

Towards an effective integro-differential elimination theory

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Introduction

Algebraic analysis is a mathematical theory which studies linear systems of PDEs using module theory, homological algebra...

It was developed by Malgrange, Bernstein, Kashiwara... in the 70's.

It nowadays plays a fundamental role in modern mathematics (algebraic geometry, representation theory, singularity theory...).

Question: What does algebraic analysis yield if we consider *rings of integro-differential operators* instead of rings of differential operators?

$$y'(t) + t^2 y(t) + t \int_0^t y(\tau) d\tau - t \int_0^t \tau y(\tau) d\tau + (t-1)y(0) = 0$$

Integro-differential operators

\mathbb{k} = a field of characteristic 0.

Let us consider the following \mathbb{k} -endomorphisms of $\mathbb{k}[t]$:

$$\begin{array}{llll} t : \mathbb{k}[t] & \longrightarrow & \mathbb{k}[t] & \partial : \mathbb{k}[t] \longrightarrow & \mathbb{k}[t] & I : \mathbb{k}[t] \longrightarrow & \mathbb{k}[t] \\ p & \longmapsto & t p, & p & \longmapsto & p', & p \longmapsto \int_{t_0}^t p(\tau) d\tau. \end{array}$$

The *fundamental theorem of calculus* can be written as

$$\partial \circ I = 1,$$

where 1 denotes the identity endomorphism.

We can also see that:

$$\forall p \in \mathbb{k}[t], \quad (1 - I \circ \partial)(p) = p - \int_{t_0}^t \dot{p}(\tau) d\tau = p(t_0).$$

Fix $t_0 \in \mathbb{k}$ and consider the following endomorphism of $\mathbb{k}[t]$:

$$\begin{array}{ll} e = 1 - I \circ \partial : & \mathbb{k}[t] \longrightarrow \mathbb{k}[t] \\ & p \longmapsto p(t_0). \end{array}$$

Definitions of $A_1(\mathbb{k})$ and $\mathbb{I}_1(\mathbb{k})$

Definition

$A_1(\mathbb{k})$ is the sub- \mathbb{k} -algebra of $\text{end}_{\mathbb{k}}(\mathbb{k}[t])$ generated by t and ∂ .

Definition

$\mathbb{I}_1(\mathbb{k})$ is the sub- \mathbb{k} -algebra of $\text{end}_{\mathbb{k}}(\mathbb{k}[t])$ generated by t , ∂ , l and e .

Identities of $\mathbb{I}_1(\mathbb{k})$: (\circ is omitted)

$$\partial l = 1 \quad : \text{1st fundamental thm}$$

$$l \partial = 1 - e \quad : \text{2nd fundamental thm}$$

$$\partial p = p \partial + \dot{p} \quad : \text{Leibniz rule}$$

$$l p \partial = -l \partial p + p - e(p) e \quad : \text{integration by parts}$$

$$l p l = l(p) l - l l(p) \quad : \text{double integration}$$

$$e^2 = e, \quad \partial e = 0, \quad e p = e(p) e = p(t_0) e \quad : \text{relations with the evaluation}$$

Normal forms

A consequence of these identities is that every operator of $\mathbb{I}_1(\mathbb{k})$ can be written in a canonical way (*normal form*).

Any operator of $\mathbb{I}_1(\mathbb{k})$ can uniquely be written as

$$d = \underbrace{\sum_{i=0}^m a_i(t) \partial^i}_{\in A_1(\mathbb{k})} + \sum_{j=0}^p b_j(t) \int c_j(t) + \underbrace{\sum_{k=0}^q f_k(t) e \partial^k}_{\in \langle e \rangle},$$

where $a_i, b_j, c_j, f_k \in \mathbb{k}[t]$, $m, p, q \in \mathbb{N}$ and $\langle e \rangle$ is the only two-sided ideal of $\mathbb{I}_1(\mathbb{k})$ generated by e , i.e., $\langle e \rangle = \mathbb{I}_1(\mathbb{k}) e \mathbb{I}_1(\mathbb{k})$.

$\mathbb{I}_1(\mathbb{k})$ is not a noetherian ring**Theorem**

$\mathbb{I}_1(\mathbb{k})$ is neither a left nor right noetherian ring.

