}}', \dots, \bar{\bar{y}}^{(n)}) &= 0. \end{aligned}$$

## 1.11 Hurwitz Lemma

The next Lemma is due to Hurwitz [15]. See also [12, Lemma 2.2].

**Lemma 2** *Let  $k \in \mathbb{N}$ . Then*

$$p^{(2k+2)} = y^{(n+2k+2)} f_n + y^{(n+2k+1)} f_{n+1} + y^{(n+2k)} f_{n+2} \\ + \dots + y^{(n+k+2)} f_{n+k} + f_{n+k+1}, \quad (17)$$

where the  $f_j$  are differential polynomials of order at most  $j$  for  $j = n, n+1, \dots, n+k+1$  and  $f_n$  is the separant of  $p$ . The differential polynomials  $f_{n+1}, f_{n+2}, \dots$  depend on  $k$  but the separant  $f_n$  does not. Let now  $q \in \mathbb{N}$ . Then, if we differentiate (17)  $q$  times we get

$$p^{(2k+2+q)} = y^{(n+2k+2+q)} f_n + y^{(n+2k+2+q-1)} [f_{n+1} + q f'_n] \\ + \dots + y^{(n+2k+2+q-r)} \left[ f_{n+r} + q f'_{n+r-1} + \dots + \binom{q}{r} f_n^{(r)} \right] \\ + \dots + y^{(n+2k+2+q-k)} \left[ f_{n+k} + q f'_{n+k-1} + \dots + \binom{q}{k} f_n^{(k)} \right] + h_{n+k+q+1} \quad (18)$$

where  $h_{n+k+q+1}$  has order at most  $n+k+q+1$ .

**Proof** We have  $p' = y^{(n+1)} f_n + g_n$  where  $g_n$  is a differential polynomial of order at most  $n$ . Formula (17) is easily proved by induction on  $k$ . Formula (18) by differentiating (17)  $q$  times and using Leibniz rule.  $\square$

The remaining part of this section is due to Denef and Lipshitz. See [12, Lemma 2.3].

**Definition 1** (*definition of  $k$* )

Assume  $\bar{y} \in \mathcal{F}[[x]]$  does not annihilate the separant  $f_n$  of  $p$ . Then one defines  $k$  as the valuation of  $f_n(x, \bar{y}, \dots, \bar{y}^{(n)})$  i.e. as the non negative integer  $k$  such that

$$f_n(x, \bar{y}, \bar{y}', \dots, \bar{y}^{(n)}) = c_0 x^k + c_1 x^{k+1} + \dots \quad (c_0 \neq 0)$$

Assume that the formal power series  $f_n(x, \bar{y}, \dots, \bar{y}^{(n)})$  is nonzero. Then  $f_n^{(k)}(0, y_0, y_1, \dots)$ , which is an element of  $\mathcal{F}$  equal to  $c_0$  is also nonzero (the polynomial  $f_n^{(k)}(0, y_0, y_1, \dots)$  is an analogue of the polynomials  $p_i$  of (10)). Therefore the following integer  $r$  is well-defined:

**Definition 2** (*definition of  $r$* )

Let  $\bar{y}$  and  $k$  as in definition 1. One defines  $r$  ( $0 \leq r \leq k$ ) as the smallest integer such that

$$\left[ f_{n+r} + q f'_{n+r-1} + \dots + \binom{q}{r} f_n^{(r)} \right](0, y_0, y_1, \dots) \neq 0. \quad (19)$$

The left hand side of (19) is a nonzero polynomial of  $\mathcal{F}[q]$ . It is denoted  $A(q)$ .

**Proposition 5** Let  $\bar{y}$ ,  $k$  and  $r$  as in definitions 1 and 2. Let  $\gamma \in \mathbb{N}$  be bigger than any non negative integer root of  $A(q)$ . Let  $\beta = 2k + 2 + \gamma + r$  and  $\delta = n + 2k + 2 + \gamma$ . Then, if

$$p(x, \bar{y}, \bar{y}', \dots, \bar{y}^{(n)}) = 0 \pmod{x^\beta}$$

then there exists a unique formal power series  $\bar{\bar{y}}$  such that

$$\begin{aligned} \bar{\bar{y}} &= \bar{y} \pmod{x^\delta}, \\ p(x, \bar{\bar{y}}, \bar{\bar{y}}', \dots, \bar{\bar{y}}^{(n)}) &= 0. \end{aligned}$$

**Proof** See the proof of [12, Lemma 2.3] for the details, which are technical. The key argument is that the values of the coefficients  $y_i$  of  $\bar{\bar{y}}$ , for  $i \geq \delta$  (which need not be equal to the coefficients  $y_i$  of  $\bar{y}$ ) are defined by the following formula [12, Formula (6)], which comes from (18):

$$p^{(2k+2+q)}(0, y_0, y_1, \dots) = y_{n+2k+2+q-r} A(0, y_0, y_1, \dots, q) + h_{n+2k+1+q-r}(0, y_0, y_1, \dots).$$

Observe that  $n + 2k + 2 + q - r \geq \delta$  whenever  $q \geq \gamma - r$ . The differential polynomial  $h_{n+2k+1+q-r}$  has order at most  $n + 2k + 1 + q - r$ . Since  $A(0, y_0, y_1, \dots, q)$  is nonzero for any non negative integer  $q \geq \gamma \geq \gamma - r$ , the value of  $y_{n+2k+2+q-r}$  (for  $n + 2k + 2 + q - r \geq \delta$ ) is uniquely defined by equating  $p^{(2k+2+q)}(0, y_0, y_1, \dots)$  to zero.  $\square$

Let us come back to example (9) and seek a formal power series solution for  $(\alpha, y_0, y_1) = (0, 0, 0)$  and  $y_2 \neq 0$ . Observe that the inequality constraint is necessary to fix  $k$ . Then we find  $k = r = 1$  and  $A(q) = 2qy_2 + 8y_2 - 1$ . Looking at  $p_2$  in system (10), we see that  $y_2$  must be equal to 0 or  $\frac{1}{2}$ . Let us pick  $y_2 = \frac{1}{2}$  since we have assumed  $y_2 \neq 0$ . We see that  $A(q)$  has no non negative integer root so that we can pick  $\gamma = 0$ . Then we get  $\beta = \delta = 5$ . Solving  $p_0 = p_1 = \dots = p_4$  we find a unique solution  $(y_3, y_4) = (-6, -8)$ . According to Proposition 5, these five values can be prolonged to a unique formal power series  $\bar{\bar{y}}$  solution of (9).

## 1.12 On Denef and Lipshitz Theorem 3.1

Denef and Lipshitz [12, Theorem 3.1] claim that there exists an algorithm which decides whether a system of polynomial ordinary differential equations admits formal power series solutions centered at any given expansion point  $\alpha$ .

Roughly speaking, the idea consists in using Proposition 5 over an initial values encoding formal power series  $\bar{y}$  with parametric coefficients and use tools such as universal quantifier elimination and cylindrical algebraic decomposition in order to discuss cases.

The situation then becomes much more complicated. Uniqueness of formal power series is no more guaranteed. Actually, a result of Singer [28, Problem (3)] proves that the existence problem of *nonzero* formal power series solutions is undecidable, thanks to the negative answer to Hilbert's Tenth Problem [20]. Even existence cannot be guaranteed for *every* formal power series  $\bar{y}$  satisfying the constraints produced by the algorithm. The existence for *some* formal power series  $\bar{y}$  is guaranteed by [12, Lemma 2.9].

However, there seems to be at last minor flaws in the proof and it seems that this algorithm has never been implemented.

### 1.13 An Undecidability Result in the Partial Case

Denef and Lipshitz prove [12, Theorem 4.11] that the problem “*given a system of linear PDE and an expansion point, determine if there exists a formal power series solution*” is undecidable whenever the number  $m$  of derivations is large enough (say  $m \geq 9$ ), thanks again to the negative answer to Hilbert’s Tenth Problem [20].

Observe that the generalization of the polynomial  $A(q)$  to the partial differential case  $m > 1$  is a multivariate polynomial  $A(q_1, \dots, q_m)$  for which we would have to find non negative integer solutions. Thus even for  $m = 2$ , the approach of section 1.11 cannot be applied. Here are a few details.

Let  $f \in \mathcal{F}[z]$  be a polynomial in the usual sense. To fix ideas, take

$$f(z) = z^2 - 2. \tag{20}$$

Let  $p \in \mathcal{F}\{y\}$  be the differential polynomial defined as follows, using  $f$  to form some differential operator and applying it to the differential indeterminate  $y$

$$p = f\left(x \frac{d}{dx}\right) y. \tag{21}$$

Over our example, one obtains

$$p = \left(\left(x \frac{d}{dx}\right)^2 - 2\right) y, = x \frac{d}{dx} \left(x \frac{d}{dx} y\right) - 2y, = x^2 \ddot{y} + x \dot{y} - 2y.$$

**Fact 1.** Fix the expansion point at the origin. Then

$$p(\bar{y}) = \sum_{i \geq 0} y_i f(i) x^i. \tag{22}$$

**Fact 2.** The following identities hold:

$$\frac{1}{1-x} = \sum_{i \geq 0} x^i, \quad \text{and more generally,}$$

$$\frac{1}{1-x_1} \cdots \frac{1}{1-x_m} = \sum_{(i_1, \dots, i_m) \in \mathbb{N}^m} x_1^{i_1} \cdots x_m^{i_m}.$$

Combining the two above facts, we see that the differential polynomial equation

$$p = \frac{1}{1-x}, \quad \text{which is equivalent to}$$

$$(1-x)p - 1 = 0$$

has a formal power series solution (which is convergent if it exists), centered at the origin, if and only if  $y_i = 1/f(i)$  for each  $i \in \mathbb{N}$ . In particular, the formal power series solution exists

if and only if the polynomial  $f$  has no positive integer root. This construct generalizes to the partial case. Take any  $f \in \mathcal{F}[z_1, \dots, z_m]$  and form the differential polynomials

$$\begin{aligned} p &= f\left(x_1 \frac{\partial}{\partial x_1}, \dots, x_m \frac{\partial}{\partial x_m}\right) y, \\ q &= (1 - x_1) \cdots (1 - x_m) p - 1. \end{aligned}$$

Then  $q$  has a formal power series (which is convergent if it exists), centered at the origin, if and only if the polynomial equation  $f = 0$  has no positive integer solution. By [20], there does not exist any algorithm for determining whether this is the case or not, provided that  $m$  is large enough.

## 2 Differential Ideals — A Theorem of Zeros

### 2.1 Rankings are Well Orderings

A sequence of derivative operators

$$\theta_1, \theta_2, \theta_3, \dots \tag{23}$$

is called a *Dickson sequence* if none of the  $\theta_i$  divides any of its successors i.e. if, for all  $k > i \geq 1$ , there does not exist any derivative operator  $\varphi$  such that  $\theta_k = \varphi\theta_i$ . See Figure 1.

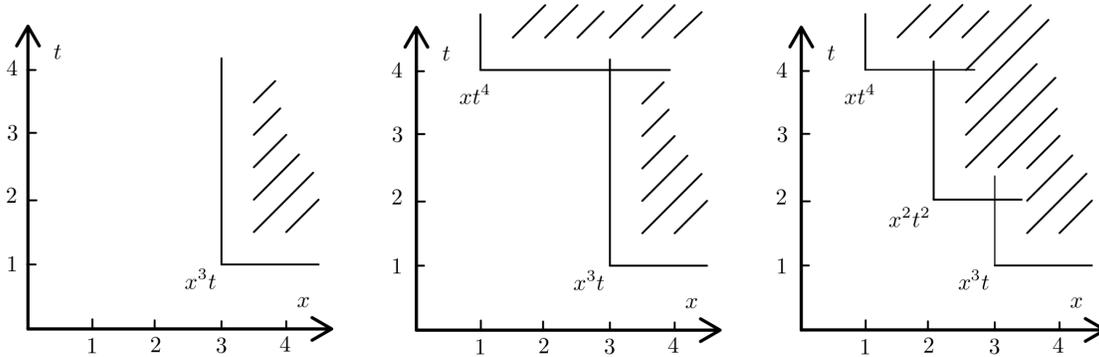


Figure 1: Graphical illustration of the beginning of a Dickson sequence in two derivations  $\theta_1, \theta_2, \theta_3 = \delta_x^3 \delta_t, \delta_x \delta_t^4, \delta_x^2 \delta_t^2$ . Each time a derivative operator is introduced, the set of possible following operators, corresponding to the non shaded area, shrinks. It is clear that all possible prolongations are finite, though it is possible to build sequences of arbitrary length.

**Proposition 6** (*Dickson's Lemma*) *Every Dickson sequence is finite.*

**Proof** By induction on the number  $m$  of derivation operators. The Proposition is clear if  $m = 1$  since every strictly decreasing sequence of nonnegative integers is finite. Assume  $m > 1$  and that the Lemma holds for every Dickson sequence built with less than  $m$  derivation operators. Denote  $\theta_i = \delta_1^{e_i} \varphi_i$  for all  $i \geq 1$  where the derivative operators  $\varphi_i$  are free of the derivation operator  $\delta_1$ . Every infinite sequence of nonnegative integers contains an infinite increasing subsequence. Thus if some Dickson sequence (23) were infinite, it would contain an infinite subsequence  $(\theta_i)$  whose orders  $e_i$  would be increasing. The corresponding subsequence  $(\varphi_i)$  would then be an infinite Dickson sequence. This contradiction with the induction hypothesis concludes the proof of the Lemma.  $\square$

Let us recall the definition of rankings. Let  $Y = \{y_1, \dots, y_n\}$  be a set of differential indeterminates. A *ranking* [17, chap. I, sect. 8] is a total order on the infinite set  $\Theta Y$  which satisfies the two following axioms, for all derivatives  $v, w \in \Theta Y$  and every derivative operator  $\theta \in \Theta$ :

1.  $v \leq \theta v$  and
2.  $v < w \Rightarrow \theta v < \theta w$ .

**Proposition 7** *Every ranking is a well-ordering (i.e. every strictly decreasing sequence of derivatives is finite).*

**Proof** If a strictly decreasing sequence of derivatives were infinite, it would contain an infinite subsequence  $(\theta_i y)$  of derivatives of the same differential indeterminate  $y$ . The first axiom of rankings implies that the corresponding subsequence of derivative operators  $(\theta_i)$  is a Dickson sequence. By Dickson's Lemma, such a sequence cannot be infinite.  $\square$

## 2.2 Autoreduced sets are Finite

A set of differential polynomials  $A \subset \mathcal{R} \setminus \mathcal{F}$  is said to be *autoreduced* if its elements are pairwise reduced with respect to each other i.e. if, for every pair  $(p, q)$  of distinct elements of  $A$ , we have  $q$  reduced with respect to  $p$ .

**Proposition 8** *Every autoreduced set is finite.*

**Proof** Let  $A$  be an autoreduced set. If  $A$  were infinite, it would contain an infinite subset of differential polynomials whose leading derivatives  $\theta_i y$  would be derivatives of the same differential indeterminate  $y$ . Enumerating the corresponding derivative operators  $\theta_i$  according to any order, one gets a Dickson sequence. By Dickson's Lemma, such a sequence cannot be infinite. Thus  $A$  is finite.  $\square$

## 2.3 Characteristic Sets as Minimal Autoreduced Sets

Let  $A$  be an autoreduced set and  $p \in \mathcal{R} \setminus \mathcal{F}$  be a differential polynomial reduced with respect to  $A$  (i.e. with respect to all elements of  $A$ ). Then  $B = A \cup \{p\}$  is not autoreduced but, if one removes from  $B$  any differential polynomial which is not reduced with respect to  $p$ , one gets another autoreduced set  $A'$ . This process can actually be viewed as an extremely simplified version of some “completion process”. It plays an important role in the theory. The following definition actually permits us to say that  $A'$  is lower than  $A$ .

Let  $A = \{p_1, \dots, p_r\}$  and  $A' = \{p'_1, \dots, p'_{r'}\}$  be two autoreduced sets such that  $p_1 < \dots < p_r$  and  $p'_1 < \dots < p'_{r'}$  (differential polynomials are ordered by increasing rank). The set  $A'$  is said to be *lower than* the set  $A$  if

1. there exists some index  $j \in [1, \min(r, r')]$  such that  $p'_j < p_j$  and the two subsets  $\{p_1, \dots, p_{j-1}\}$  and  $\{p'_1, \dots, p'_{j-1}\}$  have the same set of ranks ; or
2. no such  $j$  exists and  $r < r'$  (longer sets are lower).

Observe that the above relation is transitive [24, chap. I, 4] and defines a total ordering on autoreduced sets of ranks. The proof of the following proposition comes from [17, chap. I, sect. 10, Prop. 3].

**Proposition 9** *Every nonempty set of autoreduced sets contains a minimal element.*

**Proof** Let  $\mathcal{A}$  be a nonempty set of autoreduced sets. Define an infinite sequence

$$\mathcal{A} = \mathcal{A}_0 \supset \mathcal{A}_1 \supset \mathcal{A}_2 \supset \dots$$

by defining  $\mathcal{A}_i$  ( $i > 0$ ) as the set of all the autoreduced sets belonging to  $\mathcal{A}_{i-1}$ , which involve at least  $i$  elements, and whose  $i$ th element has lowest possible rank,  $v_i^{d_i}$ . If all the subsets  $\mathcal{A}_i$  were nonempty then the set of all  $(v_i)$  would form an infinite autoreduced set: a contradiction to Proposition 8. Thus there exists some  $i \geq 0$  such that  $\mathcal{A}_i$  is nonempty and  $\mathcal{A}_j = \emptyset$  for  $j > i$ . Any element of  $\mathcal{A}_i$  is a minimal element of  $\mathcal{A}$ .  $\square$

The next Proposition actually is nothing but a restatement of Proposition 9.