For $N \in \mathbb{N}$, let us introduce

$$T_N = \sum_{k=0}^N \frac{t^k}{k!} e \partial^k \quad (\text{Taylor operators for } t_0 = 0)$$

For instance, $T_0 = e$, $T_1 = e + t e \partial$. Notice that

$$e(e + t e \partial) = e^2 + e t e \partial = e^2 + 0 = e \Rightarrow \mathbb{I}_1 T_0 \subset \mathbb{I}_1 T_1.$$

More generally:

$$T_N = T_N T_{N+1} \Rightarrow \mathbb{I}_1 T_N \subsetneq \mathbb{I}_1 T_{N+1}, \quad \mathbb{I}_1 T_N \neq \mathbb{I}_1 T_{N+1}.$$

Coherence definition

Finitely presented module

Let \mathcal{R} be a ring and \mathcal{M} a left \mathcal{R} -module finitely generated by g_1, \dots, g_p . Then, we have the following surjective homomorphism:

$$\begin{aligned} \pi : \mathcal{R}^{1 \times p} &\longrightarrow \mathcal{M} \\ e_i = (0 \ \dots \ 1 \ \dots \ 0) &\longmapsto g_i, \quad i = 1, \dots, p. \end{aligned}$$

\mathcal{M} is said to be *left finitely presented* if the left \mathcal{R} -module

$$\ker \pi = \left\{ (\lambda_1, \dots, \lambda_p) \in \mathcal{R}^{1 \times p} \mid \pi(\lambda) = \sum_{i=1}^p \lambda_i g_i = 0 \right\}$$

is finitely generated. This is equivalent to the existence of a matrix $S \in \mathcal{R}^{q \times p}$ such that $\ker \pi = \text{im}_{\mathcal{R}}(\cdot S)$, i.e., we have the following exact sequence:

$$\mathcal{R}^{1 \times q} \xrightarrow{\cdot S} \mathcal{R}^{1 \times p} \xrightarrow{\pi} \mathcal{M} \longrightarrow 0.$$

Coherent module

A left \mathcal{R} -module \mathcal{M} is *coherent* if all of its finitely generated left \mathcal{R} -modules are left finitely presented.

$\mathbb{I}_1(\mathbb{k})$ is coherent

Coherence characterization

Let \mathcal{R} be a ring. The following assertions are equivalent:

- ① \mathcal{R} is a left coherent ring.
- ②
 - i) For all $a \in \mathcal{R}$, $\text{ann}_{\mathcal{R}}(.a) = \{r \in \mathcal{R} \mid r a = 0\}$ is a finitely generated left ideal.
 - ii) For all pairs of ideals \mathcal{I} and \mathcal{J} finitely generated, the left ideal $\mathcal{I} \cap \mathcal{J}$ is finitely generated.

Theorem (*Bavula 2013*)

$\mathbb{I}_1(\mathbb{k})$ is a coherent ring, i.e., left coherent and right coherent.

END GOAL: Give an effective proof of this theorem.

\Rightarrow *Effective development of an integro-differential elimination theory*

$$\forall R \in \mathbb{I}_1^{q \times p} \quad \exists Q \in \mathbb{I}_1^{r \times q} : \ker_{\mathbb{I}_1}(.R) = \text{im}_{\mathbb{I}_1}(.Q)$$

$$R \eta = \zeta \Rightarrow Q \zeta = Q R \eta = 0 \quad (\text{elimination of } \eta)$$

Situation

- The first point of the characterization of the coherence property is effective (Quadrat-Regensburger 20, Cluzeau, P., Quadrat 23).
- The extension of the matrix case of the first point makes effective the second point of the characterization, i.e., $\mathcal{I} \cap \mathcal{J}$ finitely generated where \mathcal{I} and \mathcal{J} are finitely generated, in the case where \mathcal{I} and \mathcal{J} are both included in $\langle e \rangle$.
- For the intersection $\mathcal{I} \cap \mathcal{J}$, where \mathcal{I} or \mathcal{J} is included in $\langle e \rangle$, we use the concept of **semisimple modules** (namely, direct sums of *simple* modules, e.g., $\mathbb{k}[t]^m$).

A submodule of a semisimple module is semisimple

Indeed, if $\mathcal{I} \subset \langle e \rangle$, then \mathcal{I} semisimple and $\mathcal{I} \cap \mathcal{J} \subset \mathcal{I}$ is also semisimple.