**Proposition 10** *Every strictly decreasing sequence of autoreduced sets is finite.*

**Proof** By Proposition 8.  $\square$

If  $\Sigma$  is any subset of  $\mathcal{R}$  then  $\Sigma$  contains autoreduced subsets, since the empty set is an autoreduced set.

**Definition 3** *Let  $\Sigma$  be any subset of  $\mathcal{R}$ . A characteristic set of  $\Sigma$  is any minimal autoreduced subset of  $\Sigma$ .*

The next proposition is emphasized in [24, chap. I, 5].

**Proposition 11** *Let  $\Sigma$  be any subset of  $\mathcal{R}$ ,  $A$  be a characteristic set of  $\Sigma$  and  $p \in \mathcal{R} \setminus \mathcal{F}$  be a differential polynomial reduced with respect to  $A$ .*

*Denote  $\Sigma + p$  the set obtained by adjoining  $p$  to  $\Sigma$ .*

*The characteristic sets of  $\Sigma + p$  are lower than  $A$ .*

**Corollary 1** *Let  $\Sigma$  be any subset of  $\mathcal{R}$  and  $A$  be a characteristic set of  $\Sigma$ . Then  $\Sigma$  does not contain any differential polynomial of  $\mathcal{R} \setminus \mathcal{F}$ , reduced with respect to  $A$ .*

## 2.4 Characteristic Sets of Prime Differential Ideals

Consider a prime differential ideal  $\mathfrak{P}$  different from  $\mathcal{R}$ . Assume a ranking is fixed and a characteristic set  $A$  of  $\mathfrak{P}$  is known.

**Proposition 12** *Let  $f$  be any differential polynomial of  $\mathcal{R}$ . Then  $\text{fullrem}(f, A) = 0$  if and only if  $f \in \mathfrak{P}$ .*

**Proof** Denote  $g = \text{fullrem}(f, A)$ . The implication  $\Leftarrow$  from right to left. Assume  $f \in \mathfrak{P}$ . Since  $A \subset \mathfrak{P}$  we have  $g \in \mathfrak{P}$  by the relation (7) of Proposition 3. The differential polynomial  $g$  cannot belong to  $\mathcal{R} \setminus \mathcal{F}$  by Corollary 1, since it is reduced with respect to all elements of  $A$ . It cannot be a nonzero element of  $\mathcal{F}$  because  $\mathfrak{P} \neq \mathcal{R}$ . Thus  $g = 0$ .

The implication  $\Rightarrow$  from left to right. Assume  $g = 0$ . Then the product  $hf \in \mathfrak{P}$ . By Corollary 1, the initials and separants of  $A$  do not belong to  $\mathfrak{P}$  since they are reduced with respect to all elements of  $A$ . Since  $h$  is a power product of these initials and separants and  $\mathfrak{P}$  is prime, we have  $f \in \mathfrak{P}$ .  $\square$

## 2.5 Differential Ideals Defined by Characteristic Sets

The following notations are defined in [17, chap. sect. 0, 1; and chap. I, sect. 9]. In Kolchin's book, the notation  $[A] : H_A^\infty$  seems to occur for the first time in [17, chap. IV, sect. , Lemma 2].

If  $S$  is a subset and  $\mathfrak{A}$  is an ideal of  $\mathcal{R}$  then  $\mathfrak{A} : S^\infty$  is the ideal of the elements  $p \in \mathcal{R}$  such that, for some power product  $h$  of elements of  $S$ , we have  $hp \in \mathfrak{A}$  (if  $\mathfrak{A}$  is a differential ideal, so is  $\mathfrak{A} : S^\infty$ ). An alternative definition is provided by means of a localization [18, chap. II, 3]: if  $M$  denotes the multiplicative family generated by  $S$  and  $M^{-1}\mathfrak{A}$  denotes the ideal generated by  $\mathfrak{A}$  in the localized ring  $M^{-1}\mathcal{R}$ , then  $\mathfrak{A} : S^\infty = M^{-1}\mathfrak{A} \cap \mathcal{R}$ .

Denote now  $H_A$  the set of the initials and separants of  $A$ . Proposition 12 implies that, if  $A$  is a characteristic set of a prime differential ideal  $\mathfrak{P}$  then

$$\mathfrak{P} = [A] : H_A^\infty.$$

## 2.6 The Ritt-Raudenbush Basis Theorem

It is the key to Theorem 4. The differential polynomial ring is  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$ . The two next propositions are slight adaptations of [24, chap. I, 10].

**Proposition 13** *Let  $f, g$  be two differential polynomials and  $\mathfrak{A}$  be a perfect differential ideal of  $\mathcal{R}$  such that  $f g \in \mathfrak{A}$ . Then, for all derivative operators  $\theta, \varphi$ , the product  $(\theta f)(\varphi g) \in \mathfrak{A}$ .*

**Proof** The proof is by induction on the sum of the orders of the derivative operators  $\theta$  and  $\varphi$ . The basis of the induction (case of two operators of order zero) holds by assumption. Assume that the Proposition holds for all derivative operators  $\theta, \varphi$  such that the sum of their orders is equal to some positive integer and consider any derivation operator  $\delta$ . Then, differentiating  $(\theta f)(\varphi g)$ , we have  $(\delta\theta f)(\varphi g) + (\theta f)(\delta\varphi g) \in \mathfrak{A}$ . Multiply by  $\theta f$  and use the fact that  $(\theta f)(\varphi g) \in \mathfrak{A}$  (induction hypothesis). Then  $(\theta f)^2(\delta\varphi g) \in \mathfrak{A}$  and, since  $\mathfrak{A}$  is perfect,  $(\theta f)(\delta\varphi g) \in \mathfrak{A}$ . The fact that  $(\delta\theta f)(\varphi g) \in \mathfrak{A}$  is proved similarly.  $\square$

**Proposition 14** *Let  $f, g$  be two differential polynomials and  $\Sigma$  be a set of differential polynomials of  $\mathcal{R}$ . Then  $\{\Sigma + f g\} = \{\Sigma + f\} \cap \{\Sigma + g\}$ .*

**Proof** The inclusion  $\subset$  is clear. Let us prove the converse one. Let  $h \in \{\Sigma + f\} \cap \{\Sigma + g\}$ . Then there exist differential polynomials  $p, q \in \Sigma$ ,  $\bar{f} \in [f]$ ,  $\bar{g} \in [g]$  and, by Proposition 1, a positive integer  $t$  such that  $h^t = p + \bar{f}$  and  $h^t = q + \bar{g}$ . Multiply these two equalities termwise. Then there exists a differential polynomial  $r \in \Sigma$  such that  $h^{2t} = r + \bar{f}\bar{g}$ . Since  $\bar{f} \in [f]$  and  $\bar{g} \in [g]$ , there exist finitely many differential polynomials  $m_{\theta, \varphi}$  such that

$$\bar{f}\bar{g} = \sum_{\theta, \varphi \in \Theta} m_{\theta, \varphi} (\theta f)(\varphi g).$$

The product  $f g \in \{\Sigma + f g\}$ . Thus, by Proposition 13, every product  $(\theta f)(\varphi g) \in \{\Sigma + f g\}$ . Thus we have  $h \in \{\Sigma + f g\}$ .  $\square$

The remaining part of this section comes from [24, chap. I, 12-16]. Let  $\Sigma$  be an infinite subset of  $\mathcal{R}$ . A subset  $\Phi$  of  $\Sigma$  is said to be a *basis* of  $\Sigma$  if  $\Phi$  is finite and  $\Sigma \subset \{\Phi\}$ .

**Lemma 3** *Let  $\Sigma$  be an infinite subset of  $\mathcal{R}$ . If  $\Sigma$  contains a nonzero element of  $\mathcal{F}$  then  $\Sigma$  has a basis.*

**Proof** Let  $a$  be any nonzero element of  $\Sigma \cap \mathcal{F}$ . Then the set  $\{a\}$  is a basis of  $\Sigma$ .  $\square$

It is sometimes useful to have at our disposal a version of the Ritt-Raudenbush Basis Theorem for  $\mathcal{F}[[x_1, \dots, x_m]]\{y_1, \dots, y_n\}$  i.e. differential polynomial rings over rings of formal power series or, more simply, for  $\mathcal{F}[x_1, \dots, x_m]\{y_1, \dots, y_n\}$ . Such generalized versions of the Theorem actually hold. They can be proved using the same proof as below by slightly generalizing Lemma 3 to cover the case of a base ring element  $a$ , a derivative of which is invertible. See [5] for more details.

**Theorem 1** (*Ritt-Raudenbush Basis Theorem*) *Every infinite subset of  $\mathcal{R}$  has a basis.*

**Proof** We assume that there exist infinite subsets of  $\mathcal{R}$  with no basis and seek a contradiction. Let  $\Sigma$  be such a subset and assume moreover that, among all infinite sets with no basis,  $\Sigma$  is such that its characteristic sets are minimal.

Let  $A$  be a characteristic set of  $\Sigma$ .

“Perform” Ritt’s full reduction algorithm, with respect to  $A$ , over all  $q \in \Sigma \setminus A$ . For each  $q \in \Sigma \setminus A$ , there exists a power product  $h_q$  of initials and separants of  $A$  and a differential polynomial  $g_q$ , reduced with respect to  $A$  such that

$$h_q q = g_q \pmod{[A]}. \quad (24)$$

Introduce the two following sets (the plus sign standing for “union”):

$$\begin{aligned} \Lambda &= \{h_q q \mid q \in \Sigma \setminus A\} + A, \\ \Omega &= \{g_q \mid q \in \Sigma \setminus A\} + A. \end{aligned}$$

The set  $\Omega$  must have a basis. Indeed, if it contains any nonzero element of  $\mathcal{F}$  it has a basis by Lemma 3. Otherwise, since the differential polynomials  $g_q$  are reduced with respect to  $A$ , its characteristic sets are lower than  $A$  by Proposition 11 thus it cannot lack a basis by the minimality assumption on  $\Sigma$ .

Thus there exist finitely many differential polynomials  $q_1, \dots, q_t \in \Sigma \setminus A$  such that the set  $\Phi = \{g_{q_1}, \dots, g_{q_t}\} + A$  is a basis of  $\Omega$  (observe that it is always possible to enlarge a basis with finitely many further differential polynomials).

Claim: the set  $\Psi = \{h_{q_1} q_1, \dots, h_{q_t} q_t\} + A$  is a basis of  $\Lambda$ .

Each  $h_{q_i} q_i - g_{q_i}$  ( $1 \leq i \leq t$ ), belongs to the perfect differential ideals  $\{\Phi\}$  and  $\{\Psi\}$  by Proposition 3 and the fact that  $A$  is a subset of both  $\Phi$  and  $\Psi$ .

Thus, since each  $g_{q_i} \in \Phi$  ( $1 \leq i \leq t$ ), we see that each  $h_{q_i} q_i \in \{\Phi\}$  ( $1 \leq i \leq t$ ) and  $\Psi \subset \{\Phi\}$ . Conversely, since each  $h_{q_i} q_i \in \Psi$ , we see that each  $g_{q_i} \in \{\Psi\}$  and  $\Phi \subset \{\Psi\}$ . Thus both perfect differential ideals  $\{\Phi\}$  and  $\{\Psi\}$  are equal.

Since  $\Phi$  is a basis of  $\Omega$  we have  $\Omega \subset \{\Phi\}$ . Since the full remainder  $g_q$  of each  $q \in \Sigma$  belongs to  $\Omega$ , we see that the corresponding product  $h_q q$  of each  $q \in \Sigma$  belongs to  $\{\Omega\}$ , which is included in  $\{\Phi\} = \{\Psi\}$ . Thus  $\Lambda \subset \{\Psi\}$  and the claim is proved.

Let  $f_1, \dots, f_s$  denote the initials and separants of  $A$ . By Lemma 4, there exists an index  $1 \leq i \leq s$  such that the set  $\Sigma + f_i$  has no basis. The differential polynomial  $f_i \notin \mathcal{F}$  by Lemma 3. Thus the set  $\Sigma + f_i$  has a characteristic set lower than  $A$  by Proposition 11. This contradiction with the minimality assumption on  $\Sigma$  completes the proof of the Theorem.  $\square$

The next Lemma is involved in the proof of the Ritt-Raudenbush Basis Theorem. The differential polynomials  $f_i$  actually are the initials and separants of some characteristic set of  $\Sigma$ .

**Lemma 4** *Let  $\Sigma$  be an infinite subset of  $\mathcal{R}$  and  $f_1, \dots, f_s$  be differential polynomials of  $\mathcal{R}$ . Let*

$$\Lambda = \{h_q q \mid q \in \Sigma \text{ and } h_q \text{ is some power product of } f_1, \dots, f_s\}.$$

If  $\Sigma$  has no basis and  $\Lambda$  has a basis then at least one of the sets  $\Sigma + f_i$ , for  $1 \leq i \leq s$ , has no basis.

**Proof** We assume that all sets  $\Sigma + f_i$  ( $1 \leq i \leq s$ ) have a basis and seek a contradiction.

Let  $\Psi = \{h_{q_1} q_1, \dots, h_{q_t} q_t\}$  be a basis of  $\Lambda$ . Since a basis can always be enlarged as long as it remains finite, there exists some finite set  $\Phi \subset \Sigma$  such that: 1)  $\Phi + f_i$  is a basis of  $\Sigma + f_i$  ( $1 \leq i \leq s$ ) and; 2)  $q_1, \dots, q_t \in \Phi$ . Let  $g$  denote the product  $f_1 \cdots f_s$ .

By Proposition 14, the perfect differential ideal  $\{\Sigma + g\}$  is the intersection of the perfect differential ideals  $\{\Sigma + f_i\}$  ( $1 \leq i \leq s$ ); similarly, the perfect differential ideal  $\{\Phi + g\}$  is the intersection of the perfect differential ideals  $\{\Phi + f_i\}$ . Since each  $\Phi + f_i$  is a basis of  $\Sigma + f_i$  we have

$$\{\Sigma + g\} = \bigcap_{i=1}^s \{\Sigma + f_i\} \subset \bigcap_{i=1}^s \{\Phi + f_i\} = \{\Phi + g\}.$$

Thus  $\Phi + g$  is a basis of  $\Sigma + g$ .

Thus, for each differential polynomial  $p \in \Sigma$ , there exists a relation

$$p^d = r + m_1 \theta_1 g + \cdots + m_e \theta_e g$$

where  $d \geq 1$ ,  $e \geq 0$ , the  $m_i$  are differential polynomials of  $\mathcal{R}$  and  $r \in [\Phi]$ . Multiplying by  $p$  we get

$$p^{d+1} = r p + m_1 p \theta_1 g + \cdots + m_e p \theta_e g \quad (25)$$

Since  $q_1, \dots, q_t \in \Phi$  we have  $\Psi \subset \{\Phi\}$ . Since, moreover,  $p \in \Sigma$  and  $g$  is the product of the  $f_i$ , we have  $p g \in \{\Lambda\} \subset \{\Psi\} \subset \{\Phi\}$ . Thus, by Proposition 14, we have  $p \theta_i g \in \{\Phi\}$  for  $1 \leq i \leq e$ . Since  $r \in [\Phi]$  we have  $r p \in \{\Phi\}$ . Thus, using (25), we have  $p \in \{\Phi\}$ , which means that  $\Phi$  is a basis of  $\Sigma$ : the sought contradiction.  $\square$

**Corollary 2** Let  $\mathfrak{A}$  be a perfect differential ideal of  $\mathcal{R}$ . Then there exists a finite  $\Phi \subset \mathfrak{A}$  such that  $\mathfrak{A} = \{\Phi\}$ .

**Theorem 2** Every perfect differential ideal  $\mathfrak{A}$  is a finite intersection of prime differential ideals.

**Proof** We assume that there exists some perfect differential ideal  $\mathfrak{A}$  with no such presentation and seek a contradiction. The perfect differential ideal  $\mathfrak{A}$  thus cannot be prime. Let  $f, g$  be two differential polynomials such that the product  $f g \in \mathfrak{A}$  but  $f, g \notin \mathfrak{A}$ . By Proposition 13 we have  $\mathfrak{A} = \{\mathfrak{A} + f\} \cap \{\mathfrak{A} + g\}$ . At least one of these two perfect differential ideals — say  $\mathfrak{A}_1 = \{\mathfrak{A} + f\}$  — is not a finite intersection of prime differential ideals; and we have  $\mathfrak{A} \subsetneq \mathfrak{A}_1$ . Repeating this argument, we see that there exists an infinite sequence of perfect differential ideals

$$\mathfrak{A} \subsetneq \mathfrak{A}_1 \subsetneq \mathfrak{A}_2 \subsetneq \cdots \quad (26)$$

Let  $\Omega$  be the union of all these ideals. By the Ritt-Raudenbush Basis Theorem, there exists a finite set  $\Phi \subset \Omega$  such that  $\Omega \subset \{\Phi\}$ . The set  $\Phi$  must be a subset of some  $\mathfrak{A}_t$  in (26). Thus  $\mathfrak{A}_{t+1} \subset \{\Phi\} \subset \mathfrak{A}_t$ . This contradiction with the fact that the inclusions of (26) are strict completes the proof of the Theorem.  $\square$

Let  $\mathfrak{A}$  be a perfect differential ideal of  $\mathcal{R}$ . A representation

$$\mathfrak{A} = \mathfrak{P}_1 \cap \cdots \cap \mathfrak{P}_\varrho \quad (27)$$

of  $\mathfrak{A}$  as an intersection of prime differential ideals  $\mathfrak{P}_i$  is said to be *minimal* if, for all indices  $1 \leq i, j \leq \varrho$  such that  $i \neq j$  we have  $\mathfrak{P}_i \not\subset \mathfrak{P}_j$ . Anticipating on Theorem 3, these prime differential ideals are uniquely defined. Ritt calls them the *essential prime divisors* of  $\mathfrak{A}$  [24, chap. I, 17]. We prefer to call them the *essential components* of  $\mathfrak{A}$ .

**Theorem 3** *There exists a unique minimal representation of a perfect differential ideal  $\mathfrak{A}$  as a finite intersection of prime differential ideals.*

**Proof** The existence comes from Theorem 2.

For the uniqueness, fix some representation (27). It suffices to prove that if  $\mathfrak{P}$  is a prime differential ideal such that  $\mathfrak{A} \subset \mathfrak{P}$  then there exists some index  $1 \leq i \leq \varrho$  such that  $\mathfrak{P}_i \subset \mathfrak{P}$ . If this were not the case then each  $\mathfrak{P}_i$  would contain some differential polynomial  $f_i$  such that  $f_i \notin \mathfrak{P}$  ( $1 \leq i \leq \varrho$ ). Since  $\mathfrak{P}$  is prime, the product  $f = f_1 \cdots f_\varrho$  would not belong to  $\mathfrak{P}$  either. However, it would belong to  $\mathfrak{A}$ . This contradiction with the hypothesis  $\mathfrak{A} \subset \mathfrak{P}$  completes the proof of the Theorem.  $\square$

The following example comes from [24, chap. II, 8].

$$\{\dot{y}^2 - 4y\} = [\dot{y}^2 - 4y, \ddot{y} - 2] \cap [y].$$

The differential polynomial  $\dot{y}^2 - 4y$  is irreducible but its first derivative actually factors as  $2\dot{y}(\ddot{y} - 2)$ . The perfect differential ideal on the left hand side of (28) is not prime. It has two essential components, given on the right hand side of (28). The solution of the first component is the family of parabolas  $(x + c)^2$  where  $c$  is an arbitrary constant. The solution of the second component is the zero function. The singleton  $\dot{y}^2 - 4y$  is a characteristic set of the prime differential ideal  $[\dot{y}^2 - 4y, \ddot{y} - 2]$ .

A variant comes from [24, chap II, 19]. The perfect differential ideal generated by  $\dot{y}^2 - 4y^3$  is actually prime. Its solution is the family of functions  $(x + c)^{-2}$  where  $c$  is an arbitrary constant. The zero function also is a solution but (quoting Ritt) “we see, letting  $|c|$  increase, that a differential polynomial which vanishes for every  $(x + c)^{-2}$  vanishes for  $y = 0$ . Thus  $y = 0$  is in the general solution”. The prime differential ideal  $[y]$  is not an essential component of  $\{\dot{y}^2 - 4y^3\}$ . See also [17, chap. IV, sect. 15, Remark 1].

## 2.7 Zeros of a Prime Differential Ideal

This section is much inspired by papers of Seidenberg. See the proof of [26, Theorem 6].

The differential polynomial ring is  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$  endowed with  $m$  derivations. We may with no loss of generality assume that all differential polynomials are autonomous (see section 1.8). Since we are going to solve polynomial systems and look for solutions in  $\mathcal{F}$ , there are constraints on  $\mathcal{F}$ . The content of this section is valid if  $\mathcal{F}$  is a universal field extension of the field  $\mathbb{Q}$  of the rational numbers (i.e. if  $\mathcal{F}$  is algebraically closed and has an infinite transcendence degree over  $\mathbb{Q}$ ) [31, chap. VI, 5bis]. To fix ideas, we may consider that  $\mathcal{F}$  is the field  $\mathbb{C}$  of the complex numbers.

Consider a prime differential ideal  $\mathfrak{P}$  different from  $\mathcal{R}$ . Assume a ranking is fixed and a characteristic set  $A$  of  $\mathfrak{P}$  is known. Denote  $p_1, \dots, p_r$  the elements of  $A$  and assume that  $p_1 < \dots < p_r$ .

Denote  $X$  the finite set of the derivatives  $A$  depends on and  $V \subset X$  the set of leading derivatives of  $A$ . Then  $\Theta Y \setminus \Theta V$  denotes the possibly infinite set of the elements of  $\Theta Y$  which are not the derivative of any element of  $V$ . Let  $\Theta^*$  denote the set of all proper derivative operators. Then  $\Theta^*V$  denotes the set of all derivatives which are proper derivatives of some element of  $V$ . The three sets  $V$ ,  $\Theta Y \setminus \Theta V$  and  $\Theta^*V$  are pairwise disjoint. Their union is  $\Theta Y$ .

As an example, consider the non autonomous differential polynomial  $x\dot{y}^2 + y - 1$  of  $\mathcal{F}[x]\{y\}$ . By reduction to the autonomous case (section 1.8), transform it into an equivalent autonomous characteristic set  $A = \{\dot{y}_1 - 1, y_1\dot{y}_2^2 + y_2 - 1\}$  of the prime differential ideal  $\mathfrak{P} = [A] : H_A^\infty$  of  $\mathcal{F}\{y_1, y_2\}$ . Then  $X = \{\dot{y}_1, y_1, \dot{y}_2, y_2\}$  and  $V = \{\dot{y}_1, \dot{y}_2\}$  and  $\Theta Y \setminus \Theta V$  is the set of all the derivatives of  $y_1$  and  $y_2$  of order at least two,

**Process.** The following process builds a tuple of  $n$  formal power series  $s_i(x_1, \dots, x_m)$  defined by

$$s_i(x_1, \dots, x_m) = \sum_{\theta = \delta_1^{e_1} \dots \delta_m^{e_m} \in \Theta} y_{i,\theta} x_1^{e_1} \dots x_m^{e_m} \quad (28)$$

by assigning values  $y_{i,\theta} \in \mathcal{F}$  to all derivatives  $\theta y_i \in \Theta Y$ . This process is nothing but a generalization of the approach sketched in section 1.6.

1. Solve the following system as a nondifferential polynomial system of  $\mathcal{F}[X]$ , where  $h$  denotes the product of the initials and separants of  $A$

$$p_1 = \dots = p_r = 0, \quad h \neq 0.$$

2. Assign any value from  $\mathcal{F}$  to the derivatives of  $\Theta Y \setminus \Theta V$  which were not already assigned values at Step 1.
3. Let  $v$  be any element of  $\Theta^*V$ . By Ritt's partial reduction process, compute a power product  $h$  of separants of  $A$  and a differential polynomial  $g$  such that

$$h v = g \pmod{[A]}. \quad (29)$$

Then assign to  $v$  the value of  $g/h$ .

**Remarks.**

- the polynomial system to be solved at Step 1 is triangular in the sense that each equation  $p_i = 0$  introduces at least one indeterminate;
- if the field  $\mathcal{F}$  is the field of the complex numbers, which is algebraically closed, the polynomial system to be solved has solutions;
- over our example, the inequation is  $y_1 \neq 0$ , which forbids the initial value  $y_{1,1} = 0$  hence forbids the origin as expansion point when considering the non autonomous differential polynomial we started with;
- at Step 3, the differential polynomials  $h$  and  $g$  depend on derivatives which were assigned values at Steps 1 and 2.

**Proposition 15** *The tuple of formal power series (28) provides a zero of the prime differential ideal  $\mathfrak{P}$ .*

**Proof** We prove that the coefficients  $y_{\ell,\theta}$  computed by the process annihilate every  $f \in \mathfrak{P}$ .

The proof is by induction on the leading derivative  $v = \theta y_\ell$  of the differential polynomials  $f \in \mathfrak{P}$ , ordered by the ranking. This transfinite induction [30, chap. 9, 4] is allowed by Proposition 7.

Basis. Thanks to Proposition 12, the elements  $f \in \mathfrak{P}$  with lowest leading derivative satisfy  $hf = qp_1$  where  $h$  is a power of the initial of  $p_1$  (the lowest element of  $A$ ) and  $q$  is some differential polynomial. Since  $p_1$  is annihilated by the coefficients  $y_{\ell,\theta}$  and  $h$  is not, the differential polynomial  $f$  must vanish.

General case. Let  $v$  be the leading derivative of some  $f \in \mathfrak{P}$ . Assume (induction hypothesis) that every element of  $\mathfrak{P}$  with leading derivative less than  $v$  is annihilated by the coefficients  $y_{\ell,\theta}$ . We may assume, without loss of generality, that the initial of  $f$  does not belong to  $\mathfrak{P}$ . Thus, thanks to Proposition 12, we must have  $v \in \Theta V$ .

Subcase 1. Assume  $v \in V$ . Perform Ritt's full reduction algorithm over  $f$ . Then there exists a power product  $h$  of initials and separants of  $A$  such that  $hf \in [A]$  by Propositions 3 and 12. Observe now that, in this reduction process, the first pseudodivision is performed with respect to the differential polynomial  $p_i \in A$  with leading derivative  $v$ . The following pseudodivisions are performed with respect to differential polynomials of  $\Theta A$  with leading derivatives strictly less than  $v$ ; and the differential polynomial  $h$  does not depend either on any derivative greater than or equal to  $v$ . Removing all the elements of  $\Theta A$  which are annihilated according to the induction hypothesis, we see that there exists a differential polynomial  $q$  such that  $hf = qp_i$ . Since  $p_i$  is annihilated by the coefficients  $y_{\ell,\theta}$  and  $h$  is not, the differential polynomial  $f$  must vanish.

Subcase 2. Assume  $v \in \Theta^*V$  and that there is a single differential polynomial  $p_i \in A$ , with leading derivative  $v_i$  such that, for some  $\theta \in \Theta^*$ , we have  $v = \theta v_i$ .

Consider Ritt's partial reduction (29) which yielded the value of  $v$ . In this reduction process, the first pseudodivision is performed with respect to  $\theta p_i$  and since the differential polynomial to be reduced is a mere derivative, the first pseudoquotient is 1. Then, arguing as in Subcase 1 and removing all the elements of  $\Theta A$  which are annihilated according to the induction hypothesis, we see that  $h v = g + \theta p_i$ . Since the value assigned to  $v$  is  $g/h$ , we see that the coefficients  $y_{\ell, \theta}$  annihilate  $\theta p_i$ .

Perform now Ritt's full reduction algorithm over  $f$ . Then there exists a power product  $h$  of initials and separants of  $A$  such that  $h f \in [A]$  by Proposition 3. Arguing as in Subcase 1 and removing all the elements of  $\Theta A$  which are annihilated according to the induction hypothesis, we see that there exists a differential polynomial  $q$  such that  $h f = q \theta p_i$ . Since  $\theta p_i$  is annihilated by the coefficients  $y_{\ell, \theta}$  and  $h$  is not, the differential polynomial  $f$  must vanish.

Subcase 3. Assume  $v \in \Theta^*V$  and that there exist many different (say two) differential polynomials  $p_i, p_j \in A$ , with leading derivatives  $v_i, v_j$  such that, for some  $\theta_i, \theta_j \in \Theta^*$ , we have  $v = \theta_i v_i = \theta_j v_j$ .

One of these two differential polynomials (say  $p_i$ ) was used to assign a value to  $v$ . As proved in Subcase 2, the differential polynomial  $\theta_i p_i$  is annihilated by the coefficients  $y_{\ell, \theta}$ .

Denote  $s_i$  and  $s_j$  the separants of  $p_i$  and  $p_j$ . The cross derivative  $s_j \theta_i p_i - s_i \theta_j p_j$  belongs to  $\mathfrak{P}$  and either is zero or has a leading derivative strictly less than  $v$ . Thus it is annihilated by the coefficients  $y_{\ell, \theta}$ , according to the induction hypothesis. Since  $\theta_i p_i$  is annihilated and the separants are not, the differential polynomial  $\theta_j p_j$  must vanish also.

Perform now Ritt's full reduction algorithm over  $f$ . Arguing as in Subcase 2, we see that  $f$  must vanish at the coefficients  $y_{\ell, \theta}$  also.  $\square$

In the proof of the next Proposition, some field  $\mathcal{D}$  is introduced. This field seems to be a *field of definition*, which is a notion introduced in [17, chap. III, sect. 3].

**Proposition 16** *Let  $f$  be a differential polynomial and  $\mathfrak{P}$  be a prime differential ideal of  $\mathcal{R}$ . If  $f \notin \mathfrak{P}$  then  $\mathfrak{P}$  has a zero which does not annihilate  $f$ .*

**Proof** The idea of the proof consists in proving that  $\mathfrak{P}$  has a *generic* (or *general*) zero  $(y_{\ell, \theta})$  i.e. a zero which only annihilates the elements of  $\mathfrak{P}$ . A zero  $(y_{\ell, \theta})$  is generic if  $\mathcal{F}(y_{\ell, \theta})$  is isomorphic to the field of fractions of  $\mathcal{R}/\mathfrak{P}$ . See [30, chap. 16].

In the field of fractions of  $\mathcal{R}/\mathfrak{P}$ , the derivatives in  $\Theta Y \setminus \Theta V$  are transcendental over  $\mathcal{F}$ . This is an easy corollary to Proposition 12. Moreover, the process described at the beginning of this section for building a zero of  $\mathfrak{P}$  shows that, for every derivative  $v \in \Theta V$ , the set  $(\Theta Y \setminus \Theta V) + v$  is algebraically dependent over  $\mathcal{F}$  in  $\mathcal{R}/\mathfrak{P}$ . Thus  $\Theta Y \setminus \Theta V$  provides a transcendence basis of the field of fractions of  $\mathcal{R}/\mathfrak{P}$  over  $\mathcal{F}$ .

In order to obtain a zero  $(y_{\ell, \theta})$  of  $\mathfrak{P}$  which does not annihilate  $f$ , it is thus sufficient to assign to the derivatives in  $\Theta Y \setminus \Theta V$ , values which are transcendental over  $\mathcal{F}$ .

The issue (solved below) is that the coordinates of  $(y_{\ell, \theta})$  belong to  $\mathcal{F}$  thus cannot be transcendental over  $\mathcal{F}$ .

Perform Ritt's full reduction algorithm over  $f$  using some characteristic set  $A$  of  $\mathfrak{P}$ . Then, by Proposition 3, there exists a power product  $h$  of initials and separants of  $A$  and differential polynomials  $g, m_{i,\theta}$  such that

$$hf = g + \sum_{\substack{1 \leq i \leq r, \\ \theta \in \Theta}} m_{i,\theta} \theta p_i.$$

Since Ritt's reduction algorithm is "rational", the above formula holds in any differential polynomial ring  $\mathcal{D}\{y_1, \dots, y_n\}$  such that  $\mathcal{D}$  contains the rational numbers plus the finitely many coefficients of  $f$  and the elements of the characteristic set  $A$ . We can thus choose for  $\mathcal{D}$  a finite extension of the field of the rational numbers, over which the field  $\mathcal{F}$  has an infinite degree of transcendency.

Thus, assigning values in  $\mathcal{F}$  which are transcendental over  $\mathcal{D}$  to the derivatives in  $\Theta Y \setminus \Theta V$ , we obtain a generic zero  $(y_{\ell,\theta})$  of the prime differential ideal  $\mathfrak{P} \cap \mathcal{D}\{y_1, \dots, y_n\}$ . Since  $f, g \notin \mathfrak{P}$ , they do not belong to  $\mathfrak{P} \cap \mathcal{D}\{y_1, \dots, y_n\}$  either so that they are not annihilated by  $(y_{\ell,\theta})$ . In the differential polynomial ring  $\mathcal{R}$ , the zero  $(y_{\ell,\theta})$  is no more generic but it still does not annihilate  $f$ , which is the result we are looking for.  $\square$

## 2.8 A Differential Theorem of Zeros

Let  $\mathcal{F}$  be a universal extension of the field of the rational numbers. To fix ideas, one may let  $\mathcal{F}$  be the field  $\mathbb{C}$  of the complex numbers. Let  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$  endowed with  $m$  derivations.

### Theorem 4 (*Differential Theorem of Zeros*)

Let  $p_1 = \dots = p_r = 0$  be a system of polynomial differential equations and  $f$  be a differential polynomial of  $\mathcal{R}$ . Let  $\mathfrak{A} = \{p_1, \dots, p_r\}$  be the perfect differential ideal of  $\mathcal{R}$  generated by the left hand sides of the equations.

If  $f \in \mathfrak{A}$  then  $f$  annihilates over every solution of the system of equations.

Conversely, if every solution of the system of equations annihilates  $f$  then  $f \in \mathfrak{A}$ .

**Proof** The first statement is clear and is valid for any field  $\mathcal{F}$ . For the second statement, we assume  $f \notin \mathfrak{A}$  and prove that the system of equations has a solution which does not annihilate  $f$ . By Theorem 3, there exists a prime differential ideal  $\mathfrak{P}$  such that  $\mathfrak{A} \subset \mathfrak{P}$  and  $f \notin \mathfrak{P}$ . By Proposition 16, the prime differential ideal  $\mathfrak{P}$  has a zero which does not annihilate  $f$ . This zero is a solution of the system of equations.  $\square$

The Theorem implies that a system has no solution if and only if  $1 \in \mathfrak{A}$  where  $\mathfrak{A}$  denotes the perfect differential ideal that generated by the system. As we shall see in Theorem 12, there exists an algorithm which decides if  $1 \in \mathfrak{A}$  and, more generally, membership to  $\mathfrak{A}$ .