Link intersection and annihilator

$\mathcal{I} = \langle u_1, \dots, u_n \rangle$ and $\mathcal{J} = \langle v_1, \dots, v_m \rangle$.

$$x \in \mathcal{I} \cap \mathcal{J} \iff x = \sum_{i=1}^n a_i u_i = \sum_{j=1}^m b_j v_j \iff \sum_{i=1}^n a_i u_i - \sum_{j=1}^m b_j v_j = 0$$

$$\iff (a_1 \quad \dots \quad a_n) \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix} - (b_1 \quad \dots \quad b_m) \begin{pmatrix} v_1 \\ \vdots \\ v_m \end{pmatrix} = 0$$

$$\iff (a_1 \quad \dots \quad a_n \quad -b_1 \quad \dots \quad -b_m) \underbrace{\begin{pmatrix} u_1 \\ \vdots \\ u_n \\ v_1 \\ \vdots \\ v_m \end{pmatrix}}_R = 0$$

$$\iff (a_1 \quad \dots \quad a_n \quad -b_1 \quad \dots \quad -b_m) \in \ker_{\mathbb{I}_1}(\cdot R)$$

$\mathcal{I} \cap \mathcal{J}$ where $\mathcal{I}, \mathcal{J} \subset \langle e \rangle$ **Theorem**

Let $R \in \langle e \rangle^{q \times p}$ and $R = \sum_{k=0}^n R_k(t) e \partial^k$, where $R_k \in \mathbb{k}[t]^{q \times p}$. Let $m = \max_{k \in \llbracket 0, n \rrbracket} \deg(R_k)$, and

$$C = \begin{pmatrix} R_0 & \dots & R_n \\ \vdots & & \vdots \\ R_0^{(m+1)} & \dots & R_n^{(m+1)} \end{pmatrix} \in \mathbb{k}^{q(m+2) \times p(n+1)}, \quad J_{m+1} = \begin{pmatrix} I_q \\ I_q \partial \\ \vdots \\ I_q \partial^{m+1} \end{pmatrix}.$$

Let $D \in \mathbb{k}[t]^{r \times q(m+2)}$ be a full row rank matrices satisfying

$$\ker_{\mathbb{k}[t]}(.C) = \text{im}_{\mathbb{k}[t]}(.D)$$

and let us define $(u_1 \ \dots \ u_r)^T = D J_{m+1} \in \mathbb{I}_1^{r \times q}$, where u_1, \dots, u_r belong to $\mathbb{I}_1^{1 \times q}$. Then, we have:

$$\ker_{\mathbb{I}_1}(.R) = \text{im}_{\mathbb{I}_1}(.D J_{m+1}) = \sum_{i=1}^r \mathbb{I}_1 u_i.$$

Computation of $\mathcal{I} \cap \mathcal{J}$ where $\mathcal{I}, \mathcal{J} \subset \langle e \rangle$

Algorithm 1 Compute generators of $\mathcal{I} \cap \mathcal{J}$ where $\mathcal{I}, \mathcal{J} \subseteq \langle e \rangle$

Require: p_1, \dots, p_{n_1} generators of \mathcal{I} , q_1, \dots, q_{n_2} generators of \mathcal{J}

- Set $R = (p_1 \ \dots \ p_{n_1} \ q_1 \ \dots \ q_{n_2})^T$.
- Compute the matrix C corresponding to R .
- Compute D such that $\ker_{\mathbb{k}[t]}(\cdot C) = \text{im}_{\mathbb{k}[t]}(\cdot D)$.
- Compute $u = (u_1, \dots, u_r)^T = D J_{m+1}$, where $u_i = (u_{i,1} \ u_{i,2})$.

return $\{u_{1,1} p, \dots, u_{n_1,1} p\}$

Semisimple structure

Consider $\mathcal{I} \subset \langle e \rangle$ generated by $a_1, \dots, a_q \in \langle e \rangle$.

GOAL : Find generators of \mathcal{I} of the form *pure evaluation*, namely, evaluations of the form $e p(\partial)$ where $p \in \mathbb{k}[\partial]$.