The proof of the Theorem relies on the existence of a formal power series of some prime differential ideal  $\mathfrak{P}$  avoiding the differential polynomial  $f$  (Proposition 16). Observe that

there are constraints on the possible initial values of that formal power series — hence constraints on the possible expansion points of the formal power series, if  $p_1, \dots, p_r$  are obtained by reduction to the autonomous case of some non autonomous system. Thus, in the non autonomous case, the Theorem still holds provided that the formal power series under consideration belong to  $\mathcal{F}[[x_1 - \alpha_1, \dots, x_m - \alpha_m]]$  where  $(\alpha_1, \dots, \alpha_m)$  is an expansion point left unspecified.

Recall that, if the expansion point is fixed then the existence problem of formal power series solutions is undecidable (section 1.13).

## 3 Regular Differential Chains

This section aims at explaining the ideas of regular differential chains and the related decomposition algorithms. A key theorem — absent from Ritt and Kolchin books — is Theorem 6. The key issue to be solved is: given a triangular set  $A$  defining some ideal  $\mathfrak{a}$ , how to decide whether a polynomial is a zerodivisor modulo  $\mathfrak{a}$ ?

### 3.1 Afternotes on Regular Chains

Regular differential chains are particular cases of regular chains, which are particular cases of triangular sets. Let us thus start with triangular sets: how do they arise? what are their main properties? The following section follows the progression of the CIMPA school<sup>3</sup> on Algebraic and Tropical Methods for Solving Differential Equations.

#### 3.1.1 Triangular Sets

When solving a system of polynomial equations, involving an equation such as (say)

$$xy^2 - z^2t = 0 \tag{30}$$

one always need, at some point, to use it for simplifying the other equations. For this, two main strategies exist. The first one consists in using (30) as a substitution rule (or rewrite rule) of the form

$$xy^2 \rightarrow z^2t$$

and use it to rewrite any multiple of the left handside monomial  $xy^2$ . The choice of this monomial is left to the user and is classically achieved by fixing a so-called admissible ordering on the set of all possible monomials. The development of this idea leads to the theory of Gröbner bases. We will not develop it any further. The second strategy, which leads to regular chains, consists in using (30) as a substitution rule (or rewrite rule) of the form

$$y^2 \rightarrow \frac{z^2t}{x} \tag{31}$$

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<sup>3</sup><https://www.cimpa.info/en/node/7213>

and use it to rewrite any multiple of the left handside rank (a rank is a variable raised to some degree). Of course: 1) the application of this rule may introduce fractions and denominators will have to be cleared and; 2) the application of this rule only makes sense if we assume  $x \neq 0$ . The case  $x = 0$  will have to be considered separately. The choice of the leading rank of (30) is left also to the user and is classically achieved by fixing a total ordering on the set of all variables (in the differential case, it is achieved by fixing a ranking). The polynomial (over our example it is a mere variable  $x$  but in general, it can be a polynomial) the vanishing of which needs be discussed is the leading coefficient of the leading rank of (30) i.e. the initial of (30).

It is easy to get convinced that repetitive applications of rewrite rules of the form (31) over any input system to be solved, eventually leads to finitely many systems the leading variables of which are pairwise distinct. Such systems are called triangular sets. Renaming variables, we may consider that the polynomial ring is  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$ .

**Definition 4** (*triangular set*)

A triangular set  $A$  of  $\mathcal{R}$  is a set of  $r$  polynomials  $p_1, \dots, p_r$  such that  $\deg(p_i, x_i) > 0$  for all  $0 \leq i \leq r$  and  $\deg(p_i, x_j) = 0$  for all  $0 \leq i < j \leq r$ .

The variables  $x_1, \dots, x_r$  are the *leading variables* of  $A$ . The initials of the elements of  $A$  are denoted  $i_1, \dots, i_r$ . Their product is denoted  $I_A$ .

A natural consequence of the ideas sketched before is that, when solving a triangular set  $A$ , we should focus on the solution of the following system of equations and inequations

$$A = 0, \quad I_A \neq 0 \tag{32}$$

since the solutions of  $A = 0$  which also annihilate some initial of  $A$  are supposed to be considered in a separate triangular set.

Following this idea, it is natural also to associate to a triangular set  $A$  the *saturation ideal*  $(A) : I_A^\infty$  defined below, which is larger than the ideal  $(A)$  generated by  $A$  and contains polynomials which vanish over any solution of (32). This ideal is sometimes denoted  $\text{sat}(A)$ .

**Definition 5** (*ideal defined by a triangular set*)

The ideal defined by a triangular set  $A$  of  $\mathcal{R}$  is the ideal

$$(A) : I_A^\infty = \{f \in \mathcal{R} \mid \exists d \in \mathbb{N} \text{ such that } I_A^d f \in (A)\}.$$

We let the reader prove by himself/herself that  $(A) : I_A^\infty$  can also be defined as the ideal of all the polynomials  $f$  such that, for some power product  $h = i_1^{e_1} \cdots i_r^{e_r}$  of initials of the elements of  $A$ , we have  $h f \in (A)$ .

Let us consider some  $f \in (A) : I_A^\infty$ . Then for some power product  $h$  of initials of  $A$  and some polynomials  $q_1, \dots, q_r$  we have

$$h f = q_1 p_1 + \cdots + q_r p_r.$$

At any solution of (32) we have  $p_1 = \cdots = p_r = 0$  and  $h \neq 0$ . Thus  $f$  evaluates to zero.

Observe that it may happen that  $1 \in (A) : I_A^\infty$ , which implies that (32) is inconsistent (it has no solution). This is the case over the next example

$$A \left\{ \begin{array}{l} (x_1 - t_1) \mathbf{x}_3 - 1, \\ x_1 \mathbf{x}_2 - 1, \\ \mathbf{x}_1 (\mathbf{x}_1 - t_1). \end{array} \right.$$

If  $p_k \in A$  has degree  $d_k$  in  $x_k$  and  $f$  is a polynomial with degree  $d \geq d_k$  in  $x_k$  then there exist two polynomials  $q$  (the pseudoquotient) and  $g$  (the pseudoremainder) such that

$$i_k^{d-d_k+1} f = q p_k + g \quad (\deg(g, x_k) < d_k).$$

The pseudoremainder  $g$  actually is the polynomial we would have obtained by turning  $p_k$  as a rewrite rule of the form (31) over  $f$  and clearing denominators. Because of the triangular structure of  $A$ , the pseudoremainder of  $f$  by  $A$  (defined below) cannot be reduced anymore by any element of  $A$ .

**Definition 6** (*pseudoremainder by a triangular set*)

Let  $A$  be a triangular set of  $\mathcal{R}$  and  $f \in \mathcal{R}$  be a polynomial. The pseudoremainder of  $f$  by  $A$  is defined as

$$\text{prem}(f, A) = \begin{cases} \text{prem}(f, p_1, x_1) & (r = 1) \\ \text{prem}(\text{prem}(f, p_r, x_r), A') & (A' = A \setminus \{p_r\}) \end{cases}$$

If  $g = \text{prem}(f, A)$  then there exists a power product  $h$  of initials of elements of  $A$  such that  $h f = g$  modulo the ideal  $(A)$ . Therefore, if  $g = 0$  (the zero polynomial) then  $f \in (A) : I_A^\infty$ .

Let us stress also that a triangular set is not a generating family (a basis) of the ideal  $(A) : I_A^\infty$  that it defines. Consider the following triangular set

$$A \left\{ \begin{array}{l} t_1 \mathbf{x}_3^2 - x_2^2 - t_1 = 0 \\ \mathbf{x}_2^3 - t_1^2 = 0 \\ \mathbf{x}_1 = 0 \end{array} \right.$$

A Gröbner basis of  $(A) : I_A^\infty$  can be computed by the Rabinovitch trick

$$(A) : I_A^\infty = (A, I_A z - 1) \cap \mathcal{R} = \begin{array}{l} (x_1, \\ x_2^3 - t_1^2, \\ t_1^2 x_3^2 - x_2^2 - t_1, \\ t_1 x_2 x_3^2 - t_1 - x_2, \\ x_2^2 x_3^2 - t_1 x_3^2 - x_2 + 1). \end{array}$$

Looking at the constant term of the last polynomial of the Gröbner basis, we see that the origin  $(x_1, x_2, x_3, t_1) = (0, 0, 0, 0)$  is not a zero of the ideal  $(A) : I_A^\infty$ . In particular, it is not a solution of (32) (the solution set of (32) is not an algebraic variety, because of the

inequations; the solution set of the ideal  $(A) : I_A^\infty$  is the algebraic closure of the solution set of (32)).

This example shows that it is not straightforward to test the inclusion of two ideals defined by triangular sets (here we have  $(A) : I_A^\infty \not\subset (t_1, x_1, x_2)$ ). Indeed, the only method currently available consists in computing Gröbner bases. In the differential case, where Gröbner bases do not apply, no algorithm is known!

This example shows that triangular sets are slightly more tricky to use for casual users than Gröbner bases because of the saturation and the inequations. However, when they are understood, they are much more convenient for computing solutions (they can be solved from bottom up) and other related information such as the dimension of the ideal: if the system has solutions, the dimension of the solution set and of the ideal  $(A) : I_A^\infty$  is the number of variables minus the number of equations i.e. the number of  $t$  variables.

Another definition of the ideal  $(A) : I_A^\infty$  can be given by means of a localization:

$$(A) : I_A^\infty = I_A^{-1} \mathcal{R} \cap \mathcal{R}.$$

The localized ring  $I_A^{-1} \mathcal{R}$  is the ring obtained by adding the inverse of  $I_A$  to the ring  $\mathcal{R}$ . When localizing, one needs to take care to zerodivisors i.e. to non regular elements (an element  $h$  of a ring is regular if, for any ring element  $f$  we have  $hf = 0 \Rightarrow f = 0$ ). Indeed, in  $\mathbb{Z}/6\mathbb{Z}$  we have  $2 \times 3 = 0$ . If we add  $\frac{1}{2}$  to this ring then we have  $3 = \frac{1}{2} \times 2 \times 3 = 0$  and, if we do not take care we could obtain the wrong conclusion that  $3 = 0$  in  $\mathbb{Z}/6\mathbb{Z}$ .

However, the initials of the elements of a triangular set  $A$  are always regular modulo the ideal  $(A) : I_A^\infty$  i.e. in the ring  $\mathcal{R}/(A) : I_A^\infty$  — provided that  $1 \notin (A) : I_A^\infty$ . Indeed, assume that, for some power product  $h$  of initials of elements of  $A$  we have  $hf \in (A) : I_A^\infty$  i.e.  $hf = 0$  modulo  $(A) : I_A^\infty$ . Then  $f \in (A) : I_A^\infty$  i.e.  $f = 0$  modulo  $(A) : I_A^\infty$  and  $h$  is seen to be regular modulo  $(A) : I_A^\infty$ .

### 3.1.2 Regular Chains

For a triangular set  $A = \{p_1, \dots, p_r\}$  to be a regular chain, a stronger regularity condition is required.

**Definition 7** (*regular chains*)

A triangular set  $A = \{p_1, \dots, p_r\}$  of  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$  is said to be a regular chain if  $r = 1$  (every singleton is a regular chain) or  $r > 1$ ,  $A' = \{p_1, \dots, p_{r-1}\}$  is a regular chain and the initial  $i_r$  is regular modulo the ideal  $(A') : I_{A'}^\infty$  defined by  $A'$ .

The following triangular set is not a regular chain:

$$A \begin{cases} p_2 & (x_1 - t_1) \mathbf{x}_2 - 1 \\ p_1 & \mathbf{x}_1 (\mathbf{x}_1 - t_1) \end{cases}$$

Indeed,  $A$  would be a regular chain if and only if the initial  $i_2 = x_1 - t_1$  were regular modulo  $(p_1) : i_1^\infty$  which is here equal to  $(p_1)$ . However  $x_1 \notin (p_1)$  but  $x_1(x_1 - t_1) \in (p_1)$  proving that

$x_1 - t_1$  is a zerodivisor modulo  $(p_1)$ . This is due to the fact that the initial  $i_2$  and  $p_1$  have a common factor. Observe that the presence of this common factor can be determined by a resultant computation

$$\text{res}(i_2, p_1, x_1) = 0$$

for, by a classical property of resultants, if  $\mathcal{R}$  is a domain and  $\mathcal{G}$  is its fraction field then  $\text{res}(f, p, x) = 0$  if and only if  $f, p \in \mathcal{R}[x]$  have a common factor in  $\mathcal{G}[x]$ . The following set is not a regular chain either:

$$A \begin{cases} p_3 & (x_2 - t_1) \mathbf{x}_3 - 1 \\ p_2 & \mathbf{x}_2 (\mathbf{x}_2 - t_1) + x_1 \\ p_1 & \mathbf{x}_1 \end{cases}$$

The only non constant initial is  $i_3 = x_2 - t_1$ , this initial and  $p_2$  have a common factor modulo  $(p_1)$  and  $i_3$  is a zerodivisor modulo  $(p_1, p_2) : (i_1 i_2)^\infty$  which is actually equal to  $(p_1, p_2)$ . Computing the resultant, we actually have

$$\text{res}(i_3, p_2, x_2) = x_1$$

which is not surprising since, informally, the resultant of two polynomials gives a condition for the two polynomials to have a common factor. We actually have

$$\underbrace{\text{res}(\text{res}(x_2 - t_1, p_2, x_2), p_1, x_1)}_{\text{res}(x_2 - t_1, A)} = 0$$

More generally, we can define the resultant of a polynomial  $f$  with respect to a regular chain  $A$  as we defined the pseudoremainder:

**Definition 8** (*resultant by a triangular set*)

Let  $A$  be a triangular set of  $\mathcal{R}$  and  $f \in \mathcal{R}$  be a polynomial. The resultant of  $f$  by  $A$  is defined as

$$\text{res}(f, A) = \begin{cases} \text{res}(f, p_1, x_1) & (r = 1) \\ \text{res}(\text{res}(f, p_r, x_r), A') & (A' = A \setminus \{p_r\}) \end{cases}$$

The next triangular set is a regular chain:

$$A \begin{cases} p_2 & (x_1 - 1) \mathbf{x}_2 - 1 \\ p_1 & \mathbf{x}_1 (\mathbf{x}_1 - t_1) \end{cases}$$

Let us compute the resultant:

$$\text{res}(x_1 - 1, A, x_1) = t_1 - 1$$

It is nonzero. Is this sufficient to prove that  $x_1 - 1$  is regular modulo  $(p_1)$ ? Actually yes, but this is not obvious. It is actually a technical point in the proof of the Equivalence Theorem for regular chains.

An important feature of regular chain is that they can be solved from bottom up (as triangular sets) but it is guaranteed that, at each stage  $k$ , each factor of  $p_k$  leads to a solution of (32) (though maybe not for all values of the  $t$  variables). Over the above example,  $t_1 = 1$  does not lead to any solution but any other value of  $t_1$  does. A corollary to this fact is that (32) always has solutions when  $A$  is a regular chain (a property which does not hold for general triangular sets). We are now ready to state the

**Theorem 5** (*equivalence theorem for regular chains*)

Let  $A = \{p_1, \dots, p_r\}$  be a triangular set of  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$ . Denote  $i_\ell$  the initial of  $p_\ell$  and  $\mathfrak{a} = (A) : I_A^\infty$ . The following conditions are equivalent:

1.  $A$  is a regular chain ;
2. for each  $2 \leq \ell \leq r$  we have  $\text{res}(i_\ell, A) \neq 0$  ;
3. for each  $f \in \mathcal{R}$  we have  $f \in \mathfrak{a}$  if and only if  $\text{prem}(f, A) = 0$  ;
4. for each  $f \in \mathcal{R}$  we have  $f$  regular modulo  $\mathfrak{a}$  if and only if  $\text{res}(f, A) \neq 0$ .

Observe that condition **2** is algorithmic. As Gröbner bases, regular chains permit to decide membership to the ideal that they define but they also permit to decide regularity modulo this ideal (there is no equivalent for Gröbner bases). Moreover, the Equivalence Theorem shows that regular chains really are the right concept for generalizing Ritt's characteristic sets: assume that some new variety of triangular sets is defined which permits to decide membership to the ideal they define by means of pseudoremainders or to decide regularity by means of resultants — then this new definition is nothing but a new characterization of regular chains.

The Equivalence Theorem proves that any nonzero polynomial  $f$  which only depends on the  $t$  variables is regular modulo the ideal defined by a regular chain  $A$ : it is equal to its own resultant with respect to  $A$  (more precisely, the resultant is a power of  $f$  but this does not change the fact that the resultant is nonzero if and only if  $f$  is nonzero). Indeed, this property holds also for general triangular sets. To see why the next theorem implies the last claim, see Section 3.2.

**Theorem 6** (*unmixedness property of ideals defined by triangular sets*)

Let  $A = \{p_1, \dots, p_r\}$  be a triangular set of  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$  and  $\mathfrak{a}$  denote either  $(A) : I_A^\infty$  or  $(A) : S_A^\infty$ . Then for every associated prime ideal  $\mathfrak{p}$  of  $\mathfrak{a}$  we have  $\dim \mathfrak{p} = m$  and  $\mathfrak{p} \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .

In particular all the associated prime ideals of  $(A) : I_A^\infty$  and  $(A) : S_A^\infty$  have the same dimension and are isolated. Moreover, the nonzero elements of  $\mathcal{F}[t_1, \dots, t_m]$  are regular modulo each of these ideals (Proposition 20). Similar statements hold also for  $(A) : H_A^\infty$ .