Semisimple structure

Notations and definitions

- $A = (a_1 \ \dots \ a_q) = \sum_{k=0}^n A_k(t) e \partial^k$ where $A_k \in \mathbb{k}[t]^{q \times 1}$
- $m = \max_{k \in \llbracket 0, n \rrbracket} \deg(A_k)$

$$\bullet \ C = \begin{pmatrix} A_0 & \dots & A_n \\ \vdots & & \vdots \\ A_0^{(m+1)} & \dots & A_n^{(m+1)} \end{pmatrix} = \begin{pmatrix} A_0 & \dots & A_n \\ \vdots & & \vdots \\ A_0^{(m)} & \dots & A_n^{(m)} \\ 0 & \dots & 0 \end{pmatrix} = \begin{pmatrix} C' \\ 0 \end{pmatrix}$$

- $D = (D_0 \ \dots \ D_{m+1})$, where $D_i \in \mathbb{k}[t]^{r \times q}$, is such as

$$\ker_{\mathbb{k}[t]}(.C) = \text{im}_{\mathbb{k}[t]}(.D).$$

Note that $D = \begin{pmatrix} D' & 0 \\ 0 & I_q \end{pmatrix}$, where $D' \in \mathbb{k}[t]^{(r-q) \times q(m+1)}$

- $B = D J_{m+1} = \begin{pmatrix} \sum_{k=0}^m D'_i \partial^i \\ \partial^{m+1} I_q \end{pmatrix} = \begin{pmatrix} B' \\ \partial^{m+1} I_q \end{pmatrix}$
- $\mathcal{M} = \text{coker}_{\mathbb{I}_1}(.B) = \mathbb{I}_1^{1 \times q} / (\mathbb{I}_1^{1 \times r} B)$

Then, $\ker_{\mathbb{I}_1}(.A) = \text{im}_{\mathbb{I}_1}(.B)$ and $\mathcal{M} \cong \text{im}_{\mathbb{I}_1}(.A) = \sum_{i=1}^q \mathbb{I}_1 a_i$.

Semisimple structure

$$\begin{array}{ccccccc}
 \mathbb{I}_1^{1 \times r} & \xrightarrow{\cdot B} & \mathbb{I}_1^{1 \times q} & \xrightarrow{\cdot A} & \mathcal{I} = \text{im}_{\mathbb{I}_1}(\cdot A) & \longrightarrow & 0 \\
 \parallel & & \parallel & & \uparrow \cong \psi: \psi(\pi(\lambda)) = \lambda A & & \\
 \mathbb{I}_1^{1 \times r} & \xrightarrow{\cdot B} & \mathbb{I}_1^{1 \times q} & \xrightarrow{\pi} & \mathcal{M} = \text{coker}_{\mathbb{I}_1}(\cdot B) & \longrightarrow & 0
 \end{array}$$

$\{y_i = \pi(e_i)\}_{1 \leq i \leq q}$ generates \mathcal{M} .

$y = (y_1 \dots y_q)^T$ satisfy the left \mathbb{I}_1 -linear relations $B y = 0$.

In particular, we have:

$$\partial^{m+1} y = 0 \Leftrightarrow I^{m+1} \partial^{m+1} y = 0 \Leftrightarrow y = T_m y.$$

Moreover, we have:

$$y = T_m y = \sum_{k=0}^m \frac{t^k}{k!} \underbrace{e^{\partial^k} y}_{z_k} = \sum_{k=0}^m \frac{t^k}{k!} z_k.$$

Then, the z_k 's generate \mathcal{M} and $\mathbb{I}_1 z_k = \mathbb{I}_1 e^{\partial^k} y = \mathbb{k}[t] z_k$ yields

$$\mathcal{M} = \sum_{k=0}^m \mathbb{I}_1 z_k = \sum_{k=0}^m \mathbb{k}[t] z_k.$$

Semisimple Structure

What are the relations between the z_k 's?

$$z = (z_0^T \ \dots \ z_m^T)^T$$

- $e z = z$

- Since $0 = B' y = B' \sum_{k=0}^m \frac{t^k}{k!} z_k = \sum_{k=0}^m B' \left(\frac{t^k}{k!} \right) z_k$

Set $P := \left(B'(1) \quad B'(t) \quad \dots \quad B' \left(\frac{t^m}{m!} \right) \right) \in \mathbb{K}[t]^{(r-q) \times q(m+1)}$,