### 3.1.3 Squarefree Regular Chains

As one may expect, we are going to apply the regular chains theory to sets of differential polynomials. The leading derivatives of the differential polynomials are going to play the role of the leading variables  $x_k$ . But then, we will need to take care to the *separants*  $s_k = \partial p_k / \partial x_k$  of the polynomials  $p_k$  since they are the initials of the proper derivatives of the differential polynomials  $p_k$ . This leads us to the following definition:

**Definition 9** (*squarefree regular chain*)

A regular chain  $A$  is said to be squarefree if the separant of each element of  $A$  is regular modulo the ideal  $(A) : I_A^\infty$ .

This definition is algorithmic, by the Equivalence Theorem for  $A$  is squarefree if and only if we have  $\text{res}(s_k, A) \neq 0$  for each  $k$ . Moreover, for a squarefree regular chain, the ideals  $(A) : I_A^\infty$  and  $(A) : H_A^\infty$  are equal, where  $H_A$  denotes the product of all the initials and all the separants of  $A$  (this is actually easy to see using Propositions 20 and 19).

Any singleton is a regular chain. Is the following regular chain  $A = \{p_1\}$  squarefree?

$$\begin{aligned} p_1 &= \mathbf{x}_1 (\mathbf{x}_1 - t_1) (t_1 \mathbf{x}_1 - t_2)^2 \\ s_1 &= (t_1 \mathbf{x}_1 - t_2) (\text{some polynomial}) \end{aligned}$$

Indeed, it is not since  $p_1$  and its separant share a common factor. More generally, let us recall a classical property of separants: an irreducible polynomial  $f$  is a common factor of a polynomial  $p$  and its separant if and only if it is a multiple factor of  $p$ .

Though  $A$  is not squarefree, the ideal  $(p_1) : s_1^\infty$  is radical since it is generated by the product of the irreducible simple factors of  $p_1$ . Indeed, the following general result holds:

**Theorem 7** (*Lazard's Lemma*)

Let  $A$  be a triangular set of  $\mathcal{R}$ . The ideal  $(A) : S_A^\infty$  is radical.

For the convenience of the reader, let us state the following Proposition

**Proposition 17** Let  $A$  be a squarefree regular chain.

Then  $(A) : I_A^\infty$  is radical and is equal to  $(A) : H_A^\infty$ .

## 3.2 The Lasker-Noether Theorem

This section introduces some more commutative algebra with the aim of clarifying a few claims of the former section. In particular, this section aims at clarifying the structure of the set of zerodivisors modulo an ideal  $\mathfrak{a}$  (Propositions 18, 20 and 19). The ring  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$  is Noetherian (because the number of variables is finite). See [31, chap. IV, § 1, Cor. 1].

An ideal  $\mathfrak{p} \subset \mathcal{R}$  is *prime* if, for all  $a, b \in \mathcal{R}$  we have  $ab \in \mathfrak{p} \Rightarrow [a \in \mathfrak{p} \text{ or } b \in \mathfrak{p}]$ .

An ideal  $\mathfrak{q} \subset \mathcal{R}$  is *primary* if, for all  $a, b \in \mathcal{R}$  we have  $ab \in \mathfrak{q} \Rightarrow [a \in \mathfrak{q} \text{ or } \exists e \in \mathbb{N}, b^e \in \mathfrak{q}]$ .

Every prime ideal is primary.

If  $\mathfrak{q}$  is a primary ideal then its radical is a prime ideal  $\mathfrak{p}$ , called the *associated prime* ideal of  $\mathfrak{q}$ .

Every intersection of primary ideals  $\mathfrak{q}_i$  can be made *minimal* by applying two theoretical processes [31, chap. IV, § 4, page 209]:

- removing the  $\mathfrak{q}_i$  which contain some other  $\mathfrak{q}_j$ ;
- gluing in a single primary ideal subsets of primary ideals whose intersection is itself primary.

The next Theorem is the subject of [31, chap. IV, § 5]:

**Theorem 8** (*Lasker-Noether Theorem*)

*Every ideal  $\mathfrak{a}$  of  $\mathcal{R}$  is a finite minimal intersection of primary ideals:*

$$\mathfrak{a} = \mathfrak{q}_1 \cap \cdots \cap \mathfrak{q}_r. \quad (33)$$

*Such a minimal primary decomposition of  $\mathfrak{a}$  is not necessarily unique but, if*

$$\mathfrak{a} = \mathfrak{q}'_1 \cap \cdots \cap \mathfrak{q}'_{r'}$$

*is another minimal primary decomposition of  $\mathfrak{a}$  then, the number of components is the same (i.e.  $r = r'$ ) and the set of the associated prime ideals  $\mathfrak{p}_1, \dots, \mathfrak{p}_r$  of the two decompositions is uniquely defined (the  $\mathfrak{p}_i$  are called the associated prime ideals of  $\mathfrak{a}$ ).*

If  $\mathfrak{q}_i$  and  $\mathfrak{q}_j$  are two primary components of a minimal primary decomposition of  $\mathfrak{a}$  then  $\mathfrak{q}_i \not\subset \mathfrak{q}_j$  but it may happen that  $\mathfrak{p}_i \subset \mathfrak{p}_j$ .

An associated prime ideal of  $\mathfrak{a}$  is said to be *isolated* if it does not contain any other associated prime ideal of  $\mathfrak{a}$ .

An associated prime ideal of  $\mathfrak{a}$  which is not isolated is said to be *embedded* (or *imbedded*).

The radical of an ideal  $\mathfrak{a}$  is the intersection of the associated prime ideals of  $\mathfrak{a}$ . Since embedded associated prime ideals are redundant in this intersection, we see that [31, chap. IV, § 6, Theorem 10]:

**Proposition 18** (*associated prime ideals of a radical ideal*)

*The radical of an ideal  $\mathfrak{a}$  is the intersection of its isolated associated prime ideals.*

As an example, consider the ideal

$$\mathfrak{a} = (p_1, p_2) = (x_1(x_1 + t_1), t_1 x_1 x_2)$$

of  $\mathcal{R} = \mathcal{F}[t_1, x_1, x_2]$ . A minimal primary decomposition is

$$\begin{aligned} \mathfrak{a} &= \mathfrak{q}_1 \cap \mathfrak{q}_2 \cap \mathfrak{q}_3, \\ &= (x_1) \cap (t_1, x_1^2) \cap (x_2, x_1 + t_1). \end{aligned}$$

The associated prime ideals of  $\mathfrak{a}$  are  $\mathfrak{p}_1 = (x_1)$  which is isolated,  $\mathfrak{p}_2 = (t_1, x_1)$  which is embedded since it contains  $\mathfrak{p}_1$  and  $\mathfrak{p}_3 = (x_2, x_1 + t_1)$  which is isolated. Then

$$\sqrt{\mathfrak{a}} = \mathfrak{p}_1 \cap \mathfrak{p}_3 = (x_1(x_1 + t_1), x_1 x_2).$$

Moreover we have [31, chap. IV, § 6, Cor. 3]:

**Proposition 19** (*zerodivisors modulo an ideal*)

*The set of the zerodivisors modulo an ideal  $\mathfrak{a}$  is the union of associated prime ideals of  $\mathfrak{a}$  (isolated and embedded).*

Over our example,  $t_1 \in \mathfrak{p}_2$  is a zerodivisor modulo  $\mathfrak{a}$ . Last we have [31, chap. IV, § 10, Theorem 17]:

**Proposition 20** (*zerodivisors and saturation*)

*Let  $h \in \mathcal{R}$  be any polynomial. Then the saturation of  $\mathfrak{a}$  by  $h$ , denoted  $\mathfrak{a} : h^\infty$ , is the intersection of the primary components  $\mathfrak{q}_i$  of  $\mathfrak{a}$  whose associated prime ideal  $\mathfrak{p}_i$  does not contain  $h$ .*

Thus  $h$  is a zerodivisor modulo  $\mathfrak{a}$  if and only if  $\mathfrak{a} \neq \mathfrak{a} : h^\infty$ ; and  $h$  is regular (i.e. not a zerodivisor) modulo  $\mathfrak{a} : h^\infty$ .

### 3.3 Regular Differential Chains — Ordinary Case

In this section,  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$  is an ordinary differential polynomial ring. A ranking is supposed to be fixed and we apply the results of the former sections to triangular sets  $A = \{p_1, \dots, p_r\}$  of differential polynomials which are pairwise partially reduced (such sets are said to be *partially autoreduced*). The leading derivatives of the elements of  $A$  play the role of the leading variables  $x_1, \dots, x_r$  of the former sections. The other derivatives present in  $A$  play the role of the variables  $t_1, \dots, t_m$ .

**Definition 10** (*regular differential chains — ordinary case*)

*In the ordinary differential polynomial ring  $\mathcal{F}\{y_1, \dots, y_n\}$ , a partially autoreduced triangular set  $A$  is a regular differential chain if it is a squarefree regular chain.*

### 3.4 Regular Differential Chains — Partial Case

In this section,  $\mathcal{R} = \mathcal{F}\{y_1, \dots, y_n\}$  is a partial differential polynomial ring. A ranking is supposed to be fixed and, as in the ordinary case, we consider a partially autoreduced triangular set of differential polynomials  $A = \{p_1, \dots, p_r\}$ .

Since the number of derivation operators is strictly greater than 1 it may happen that the leading derivatives  $\theta_i y$  and  $\theta_j y$  of two elements  $p_i$  and  $p_j$  of  $A$  are derivatives of the same differential indeterminate  $y$ . Such a pair of differential polynomials is called a *critical pair* of  $A$ . Denote  $\theta_{ij}$  the least common multiple of  $\theta_i$  and  $\theta_j$  so that  $\theta_{ij} y$  is the least common

derivative of the two leading derivatives  $\theta_i y$  and  $\theta_j y$ . Then, denoting  $s_i$  and  $s_j$  the separants of  $p_i$  and  $p_j$ , the  $\Delta$ -polynomial  $\Delta_{ij} = \Delta(p_i, p_j)$  is defined as

$$\Delta(p_i, p_j) = s_j \frac{\theta_{ij}}{\theta_i} p_i - s_i \frac{\theta_{ij}}{\theta_j} p_j. \quad (34)$$

It is either an element of  $\mathcal{F}$  or a differential polynomial with leading derivative *strictly less* than  $\theta_{ij} y$ . Indeed, in (34), the leading derivatives of the differential polynomials  $(\theta_{ij}/\theta_i)p_i$  and  $(\theta_{ij}/\theta_j)p_j$  are both equal to  $\theta_{ij} y$  but a cancellation occurs (by design of the  $\Delta$ -polynomial) so that  $\deg(\Delta_{ij}, \theta_{ij} y) = 0$ .

Denote  $A_{ij} \subset \Theta A$  the set of the derivatives of the elements of  $A$  with leading derivatives *strictly less* than  $\theta_{ij} y$ . The critical pair  $(p_i, p_j)$  of  $A$  is said to be *solved* if the  $\Delta$ -polynomial  $\Delta_{ij}$  belongs to the nondifferential ideal defined by  $A_{ij}$  i.e. if  $\Delta_{ij} \in (A_{ij}) : H_{A_{ij}}^\infty$ . Remarks:

1. if we denote  $\mathcal{R}_{ij}$  the ring of all differential polynomials of  $\mathcal{R}$  with leading derivatives strictly less than  $\theta_{ij} y$ . We have  $(A_{ij}) : H_{A_{ij}}^\infty \subset \mathfrak{A} \cap \mathcal{R}_{ij}$  but the equality does not hold in general ; in particular, if the critical pair is not solved, the inclusion is strict ;
2. if  $\text{fullrem}(\Delta_{ij}, A) = 0$  then the critical pair is solved ;
3. for a given finite set  $A$ , there are only finitely many critical pairs.

**Definition 11** (*coherence*)

A partially autoreduced triangular set  $A$  of differential polynomials is said to be *coherent* if all its critical pairs are solved.

Since a partially autoreduced triangular set has no critical pair in the ordinary differential case, the following definition holds in both the ordinary and the partial differential context.

Remarks **2** and **3** above show that the coherence property is algorithmic but this algorithmic character does not appear in Kolchin's book. Indeed [17, chap. IV, sect. 8, cond. **C3**], which generalizes Rosenfeld's coherence, deals with the critical pairs associated to *all* multiples of the differential operators  $\theta_i$  and  $\theta_j$ , not only with their least common multiple.

**Definition 12** (*regular differential chain — general case*)

In the differential polynomial ring  $\mathcal{F}\{y_1, \dots, y_n\}$ , a partially autoreduced triangular set  $A$  is a regular differential chain if it is a coherent squarefree regular chain.

### 3.5 Properties of Regular Differential Chains

To a regular differential chain  $A$  we can associate the ring  $\mathcal{R}_1 \subset \mathcal{R}$  of the differential polynomials partially reduced with respect to  $A$ , the differential ideal  $\mathfrak{A} = [A] : H_A^\infty$  of  $\mathcal{R}$  and the non differential ideal  $\mathfrak{a} = (A) : H_A^\infty$  of  $\mathcal{R}_1$ .

**Theorem 9** (*Rosenfeld's Lemma*)

Let  $A$  be a regular differential chain of  $\mathcal{R}$ . Then

$$\mathfrak{A} \cap \mathcal{R}_1 = \mathfrak{a}.$$

The original version of Rosenfeld's Lemma [25] is formulated for a set  $A$  which is autoreduced and coherent. The concept of regular differential chain did not exist at that time. The following Theorem is a consequence of Rosenfeld's Lemma and Lazard's Lemma.

**Theorem 10** *Let  $A$  be a regular differential chain. Then  $\mathfrak{A}$  is radical. Moreover, there is a one-to-one correspondence between the essential components  $\mathfrak{P}_1, \dots, \mathfrak{P}_\varrho$  of  $\mathfrak{A}$  and the associated prime ideals  $\mathfrak{p}_1, \dots, \mathfrak{p}_\varrho$  of  $\mathfrak{a}$  given by*

$$\mathfrak{P}_i \cap \mathcal{R}_1 = \mathfrak{p}_i \quad (i = 1, \dots, \varrho).$$

**Theorem 11** (*equivalence theorem for regular differential chains*)

Let  $A$  be a coherent, partially autoreduced triangular set and  $f$  be a differential polynomial of  $\mathcal{R}$ . Then the following properties are equivalent:

1.  $A$  is a regular differential chain,
2. for each  $2 \leq \ell \leq r$  we have  $\text{res}(i_\ell, A) \neq 0$  and each  $1 \leq \ell \leq r$  we have  $\text{res}(s_\ell, A) \neq 0$ ,
3.  $f \in \mathfrak{A}$  if and only if  $\text{fullrem}(f, A) = 0$ ,
4.  $f$  is regular modulo  $\mathfrak{A}$  if and only if  $\text{res}(\text{partialrem}(f, A), A) \neq 0$ .

### 3.6 Testing the Inclusion of Differential Ideals

Let  $A$  and  $B$  be two regular differential chains, defining differential ideals  $\mathfrak{A}$  and  $\mathfrak{B}$  in  $\mathcal{R}$ . If  $A \not\subset B$  then  $\mathfrak{A} \not\subset \mathfrak{B}$ . If  $A \subset B$  and all elements of  $H_A$  are regular in  $\mathcal{R}/\mathfrak{B}$  then  $\mathfrak{A} \subset \mathfrak{B}$ . However, if  $A \subset B$  and there exists some  $h \in H_A$  which is either zero or a zero divisor in  $\mathcal{R}/\mathfrak{B}$  then we cannot conclude.

The problem comes from the fact that  $A$  is not a basis of  $\mathfrak{A}$ . In the nondifferential case, the inclusion problem can be decided since, thanks to Gröbner bases and the Rabinowitsch trick, it is possible to compute a basis of  $(A) : H_A^\infty$ .

### 3.7 Formal Power Series Solutions — Principle

We have described in section 2.7 a process for computing a formal power series solution of a prime differential ideal presented by a characteristic set. The very same process permits to compute formal power series solutions of any differential ideal  $[A] : H_A^\infty$  presented by a regular differential chain.

### 3.8 Algorithmic Decomposition of a Perfect Differential Ideal

There exist algorithms such as the *RosenfeldGröbner* algorithm (see [6, 7]) which gather as input a finite set  $\Sigma$  of differential polynomials and a ranking and yield finitely many regular differential chains  $A_1, \dots, A_\varrho$  which provide a decomposition of the perfect differential ideal  $\{\Sigma\}$  as an intersection of the perfect differential ideals defined by the regular differential chains:

$$\{\Sigma\} = [A_1] : H_{A_1}^\infty \cap \dots \cap [A_\varrho] : H_{A_\varrho}^\infty. \quad (35)$$

If  $1 \in \{\Sigma\}$  then the intersection is empty (i.e.  $\varrho = 0$ ). Decomposition (35) may be redundant but no algorithm is known to make it irredundant (see section 3.6). However, it is possible to decompose each differential ideal  $[A_i] : H_{A_i}^\infty$  as an intersection of prime differential ideals (thanks to Theorem 10). Decomposition (35) provides also a decomposition of the solution set of  $\{\Sigma\}$  as the union of the solution sets of the differential ideals  $[A_i] : H_{A_i}^\infty$ .

**Theorem 12** *Decomposition (35) permits to decide membership to the perfect differential ideal  $\{\Sigma\}$  hence to decide whether  $\Sigma$  admits formal power series solutions. However, it does not permit to decide regularity modulo  $\{\Sigma\}$ .*

**Proof** A differential polynomial  $f$  belongs to  $\{\Sigma\}$  if and only if it belongs to each differential ideal  $[A_i] : H_{A_i}^\infty$  for  $1 \leq i \leq \varrho$ . Membership testing to these differential ideals is algorithmic by Theorem 11.

If  $\varrho = 0$  then  $1 \in \{\Sigma\}$  and  $\Sigma$  has no formal power series solution. If  $\varrho > 0$  then all regular differential chains  $A_i$  have formal power series solutions (section 3.7) and each of these formal power series is a solution of  $\{\Sigma\}$  (see Theorem 4).

Though it is possible to decide regularity modulo a differential ideal defined by a regular differential chain (Theorem 11), decomposition 35 is not sufficient for deciding regularity modulo  $\{\Sigma\}$  because it may contain redundant components (see section 3.6).  $\square$

Last observe that membership testing to differential ideals was proved to be undecidable in general [13]. Membership testing to differential ideals of the form  $[\Sigma]$  with  $\Sigma$  finite is undecidable also whenever the number of derivations is greater than or equal to 2 [29]. Membership testing to *ordinary* differential ideals of the form  $[\Sigma]$  with  $\Sigma$  finite is still open.

**Description of the algorithm.** The following text is much inspired from the descriptions of the *RosenfeldGroebner* algorithm given in [7, 2].

This algorithm proceeds in two main steps. In the first step, it computes finitely many *regular differential systems* of the form  $A = 0, S \neq 0$  where  $A$  is a coherent, partially autoreduced triangular set of differential polynomials and  $S$  is a set of differential polynomials partially reduced with respect to  $A$  containing the initials and the separants of  $A$ .

A regular differential system  $A = 0, S \neq 0$  defines the differential ideal  $[A] : S^\infty$  which is the ideal of the differential polynomials which vanish over all the solutions of the system. Theorems 9 and 10 hold for the differential ideal  $[A] : S^\infty$  though  $A$  is not yet necessarily a

regular differential chain. The main difference is that it may happen that  $1 \in [A] : S^\infty$  i.e. that  $A = 0, S \neq 0$  has no solution but this can be decided by determining if  $1 \in (A) : S^\infty$ , thanks to Rosenfeld's Lemma.

The perfect differential ideal  $\{\Sigma\}$  is the intersection of the perfect differential ideals defined by the regular differential systems produced at the first step.

In the second step, the algorithm transforms each regular differential system  $A = 0, S \neq 0$  into finitely many regular differential chains (none if the regular differential system has no solution). The intersection of the perfect differential ideals defined by the regular differential chains is equal to the perfect differential ideal  $[A] : S^\infty$ .

Let us sketch the algorithm, called *regCharacteristic*, for the second step [8]. Its principle consists in testing whether  $A$  is a squarefree regular chain by testing the regularity of the initials and separants of  $A$ , processing the elements of  $A$  from bottom up and implementing the regularity test of Theorem 11. This being done,  $A$  is proved to be a regular differential chain and the regularity of all the elements of  $S$  can be verified. Every regular element of  $S$  which is proved regular is discarded. Of course, it may happen that some differential polynomial is proved to be a zero divisor at some stage. In that case, a factorization of some  $p_i \in A$  is discovered. This exhibited factorization permits to split the current system into two branches. If one of the factors of  $p_i$  divides an element of  $S$  then the corresponding branch is discarded. The regularity test can be achieved by means of resultant computations (Theorem 11) however this test "as is" does not provide the factorization. A possibility consists in using a recursive variant of the extended Euclidean algorithm (or of algorithms for computing subresultants) such as the one provided in [3, Appendix].

**An ordinary differential example.** The differential polynomial ring is  $\mathcal{F}\{y, z\}$ . See Figure 2.

$$(\Sigma_1) \quad \ddot{y} + z = 0, \quad \dot{y}^2 + z = 0.$$

The ranking is such that every derivative of  $y$  is greater than any derivative of  $z$  (the differential indeterminate  $y$  is eliminated). The leading derivatives of the two differential polynomials are  $\ddot{y}$  and  $\dot{y}$ . The first differential polynomial is not partially reduced with respect to the first one. The partial remainder computation is carried out in (4), page 7. This computation amounts to differentiate the second equation, giving

$$2\dot{y}\ddot{y} + \dot{z} = 0$$

then replace  $\ddot{y}$  by  $-\dot{z}/(2\dot{y})$  in the first one, giving

$$-\frac{\dot{z}}{2\dot{y}} + z = 0.$$

Then replace the first equation by the numerator of the reduced equation, which is the partial remainder  $g$ , provided that the separant  $2\dot{y}$ , which is the differential polynomial  $h$  of (4), is different from zero. The solutions of  $(\Sigma_1)$  which annihilate the separant are considered

separately. We obtain a splitting<sup>4</sup> of  $(\Sigma_1)$  into

$$(\Sigma_2) \quad \dot{y} + z = 0, \quad \dot{y}^2 + z = 0, \quad \dot{y} = 0$$

and

$$(\Sigma_3) \quad 2z\dot{y} - \dot{z} = 0, \quad \dot{y}^2 + z = 0, \quad \dot{y} \neq 0.$$

Consider  $(\Sigma_2)$ . Simplify the second equation using the third one. One gets  $z = 0$ . This system thus simplifies as a regular differential system

$$(\Sigma_4) \quad \dot{y} = 0, \quad z = 0$$

whose solutions are  $y(x) = c$  and  $z(x) = 0$  where  $c$  is an arbitrary constant. This system is a regular differential chain. Consider now  $(\Sigma_3)$ . The two first equations have the same leading derivative: it is not triangular. To get a triangular set, apply Ritt's reduction algorithm which informally amounts to proceed as follows: replace  $\dot{y}$  by  $\dot{z}/(2z)$  in the second equation, giving

$$\left(\frac{\dot{z}}{2z}\right)^2 + z = 0.$$

Replace the second equation by the numerator of the reduced equation, provided that  $z \neq 0$  and consider separately the solutions of  $(\Sigma_3)$  which annihilate  $z$ . One obtains a splitting of  $(\Sigma_3)$  into two systems

$$(\Sigma_5) \quad 2z\dot{y} - \dot{z} = 0, \quad \dot{y}^2 + z = 0, \quad z = 0, \quad \dot{y} \neq 0$$

and

$$(\Sigma_6) \quad 2z\dot{y} - \dot{z} = 0, \quad \dot{z}^2 + 4z^3 = 0, \quad \dot{y} \neq 0, \quad z \neq 0.$$

Consider  $(\Sigma_5)$ . The equation  $z = 0$  reduces to zero the first one, by Ritt's reduction algorithm. It also permits to simplify the second equation. We then get a system

$$(\Sigma_7) \quad \dot{y}^2 = 0, \quad z = 0, \quad \dot{y} \neq 0$$

which is a regular differential system. The *regCharacteristic* algorithm may then be applied over it. By a gcd computation between the equation  $\dot{y}^2 = 0$  and the inequation  $\dot{y} \neq 0$ , it concludes that this system has no solution. Let us discard it and come back to  $(\Sigma_6)$ . It is not yet a regular differential system because the separant  $2\dot{z}$  of the second equation does not belong to the inequation set. This is solved by splitting  $(\Sigma_6)$  into two systems which separate the solutions of  $(\Sigma_6)$  which satisfy  $\dot{z} = 0$  from the ones which satisfy  $\dot{z} \neq 0$ . One gets two systems

$$(\Sigma_8) \quad 2z\dot{y} - \dot{z} = 0, \quad \dot{z}^2 + 4z^3 = 0, \quad \dot{z} = 0, \quad \dot{y} \neq 0, \quad z \neq 0.$$

$$(\Sigma_9) \quad 2z\dot{y} - \dot{z} = 0, \quad \dot{z}^2 + 4z^3 = 0, \quad \dot{z} \neq 0, \quad \dot{y} \neq 0, \quad z \neq 0.$$

---

<sup>4</sup>It is actually not the same type of splitting as in *regCharacteristic* because it does not correspond to a factorization.

Argumenting as for  $(\Sigma_7)$ , we see that  $(\Sigma_8)$  has no solution. The system  $(\Sigma_9)$   $(\Sigma_9)$  is a regular differential system. Its set of equations actually form a regular differential chain. We may then discard the inequation  $\dot{y} \neq 0$  which is not an initial or a separant of the chain. The solutions of  $(\Sigma_9)$  actually are  $y(x) = c_1 - \ln(x + c_2)$  and  $z(x) = -1/(x + c_2)^2$  where  $c_1$  and  $c_2$  are arbitrary constants.

In summary, every solution of  $(\Sigma_1)$  is either a solution of  $(\Sigma_4)$  or of  $(\Sigma_9)$ . Conversely, the solutions of  $(\Sigma_4)$  and  $(\Sigma_9)$  are solutions of  $(\Sigma_1)$ . Therefore,

$$\{\ddot{y} + z, \dot{y}^2 + z\} = [\dot{y}, z] \cap [2z\dot{y} - \dot{z}, \dot{z}^2 + 4z^3] : (z\dot{z})^\infty.$$

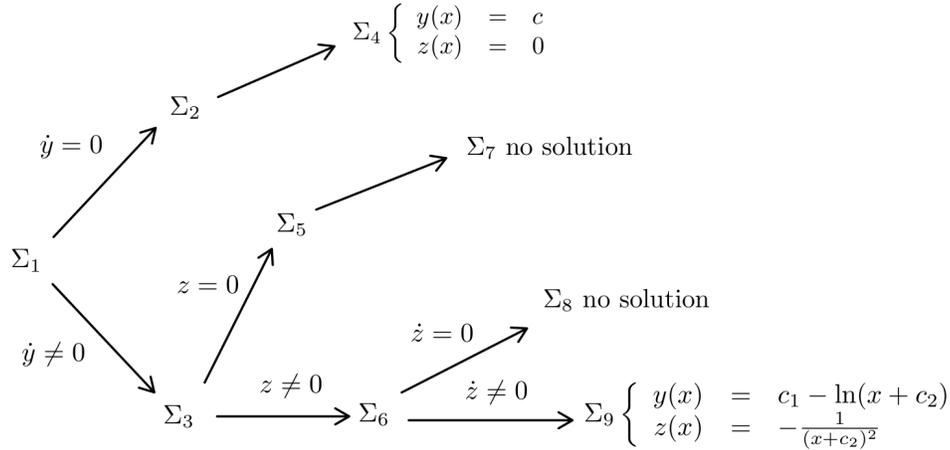


Figure 2: The splitting tree of the ordinary differential example

**A partial differential example.** The differential polynomial ring is  $\mathcal{F}\{y, z\}$  endowed with two derivations  $\delta_x$  and  $\delta_t$ . See Figure 3.

The three differential polynomials of  $\Sigma_1$  are denoted  $f_1$ ,  $f_2$  and  $f_3$ .

$$(\Sigma_1) \quad y_t^2 - 4y = 0, \quad y_x - z_x y = 0, \quad z_t = 0.$$

The ranking is

$$\cdots > y_{xx} > y_{xt} > y_{tt} > z_{xx} > z_{xt} > z_{tt} > y_x > y_t > z_x > z_t > y > z.$$

The leading derivatives are thus  $y_t$ ,  $y_x$  and  $z_t$ . The system is partially autoreduced and triangular. Is it coherent? The two first equations form a critical pair  $\{f_1, f_2\}$ . To form the  $\Delta$ -polynomial, differentiate the first equation by  $\delta_x$

$$\delta_x f_1 = 2y_t y_{xt} - 4y_x.$$

Differentiate the second equation by  $\delta_t$  and multiply it by the separant  $2y_t$  of the first equation, giving

$$2y_t \delta_t f_2 = 2y_t(y_{xt} - z_{xt}y - z_x y_t).$$

Subtract,

$$\Delta(f_1, f_2) = 2y y_t z_{xt} + 2y_t^2 z_x - 4y_x.$$

The full reduction of this  $\Delta$ -polynomial by  $(\Sigma_1)$  is detailed in (6), page 8. One gets a fourth equation  $f_4 = y z_x = 0$  (the full remainder) which is inserted in the system

$$(\Sigma_2) \quad y_t^2 - 4y = 0, \quad y_x - z_x y = 0, \quad z_t = 0, \quad y z_x = 0.$$

The insertion of  $f_4$  implies that the critical pair  $\{f_1, f_2\}$  is now solved. However, a new critical pair  $\{f_3, f_4\}$  is generated. Before forming the new  $\Delta$ -polynomial, the system is split on the initial of  $f_4$ . One then considers separately the solutions of  $(\Sigma_2)$  which annihilate  $y$  from the ones which do not. One gets

$$(\Sigma_3) \quad y_t^2 - 4y = 0, \quad y_x - z_x y = 0, \quad z_t = 0, \quad y z_x = 0, \quad y = 0$$

and

$$(\Sigma_4) \quad y_t^2 - 4y = 0, \quad y_x = 0, \quad z_t = 0, \quad z_x = 0, \quad y \neq 0.$$

The system  $(\Sigma_3)$  simplifies to

$$z_t = 0, \quad y = 0$$

which actually is a regular differential chain. Its solutions are  $y(x, t) = 0$  and  $z(x, t) = \varphi(x)$  where  $\varphi(x)$  is an arbitrary function of  $x$ .

Consider  $(\Sigma_4)$ . The critical pair  $\{f_1, f_2\}$  is solved. The critical pair  $\{f_3, f_4\}$  is solved also since  $\Delta(f_3, f_4) = 0$ . This system is thus coherent. It is not yet a regular differential system because the separant  $y_t$  of  $f_1$  does not belong to the inequation set. One then splits  $(\Sigma_4)$  into

$$(\Sigma_5) \quad y_t^2 - 4y = 0, \quad y_x = 0, \quad z_t = 0, \quad z_x = 0, \quad y_t = 0, \quad y \neq 0$$

and

$$(\Sigma_6) \quad y_t^2 - 4y = 0, \quad y_x = 0, \quad z_t = 0, \quad z_x = 0, \quad y_t \neq 0, \quad y \neq 0.$$

System  $(\Sigma_5)$  has no solution: the new equation  $y_t = 0$  permits to simplify the first one and obtain  $y = 0$ , which is incompatible with the inequation  $y \neq 0$ . System  $(\Sigma_6)$  is a regular differential system. Its set of equations even for a regular differential chain. The *regCharacteristic* algorithm permits to prove that the inequation  $y \neq 0$ , which is not an initial or a separant of the chain, is regular modulo the differential ideal defined by the chain. It is thus discarded. The solutions of  $(\Sigma_6)$  are  $y(x, t) = (t + c_1)^2$  and  $z(x, t) = c_2$  where  $c_1$  and  $c_2$  are arbitrary constants.

In summary, every solution of  $(\Sigma_1)$  is a solution of  $(\Sigma_3)$  or  $(\Sigma_6)$ , and conversely. Thus

$$\{y_t^2 - 4y, y_x - z_x y, z_t\} = [y, z_t] \cap [y_t^2 - 4y, y_x, z_t, z_x] : (y_t)^\infty.$$

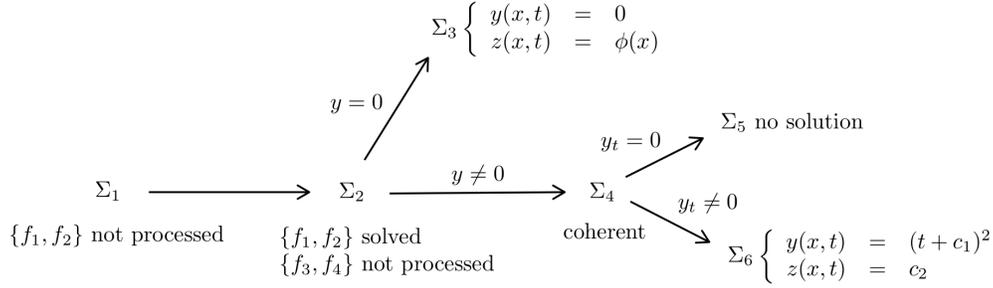


Figure 3: The splitting tree of the partial differential example

### 3.9 Classical Properties of The Resultant

This section, borrowed from [10], provides generalizations of basic properties of the usual resultant of two polynomials. These generalizations aim at covering cases which are usually not considered, such as one of the two polynomials being zero. The case of two polynomials of degree less than or equal to zero i.e. two constant polynomials is however excluded. The results are used in the next section for proving Theorem 5.

Let  $f$  and  $g$  be two polynomials of  $\mathcal{R}[x]$ , where  $\mathcal{R}$  is a unitary ring of characteristic zero:

$$f = a_m x^m + \cdots + a_1 x + a_0, \quad g = b_n x^n + \cdots + b_1 x + b_0.$$

If  $f$  or  $g$  is zero, then the resultant of  $f$  and  $g$  is taken to be zero. Assume that  $f$  and  $g$  are nonzero and that at least one of them has positive degree. Then, the resultant of  $f$  and  $g$  is the determinant of the Sylvester matrix  $S(f, g)$  of  $f$  and  $g$ , which has dimensions  $(m + n) \times (m + n)$  and rows, from top down  $x^{n-1} f, \dots, x f, f, x^{m-1} g, \dots, x g, g$ . See [1, 4.2, page 105].

**Lemma 5** *Assume  $f$  is nonzero and  $n = 0$  (i.e.  $g = b_0$ ). Then  $\text{res}(f, g, x) = g^m$ . In particular, if  $m = 1$  then  $\text{res}(f, g, x) = g$ .*

**Proof** The Lemma is clear if  $g = 0$ . Otherwise, expand the determinant of the Sylvester matrix, which is diagonal.  $\square$

**Lemma 6** *Assume  $\mathcal{R}$  is a domain and let  $\mathcal{F}$  denote its fraction field. Let  $f$  and  $g$  be two polynomials of  $\mathcal{R}[x]$ , not both zero. Then  $\text{res}(f, g, x) = 0$  if and only if  $f$  and  $g$  have a positive degree common factor in  $\mathcal{F}[x]$ .*

**Proof** The Lemma is clear if  $f$  or  $g$  is zero. Otherwise, see [1, 4.2, Proposition 4.15, page 106].  $\square$

Remark: if  $f$  and  $g$  have a positive degree common factor in  $\mathcal{F}[x]$  then  $f$  is a zerodivisor modulo  $(g)$  in  $\mathcal{R}[x]$ . Indeed, clearing denominators, we see that there exist nonzero  $a, b \in \mathcal{R}$

and polynomials  $f', g', h \in \mathcal{R}[x]$  such that  $af = hf'$ ,  $bg = hg'$  and  $\deg(h) > 0$ . Since  $\mathcal{R}$  is a domain, every nonzero element of the ideal  $(g)$  has degree greater than or equal to  $\deg(g)$  and  $\deg(h) + \deg(g') = \deg(g)$ . Thus  $\deg(g') < \deg(g)$  and  $ag' \notin (g)$ . However,  $faf' = hf'g' = bf'g$  belongs to  $(g)$ . Thus  $f$  is a zerodivisor modulo  $(g)$ .

**Lemma 7** *Let  $\mathcal{R}$  be a ring. If  $f$  and  $g$  are nonzero polynomials of  $\mathcal{R}[x]$  then there exist two polynomials  $u, v \in \mathcal{R}[x]$  with  $\deg(u) < n$  and  $\deg(v) < m$  such that  $\text{res}(f, g, x) = uf + vg$ .*

**Proof** See [1, 4.2, Proposition 4.18, page 108].  $\square$

The following Lemma generalizes [1, 4.2, Proposition 4.20, page 109] and deserves a proof.

**Lemma 8** *(specialization property of the resultant)*

*Let  $f, g$  be two polynomials of  $\mathcal{R}[x]$ . Let  $\phi : \mathcal{R} \rightarrow \mathcal{S}$  be a ring homomorphism such that  $\phi(a_m) \neq 0$ . Extend  $\phi$  to a ring homomorphism  $\mathcal{R}[x] \rightarrow \mathcal{S}[x]$ . Denote  $t = \deg(\phi(g), x)$ . Then  $\phi(\text{res}(f, g, x)) = \phi(a_m)^{n-t} \text{res}(\phi(f), \phi(g), x)$ .*

**Proof** If  $g$  is zero, then so is  $\phi(g)$  and both resultants are zero. Assume  $g$  nonzero. Developing the determinant of  $S(f, g)$  w.r.t. its last row, we see that any monomial of the resultant admits a coefficient of  $g$  as a factor. Thus, if  $\phi(g)$  is zero, i.e. if  $\phi$  maps all the coefficients of  $g$  to zero, then  $\text{res}(f, g, x) = 0$  and the Lemma holds.

Assume  $g$  and  $\phi(g)$  are nonzero. If the ring homomorphism  $\phi$ , which does not annihilate  $a_m$ , does not annihilate  $b_n$  either, then  $\phi(S(f, g)) = S(\phi(f), \phi(g))$  and the Lemma is proved. Assume  $\deg(\phi(g)) = t < n$ . Then the Sylvester matrix  $S(\phi(f), \phi(g))$  appears as the  $(m+t) \times (m+t)$  submatrix of  $\phi(S(f, g))$  (Fig. 4) at the bottom-right corner. Developing the determinant of  $\phi(S(f, g))$  w.r.t. its  $n-t$  first columns, we see that  $\phi(\text{res}(f, g, x)) = \phi(a_m)^{n-t} \text{res}(\phi(f), \phi(g), x)$ .  $\square$

$$\phi(S(f, g)) = \left( \begin{array}{cccccccccccc} \phi(a_m) & \cdots & \cdots & \cdots & \cdots & \phi(a_0) & 0 & \cdots & \cdots & 0 & & \\ 0 & \ddots & & & & & \ddots & \ddots & & \vdots & & \\ \vdots & \ddots & \phi(a_m) & \cdots & \cdots & \cdots & \cdots & \phi(a_0) & 0 & 0 & & \\ \vdots & & \ddots & \ddots & & & & & \ddots & 0 & & \\ 0 & \cdots & \cdots & 0 & \phi(a_m) & \cdots & \cdots & \cdots & \cdots & \phi(a_0) & & \\ 0 & 0 & \phi(b_t) & \cdots & \cdots & \cdots & \phi(b_0) & 0 & \cdots & 0 & & \\ 0 & & \ddots & \ddots & & & & \ddots & \ddots & \vdots & & \\ \vdots & & & \ddots & \ddots & & & & \ddots & 0 & & \\ 0 & \cdots & \cdots & \cdots & 0 & \phi(b_t) & \cdots & \cdots & \cdots & \phi(b_0) & & \end{array} \right) \left. \begin{array}{l} \vphantom{\phi(S(f, g))} \\ \vphantom{\phi(S(f, g))} \end{array} \right\} \begin{array}{l} n-t \\ t \\ m \end{array}$$

Figure 4: The image by  $\phi$  of the Sylvester matrix  $S(f, g)$ .

### 3.10 Proof of the Equivalence Theorem on Regular Chains

In this section, which aims at proving Theorem 5,  $A = \{p_1, \dots, p_r\}$  is a triangular set of  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$ . The initials of the elements of  $A$  are  $i_1, \dots, i_r$ , their product is  $I_A$  and the ideal defined by  $A$  is  $\mathfrak{a} = (A) : I_A^\infty$ . Similarly, one defines  $A' = \{p_1, \dots, p_{r-1}\}$ ,  $\mathcal{R}' = \mathcal{F}[x_1, \dots, x_{r-1}, t_1, \dots, t_m]$  so that  $\mathcal{R} = \mathcal{R}'[x_r]$  and  $\mathfrak{a}' = (A') : I_{A'}^\infty$  is an ideal of  $\mathcal{R}'$ .

Let  $\varphi$  denote the canonical ring homomorphism  $\mathcal{R} \rightarrow (\mathcal{R}'/\mathfrak{a}') [x_r]$  and consider some polynomial  $f \in \mathfrak{a}$ . Then, by the definition of  $\mathfrak{a}$ , there exist non negative integers  $\alpha_1, \dots, \alpha_r$  and polynomials  $q_1, \dots, q_r \in \mathcal{R}$  such that

$$i_1^{\alpha_1} \cdots i_r^{\alpha_r} f = q_1 p_1 + \cdots + q_r p_r. \quad (36)$$

In  $(\mathcal{R}'/\mathfrak{a}') [x_r]$ , this formula becomes

$$\varphi(i_1)^{\alpha_1} \cdots \varphi(i_r)^{\alpha_r} \varphi(f) = \varphi(q_r) \varphi(p_r). \quad (37)$$

The images  $\varphi(i_1), \dots, \varphi(i_{r-1})$  of the  $r - 1$  first initials are regular elements of  $\mathcal{R}'/\mathfrak{a}'$  since  $\mathfrak{a}'$  is saturated by them. Assume now that  $A$  is a regular chain. Then the image  $\varphi(i_r)$  of  $i_r$  is regular also and we have  $\deg(p_r, x_r) = \deg(\varphi(p_r))$  and either  $\varphi(f) = 0$  or  $\deg(\varphi(f)) \geq \deg(\varphi(p_r))$ .

The next proposition<sup>5</sup> proves  $\mathbf{1} \Rightarrow \mathbf{3}$ .

**Proposition 21** *Let  $A$  be a regular chain. Then  $f \in \mathfrak{a}$  if and only if  $\text{prem}(f, A) = 0$ .*

**Proof** The implication  $\Leftarrow$  from the right to the left is clear. Let us prove the converse inclusion  $\Rightarrow$  by induction on  $r$ . Consider some  $f \in \mathfrak{a}$ . Basis: if  $r = 1$  then the proposition is clear by considering the degrees in  $x_r$ . General case: assume  $r > 1$  and the proposition holds for  $A'$ . Denote  $\varphi$  the ring homomorphism  $\mathcal{R} \rightarrow (\mathcal{R}'/\mathfrak{a}') [x_r]$ . Since  $f \in \mathfrak{a}$  we have  $\text{prem}(f, p_r, x_r) \in \mathfrak{a}$ . Applying (36) and (37) to this pseudoremainder, we have

$$\varphi(i_1)^{\alpha_1} \cdots \varphi(i_r)^{\alpha_r} \varphi(\text{prem}(f, p_r, x_r)) = \varphi(q_r) \varphi(p_r)$$

with  $\deg(\varphi(\text{prem}(f, p_r, x_r))) < \deg(\varphi(p_r))$ . Thus  $\varphi(\text{prem}(f, p_r, x_r)) = 0$  which means that  $\text{prem}(f, p_r, x_r) \in \mathfrak{a}' \mathcal{R}$  i.e. all the coefficients of the pseudoremainder belong to  $\mathfrak{a}'$ . By the induction hypothesis,  $\text{prem}(\text{prem}(f, p_r, x_r), A')$ , which is equal to  $\text{prem}(f, A)$ , is equal to zero.  $\square$

Theorem 6 states that the following theorem actually holds for general triangular sets. The restricted version we give here relies on much more elementary arguments.

**Proposition 22** *(unmixedness property of ideals defined by regular chains)*

*Let  $A$  be a regular chain and  $\mathfrak{p}$  be an associated prime ideal of  $\mathfrak{a}$ . Then  $\dim \mathfrak{p} = m$  and  $\mathfrak{p} \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .*

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<sup>5</sup>The authors would like to dedicate this proof to Marc Moreno Maza, for his 60th birthday!

**Proof** Let  $f \in \mathcal{R}$  be a polynomial and  $h$  be a nonzero element of  $\mathcal{F}[t_1, \dots, t_m]$ . Then  $\text{prem}(f, A) \neq 0$  if and only if  $\text{prem}(hf, A) \neq 0$ . Then  $f \in \mathfrak{a}$  if and only if  $hf \in \mathfrak{a}$  by Proposition 21. Then  $h$  is regular modulo  $\mathfrak{a}$  which means that  $\mathfrak{p} \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ . Thus  $\dim \mathfrak{p} \geq m$ . The initials of the elements of  $A$  are regular modulo  $\mathfrak{a}$  since  $\mathfrak{a}$  is saturated by them. Thus  $x_1, \dots, x_r$  are algebraically dependent over  $t_1, \dots, t_m$  modulo  $\mathfrak{p}$ . Thus  $\dim \mathfrak{p} \leq m$ . Combining both inequality, we conclude  $\dim \mathfrak{p} = m$ .  $\square$

The above proposition implies in particular that all the associated prime ideals of  $\mathfrak{a}$  are isolated. It is a key to detect associated prime ideals of  $\mathfrak{a}$ , hence zerodivisors modulo  $\mathfrak{a}$ . The argument is: if  $\mathfrak{p}$  is a prime ideal containing  $\mathfrak{a}$  and  $\dim \mathfrak{p} = m$  then  $\mathfrak{p}$  is an associated prime ideal of  $\mathfrak{a}$  (for if an associated prime ideal  $\bar{\mathfrak{p}}$  were located between  $\mathfrak{a}$  and  $\mathfrak{p}$ , it would have dimension strictly greater than  $m$ : a contradiction with Proposition 22).

A “well-known” theorem [17, chap. 0, 16, Prop. 11] states that, if  $\mathfrak{p}$  has dimension  $m$  and  $f \notin \mathfrak{p}$  then every isolated associated prime ideal of  $(\mathfrak{p}, f)$  has dimension  $m - 1$ . Thus if  $\mathfrak{p}'$  is a prime ideal of  $\mathcal{R}'$  has dimension  $m$  and  $p_r \in \mathcal{R}'[x_r]$  does not belong to  $\mathfrak{p}' \mathcal{R}'[x_r]$  then every isolated associated prime ideal of  $(\mathfrak{p}', p_r)$  in  $\mathcal{R}'[x_r]$  has dimension  $m$  (one more variable, one more polynomial: the dimension remains the same). In general, the ideal  $(\mathfrak{p}', p_r)$  may very well be the unit ideal (take  $\mathfrak{p}' = (x_1)$  and  $p_r = x_1 x_r + 1$ ). However, if  $\deg p_r > 0$  (our case) and the initial  $i_r$  of  $p_r$  does not belong to  $\mathfrak{p}'$  (the case of regular chains) then  $(\mathfrak{p}', p_r)$  is a proper ideal. All these arguments, rewritten more accurately, lead to the following proposition.

**Proposition 23** (*associated prime ideals of ideals defined by regular chains*)

*Let  $A$  be a regular chain. Then  $\mathfrak{a}$  and  $\mathfrak{a}'$  are proper ideals. Given any associated prime ideal  $\mathfrak{p}$  of  $\mathfrak{a}$ ,  $\mathfrak{p} \cap \mathcal{R}'$  is an associated prime ideal of  $\mathfrak{a}'$ . Conversely, given any associated prime ideal  $\mathfrak{p}'$  of  $\mathfrak{a}'$ , there exists an associated prime ideal  $\mathfrak{p}$  of  $\mathfrak{a}$  such that  $\mathfrak{p} \cap \mathcal{R}' = \mathfrak{p}'$ .*

**Proof** The proof is by induction on  $r$ .

Basis: the case  $r = 1$ . Then  $\mathfrak{a}' = (0)$  is proper. It has a single associated prime ideal  $\mathfrak{p}' = (0)$ . The ideal  $\mathfrak{a} = (p_1) : i_1^\infty$  is proper too. Its associated prime ideals, are the prime ideals generated by the irreducible factors of  $p_1$  with positive degree in  $x_1$ . The proposition thus holds for  $r = 1$ .

General case:  $r > 1$ . By induction hypothesis,  $\mathfrak{a}'$  is proper. Let  $\mathfrak{p}' \subset \mathcal{R}'$  be any of its associated prime ideals. Since  $A$  is a regular chain, the initial  $i_r$  of  $p_r$  does not belong to  $\mathfrak{p}'$ . Thus the ideal  $(\mathfrak{p}', p_r) : I_A^\infty$  is proper hence: 1) the ideal  $\mathfrak{a}$  is proper too since the inclusion  $\mathfrak{a} \subset (\mathfrak{p}', p_r) : I_A^\infty$  holds; and 2) the associated prime ideals of  $(\mathfrak{p}', p_r) : I_A^\infty$  have the same dimension as that of  $\mathfrak{a}$  (Proposition 22) hence are associated prime ideals of  $\mathfrak{a}$ . Conversely, consider any associated prime ideal  $\mathfrak{p}$  of  $\mathfrak{a}$ . We have  $\mathfrak{a}' \subset \mathfrak{a} \cap \mathcal{R}' \subset \mathfrak{p} \cap \mathcal{R}'$ . Since the prime ideal  $\mathfrak{p} \cap \mathcal{R}'$  has the same dimension as the associated prime ideals of  $\mathfrak{a}'$ , it is one of them.  $\square$

The two following propositions prove  $\mathbf{1} \Rightarrow \mathbf{4}$ .

**Proposition 24** *Let  $A$  be a regular chain. If  $f$  is a zero divisor modulo  $\mathfrak{a}$  then  $\text{res}(f, A) = 0$ .*

**Proof** Assume  $f$  is a zero divisor modulo  $\mathfrak{a}$  i.e. that  $f$  belongs to some associated prime ideal  $\mathfrak{p}$  of  $\mathfrak{a}$ . Then  $\text{res}(f, A) \in \mathfrak{p}$  by Lemma 7. Since  $\text{res}(f, A) \in \mathcal{F}[t_1, \dots, t_m]$ , it is equal to zero by Proposition 22.  $\square$

Let us illustrate the last paragraph of the following proof with an example. Take  $A = \{(x_2 - x_1)(x_2 + x_1), x_1 - 1\}$  and  $f = x_2 - 1$ . Notice  $f$  is a zero divisor modulo  $\mathfrak{a}$ . Take  $\mathfrak{p} = (x_2 + x_1, x_1 - 1)$ . Then  $\mathfrak{p}' = (x_1 - 1)$  and the homomorphism  $\varphi$  evaluates  $x_1$  at 1. Then  $\text{gcd}(\varphi(p_r), \varphi(f)) = \text{gcd}((x_2 + 1)(x_2 - 1), x_2 - 1) = g = x_2 - 1$  and  $\varphi^{-1}(g)$  is the ideal  $(x_2 - x_1, x_1 - 1)$ . It is equal to its unique associated prime ideal  $\bar{\mathfrak{p}}$  which has the same dimension as  $\mathfrak{p}$  and is an associated prime ideal of  $\mathfrak{a}$ .

**Proposition 25** *Let  $A$  be a regular chain. If  $f$  is regular modulo  $\mathfrak{a}$  then  $\text{res}(f, A) \neq 0$ .*

**Proof** Assume  $f$  is regular modulo  $\mathfrak{a}$ . Let  $\mathfrak{p}$  be an associated prime ideal of  $\mathfrak{a}$ . Let  $\mathfrak{p}'$  be the prime ideal  $\mathfrak{p} \cap \mathcal{R}'$  and  $\varphi$  denote the ring homomorphism which maps  $\mathcal{R}$  to  $(\mathcal{R}'/\mathfrak{p}') [x_r]$ . It is sufficient to prove that  $\text{res}(f, p_r, x_r) \notin \mathfrak{p}$  i.e. that  $\varphi(\text{res}(f, p_r, x_r)) \neq 0$  for, by Proposition 23, the resultant  $\text{res}(f, p_r, x_r)$  is then regular modulo  $\mathfrak{a}'$ .

Since  $A$  is a regular chain,  $i_r \notin \mathfrak{p}'$  (which is an associated prime ideal of  $\mathfrak{a}'$  by Proposition 23 again) hence  $\varphi(i_r) \neq 0$  and there exists some  $\alpha \geq 0$  such that  $\varphi(\text{res}(f, p_r, x_r)) = \varphi(i_r)^\alpha \text{res}(\varphi(f), \varphi(p_r))$  by Lemma 8. It is thus sufficient to prove that  $\text{res}(\varphi(f), \varphi(p_r)) \neq 0$ .

Let us assume  $\text{res}(\varphi(f), \varphi(p_r)) = 0$  and seek a contradiction. The ring  $\mathcal{R}'/\mathfrak{p}'$  is a domain thus  $\varphi(f)$  and  $\varphi(p_r)$  have a positive degree common factor  $g$  in  $\text{Fr}(\mathcal{R}'/\mathfrak{p}') [x_r]$  by Lemma 6. Thus  $\varphi(f)$  is a zerodivisor modulo  $(\varphi(p_r))$  in  $(\mathcal{R}'/\mathfrak{p}') [x_r]$  (see the remark following Lemma 6). Thus  $\varphi(f)$  belongs to some associated prime ideal of  $(\varphi(p_r))$ . This prime ideal has the form  $\varphi(\bar{\mathfrak{p}})$  where  $\bar{\mathfrak{p}}$  is a prime ideal of  $\mathcal{R}$  such that  $\bar{\mathfrak{p}} \cap \mathcal{R}' = \mathfrak{p}'$ . The ideal  $\bar{\mathfrak{p}}$  contains  $p_r$ , does not contain  $i_r$  hence  $\dim \bar{\mathfrak{p}} = \dim \mathfrak{p}$  and  $\bar{\mathfrak{p}}$  is an associated prime ideal of  $\mathfrak{a}$ . Since  $f \in \bar{\mathfrak{p}}$ , we see that  $f$  is a zero divisor modulo  $\mathfrak{a}$ . This contradiction with the regularity assumption of  $f$  proves the proposition.  $\square$

The next proposition is an easy corollary to the former one. It proves **2**  $\Rightarrow$  **1**.

**Proposition 26** *Let  $A$  be a triangular set.*

*If  $\text{res}(i_\ell, A) \neq 0$  for each  $2 \leq \ell \leq r$  then  $A$  is a regular chain.*

**Proof** The proof is by induction on  $r$ . Basis: if  $r = 1$  the proposition is clear since any singleton is a regular chain. General case: assume  $r > 1$  and the proposition holds for  $A'$ . Assume  $\text{res}(i_\ell, A) \neq 0$  for each  $2 \leq \ell \leq r$ . Then by induction hypothesis,  $A'$  is a regular chain. Since  $\text{res}(i_r, A) \neq 0$  we have  $\text{res}(i_r, A') \neq 0$  by Lemma 5 hence  $i_r$  is regular modulo  $\mathfrak{a}'$  by Proposition 25. Thus  $A$  is a regular chain.  $\square$

The next proposition proves **3**  $\Rightarrow$  **1**.

**Proposition 27** *If  $\text{prem}(f, A) = 0$  for each  $f \in \mathfrak{a}$  then  $A$  is a regular chain.*

**Proof** We assume  $A'$  is a regular chain but  $A$  is not and we conclude that there exists some  $f \in \mathfrak{a}$  such that  $\text{prem}(f, A) \neq 0$ . The initial  $i_r$  must then be a zero divisor modulo  $\mathfrak{a}'$ . Thus there exist some  $f \in \mathcal{R}$  and some  $\alpha > 0$  such that  $\text{prem}(f, A') \neq 0$  and  $\text{prem}(i_r^\alpha f, A') = 0$ , by Proposition 21 applied to  $A'$ . Since  $\deg(i_r, x_r) = 0$  we may assume without loss of generality that  $\deg(f, x_r) = 0$ . Thus  $\text{prem}(f, A) \neq 0$ . However  $f \in \mathfrak{a}$ .  $\square$

Last, observe that  $\mathbf{4} \Rightarrow \mathbf{2}$  is straightforward: since  $\mathfrak{a}$  is saturated by the initials of the elements of  $A$ , these initials are regular modulo  $\mathfrak{a}$  and, assuming  $\mathbf{4}$ , their resultant w.r.t  $A$  is nonzero. This last implication achieves the proof of Theorem 5.

### 3.11 Proof of the Unmixedness Theorem and Lazard's Lemma

This section is borrowed from [10]. It provides proofs for two important Theorems which do not appear in [17].

In this section,  $A = \{p_1, \dots, p_r\}$  is a triangular set of  $\mathcal{R} = \mathcal{F}[x_1, \dots, x_r, t_1, \dots, t_m]$ . The initials of the elements of  $A$  are  $i_1, \dots, i_r$  and their separants are  $s_1, \dots, s_r$ .

An ideal of  $\mathcal{R}$  is said to be *unmixed* if all its associated prime ideals have the same dimension [31, chap. VII, sect. 7, page 196].

The following Theorem is a restatement of our Theorem 6. It already appeared in [9, Theorem 1.6]. Its main ingredient is Macaulay's unmixedness Theorem, whose importance in the theory of triangular sets was first pointed out by [22, 23]. In the particular case of  $h$  being the product of the initials of  $A$ , it is [14, Theorem 4.4].

**Theorem 13** (*unmixedness property of ideals defined by triangular sets*)

Let  $A$  be a triangular set,  $h$  denote either the product of its initials or the product of its separants and  $\mathfrak{a} = (A) : h^\infty$ . Assume  $\mathfrak{a}$  is proper.

Then, the ideal  $\mathfrak{a}$  is unmixed. Moreover, if  $\mathfrak{p}$  is an associated prime ideal of  $\mathfrak{a}$  then  $\dim \mathfrak{p} = m$  and  $\mathfrak{p} \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .

Denote  $\varphi : \mathcal{R} \rightarrow h^{-1}\mathcal{R}$  the localization at  $h$ . With the terminology of Zariski and Samuel,  $h^{-1}\mathcal{R} = \mathcal{R}_M$  where  $M$  denotes the multiplicative family generated by  $h$ . Extended and contracted ideals [31, chap. IV, sect. 8] are taken with respect to  $\varphi$  and the ideal  $\mathfrak{a} = (A) : h^\infty$  is a contracted ideal i.e.  $\mathfrak{a} = \mathfrak{a}^{ec}$ . The extended ideal  $\mathfrak{a}^e$  is the ideal generated by  $A/1 = \{p_1/1, \dots, p_r/1\}$  in  $h^{-1}\mathcal{R}$ .

Let us now introduce the ring  $\mathcal{R}' = \mathcal{R}[x_{r+1}]$ , the polynomial  $p_{r+1} = hx_{r+1} - 1$  and the ideal  $\mathfrak{a}' = (A, p_{r+1})$  of  $\mathcal{R}'$ . Let  $\pi : \mathcal{R}' \rightarrow \mathcal{R}'/(p_{r+1})$  denote the quotient of  $\mathcal{R}'$  by the ideal  $(p_{r+1})$ . These two constructs are related by the ring isomorphism:  $h^{-1}\mathcal{R} \simeq \mathcal{R}'/(p_{r+1})$ . Indeed, every element of  $h^{-1}\mathcal{R}$  is a fraction  $f/h^d$  with  $f \in \mathcal{R}$  and corresponds to the equivalence class of  $f x_{r+1}^d$  modulo  $(p_{r+1})$ .

The two ideals  $\mathfrak{a}^e$  and  $\pi \mathfrak{a}'$  are the same ideal, since they share a generating family:  $A$ .

**Lemma 9** *The ideal  $\mathfrak{a}'$  is proper.*

**Proof** Since  $\mathfrak{a} = \mathfrak{a}^{ec}$  is assumed to be proper, so is  $\mathfrak{a}^e$ . Since  $\pi \mathfrak{a}' = \mathfrak{a}^e$  the ideal  $\mathfrak{a}'$  is proper also.  $\square$

The next Proposition already appears in [11] or as [16, Theorem 3.1], in the case of  $\mathfrak{a} = (A) : I_A^\infty$ .

**Proposition 28** *We have  $\dim \mathfrak{a}' = m$ . If  $\mathfrak{p}'$  is an isolated prime ideal of  $\mathfrak{a}'$  then  $\dim \mathfrak{p}' = m$  and  $\mathfrak{p}' \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .*

**Proof** The ideal  $\mathfrak{a}'$  is proper by Lemma 9. Applying [31, chap. VII, sect. 7, Theorem 22, page 196] (the principal ideal theorem) with<sup>6</sup>  $(R, r, s, \mathfrak{A}) = (\mathcal{R}', r + m + 1, r + 1, \mathfrak{a}')$ , we see that every isolated prime ideal of  $\mathfrak{a}'$  has dimension  $\geq m$ . Since the dimension of an ideal is the maximum of the dimensions of its associated prime ideals, we see that  $\dim \mathfrak{a}' \geq m$ .

We now claim that  $\dim \mathfrak{a}' \leq m$ . Let  $\mathfrak{p}'$  be an associated prime ideal of  $\mathfrak{a}'$  and consider some polynomial  $p_i \in A$ . Dropping the index  $i$  for legibility, let us write

$$p = a_d x^d + a_{d-1} x^{d-1} + \dots + a_1 x + a_0.$$

Because of the triangular nature of  $A$ , the coefficients

$$a_d, a_{d-1}, \dots, a_0 \in \mathcal{F}[t_1, \dots, t_m, x_1, \dots, x_{i-1}].$$

We have  $p \in \mathfrak{p}'$  and, depending on the definition of  $h$ , either

$$a_d \notin \mathfrak{p}', \quad \text{or} \quad d a_d x^{d-1} + (d-1) a_{d-1} x^{d-2} + \dots + a_1 \notin \mathfrak{p}'.$$

This implies that, in  $\mathcal{R}'/\mathfrak{p}'$ , the polynomial  $p$  cannot become a trivial relation: in the first case, the degree of  $p$  cannot decrease while, in the second, it cannot decrease down to zero. Therefore  $x = x_i$  must be algebraic over  $t_1, \dots, t_m, x_1, \dots, x_{i-1}$  in  $\mathcal{R}'/\mathfrak{p}'$ . Putting this remark in an inductive argument, we see that  $x_1, \dots, x_r$  are algebraic over  $t_1, \dots, t_m$  in  $\mathcal{R}'/\mathfrak{p}'$ . Thus  $\dim \mathfrak{p}' \leq m$ .

Combining both inequalities, we have  $\dim \mathfrak{p}' = m$  for all isolated prime ideals of  $\mathfrak{a}'$  hence  $\dim \mathfrak{a}' = m$ . Considering again the arguments developed in the claim, we immediately see also that, if  $\mathfrak{p}'$  is an isolated prime of  $\mathfrak{a}'$  then  $\mathfrak{p}' \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .  $\square$

**Proposition 29** *The ideal  $\mathfrak{a}'$  is unmixed. If  $\mathfrak{p}'$  is an associated prime ideal of  $\mathfrak{a}'$  then  $\dim \mathfrak{p}' = m$  and  $\mathfrak{p}' \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .*

**Proof** By Proposition 28 and [31, chap. VII, sect. 13, Theorem 26, page 203] (Macaulay's unmixedness Theorem) with  $(R, \mathfrak{A}, n, h) = (\mathcal{R}', \mathfrak{a}', m + r + 1, r + 1)$ .  $\square$

We are now ready to prove Theorem 13. Recall that  $\mathfrak{a}'$  is supposed to be proper.

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<sup>6</sup>The left-hand side symbols correspond to the book notations. The right-hand side ones correspond to our notations.

**Proof** Let  $\mathbf{a}' = \cap_{i=1}^{\varrho} \mathbf{q}'_i$  be an irredundant primary representation of  $\mathbf{a}'$  and  $\mathbf{p}'_i = \sqrt{\mathbf{q}'_i}$ .

Let us apply [31, chap. IV, sect. 5, Remark concerning passage to a residue class ring, page 213] with  $(R, \mathbf{a}, \mathbf{b}) = (\mathcal{R}', \mathbf{a}', (p_{r+1}))$ . We see that  $\pi \mathbf{a}' = \cap_{i=1}^{\varrho} (\pi \mathbf{q}'_i)$  is an irredundant primary representation of  $\pi \mathbf{a}'$  and that the  $\pi \mathbf{p}'_i$  are the associated prime ideals of  $\pi \mathbf{a}'$ .

Using Proposition 29 and the fact that the  $\pi$  ring homomorphism removes one indeterminate and one polynomial, one sees that each prime ideal  $\pi \mathbf{p}'$  (dropping the index  $i$ ), satisfies  $\dim \pi \mathbf{p}' = m$  and (with a slight abuse of notation)  $\pi \mathbf{p}' \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .

Recall the ring isomorphism between  $h^{-1} \mathcal{R}$  and  $\mathcal{R}'/(p_{r+1})$ . We have  $\mathbf{a} = \mathbf{a}^{ec}$  and  $\mathbf{a}^e = \pi \mathbf{a}'$ . Let us apply [31, chap. IV, sect. 10, Theorem 17, page 225] with  $(R, \mathbf{a}, M) = (\mathcal{R}, \mathbf{a}, \{h^d \mid d \geq 0\})$ . Then  $\mathbf{a} = \cap_{i=1}^{\varrho} (\pi \mathbf{q}'_i)^c$  is an irredundant primary representation of  $\mathbf{a}$ . A polynomial  $f$  belongs to some  $(\pi \mathbf{q}'_i)^c$  (dropping the index  $i$ ) if, and only if, the fraction  $f/1 \in \pi \mathbf{q}'$ . Thus  $\dim(\pi \mathbf{p}')^c = m$  and  $(\pi \mathbf{p}')^c \cap \mathcal{F}[t_1, \dots, t_m] = (0)$ .

The ideal  $\mathbf{a}$  is thus unmixed. Its associated prime ideals all have dimension  $m$  and do not contain any nonzero element of  $\mathcal{F}[t_1, \dots, t_m]$ .  $\square$

The following Theorem is a restatement of our Theorem 7. It is known as Lazard's Lemma. See [6, Lemma 2], [7, Section 2], [9, Theorem 2.1] and [22, 23]. It appears also as [14, Theorem 7.5]. Variants of this Theorem also appear in earlier works such as [19, Proposition 5.1] and [21, Theorem III.5].

**Theorem 14** (*Lazard's Lemma*)

*Let  $A$  be a triangular set of  $\mathcal{R}$ . The ideal  $(A) : S_A^\infty$  is radical.*

**Proof** Denote  $\mathbf{a} = (A) : S_A^\infty$  in  $\mathcal{R}$  and  $\mathbf{a}_0 = (A) : S_A^\infty$  in  $\mathcal{R}_0 = \mathcal{F}(t_1, \dots, t_m)[x_1, \dots, x_r]$ . To prove that  $\mathbf{a}$  is radical, it is sufficient to prove that the total ring of fractions of  $\mathcal{R}/\mathbf{a}$ , denoted  $\text{Fr}(\mathcal{R}/\mathbf{a})$ , does not involve any nilpotent element. Since a direct product (or sum) of fields does not involve any nilpotent element, it is sufficient to prove that  $\text{Fr}(\mathcal{R}/\mathbf{a})$  is isomorphic to such a ring.  $\text{Fr}(\mathcal{R}/\mathbf{a})$  is equal to  $(M/\mathbf{a})^{-1} \mathcal{R}/\mathbf{a}$  where  $M$  is the multiplicative family of the elements of  $\mathcal{R}$  which are regular in  $\mathcal{R}/\mathbf{a}$ . By Theorem 13, the nonzero elements of  $\mathcal{F}[t_1, \dots, t_m]$  belong to  $M$ . Therefore, inverting these elements first, we conclude that  $\text{Fr}(\mathcal{R}/\mathbf{a}) \simeq \text{Fr}(\mathcal{R}_0/\mathbf{a}_0)$ .

It is thus sufficient to prove that  $\mathcal{R}_0/\mathbf{a}_0$  is a direct sum of fields. This we do by induction on  $r$ . This ring can be constructed incrementally as  $\mathcal{S}_r$  defined by:

$$\mathcal{S}_0 = \mathcal{F}(t_1, \dots, t_m), \quad \mathcal{S}_i = \mathcal{S}_{i-1}[x_i]/(p_i) : s_i^\infty.$$

The basis  $r = 0$  is trivial.

Assume  $\mathcal{S}_{r-1}$  is a direct sum of fields  $\mathcal{F}_1 \oplus \dots \oplus \mathcal{F}_\varrho$ . Then  $\mathcal{S}_r$  is isomorphic to the direct sum ( $1 \leq j \leq \varrho$ ) of the rings  $\mathcal{F}_j[x_r]/(p_r) : s_r^\infty$ .

Thus, in  $\mathcal{F}_j[x_r]$ , the ideal  $(p_r) : s_r^\infty$  is generated by the product of the irreducible simple factors of  $p_r$ . It is thus the intersection of the maximal ideals  $\mathbf{m}_\ell$  generated by these factors. According to the Chinese Remainder Theorem [31, chap. III, sect. 13, Theorem 32, page 178],  $\mathcal{F}_j[x_r]/(p_r) : s_r^\infty$  is isomorphic to the direct sum of the fields  $\mathcal{F}_j[x_r]/\mathbf{m}_\ell$ . Since direct sums are associative, the ring  $\mathcal{S}_r$  itself is a direct sum of fields.  $\square$

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