- $P z = 0$

-

$$\mathcal{M} \cong \mathcal{M}' = \text{coker}_{\mathbb{K}} \left(\cdot \left(\begin{array}{c} P \\ (1-e) I_{q(m+1)} \end{array} \right) \right)$$

- $B' = \sum_{k=0}^m D'_i \partial^i \Rightarrow B' \left(\frac{t^k}{k!} \right) = D'_0 \frac{t^k}{k!} + D'_1 \frac{t^{k-1}}{(k-1)!} + \dots + D'_k$

- $P = \underbrace{(D'_0 \ \dots \ D'_m)}_{D'} \underbrace{\begin{pmatrix} I_q & t I_q & \dots & \frac{t^m}{m!} I_q \\ 0 & I_q & \dots & \frac{t^{m-1}}{(m-1)!} I_q \\ \vdots & & \ddots & \vdots \\ 0 & \dots & & I_q \end{pmatrix}}_{U \text{ invertible}} = D' U.$

Semisimple Structure

- We have

$$\begin{aligned} \ker_{\mathbb{k}[t]}(P.) &= \ker_{\mathbb{k}[t]}(D' U.) = U^{-1} \ker_{\mathbb{k}[t]}(D'.) \\ &= U^{-1} \operatorname{im}_{\mathbb{k}[t]}(C'.) = \operatorname{im}_{\mathbb{k}[t]}(U^{-1} C'.). \end{aligned}$$

- We have

$$U^{-1} C' = \begin{pmatrix} I_q & -t I_q & \dots & \frac{(-t)^m}{m!} I_q \\ 0 & I_q & \dots & \frac{(-t)^{m-1}}{(m-1)!} I_q \\ \vdots & & & \vdots \\ 0 & \dots & \dots & I_q \end{pmatrix} \begin{pmatrix} A_0 & \dots & A_n \\ \vdots & & \vdots \\ A_0^{(m)} & \dots & A_n^{(m)} \end{pmatrix} = C'(0)$$

- $\ker_{\mathbb{k}[t]}(P.) = \operatorname{im}_{\mathbb{k}[t]}(C'(0).) = \operatorname{im}_{\mathbb{k}[t]}(Q'.)$, where $Q' \in \mathbb{k}^{q(m+1) \times s}$ is a full column rank matrix and $s = \operatorname{rank}_{\mathbb{k}}(C'(0))$.
- D has a right inverse $\Rightarrow D'$ has a right inverse $\Rightarrow P$ has a right inverse $\Rightarrow \operatorname{coker}_{\mathbb{k}[t]}(.P)$ is a free $\mathbb{k}[t]$ -module of rank s .
- P has a right inverse $\Rightarrow Q'$ has a left inverse $T \in \mathbb{k}^{s \times q(m+1)}$.
- Set $w = T z = T e J_m y$. The entries w_i of the vector w are *pure evaluations* and $\mathcal{I} = \sum_{i=1}^s \mathbb{k}[t] \psi(w_i) = \mathbb{k}[t]^{1 \times s} (T e J_m A)$.

Semisimple structure

Theorem

$\mathcal{I} = \mathbb{I}_1 a_1 + \dots \mathbb{I}_1 a_q \subset \langle e \rangle$ and let $A = (a_1 \dots a_q)^T$. Then, \mathcal{I} is a semisimple $\mathbb{k}[t]$ -module that can be generated by a finite set of pure evaluations.

- $C' = \begin{pmatrix} A_0 & \dots & A_n \\ \vdots & & \vdots \\ A_0^{(m)} & \dots & A_n^{(m)} \end{pmatrix}$
- $s = \text{rank}_{\mathbb{k}}(C(0))$.
- $Q' \in \mathbb{k}^{(q(m+1)) \times s}$ and $B \in \mathbb{I}_1^{r \times q}$ such as $\text{im}_{\mathbb{k}}(Q' \cdot) = \text{im}_{\mathbb{k}}(C'(0) \cdot)$ and $\ker_{\mathbb{I}_1}(\cdot A) = \text{im}_{\mathbb{I}_1}(\cdot B)$.
- $y = (\pi(e_1) \dots \pi(e_q))^T$, where $\pi : \mathbb{I}_1^{1 \times q} \longrightarrow \mathcal{M} = \text{coker}_{\mathbb{I}_1}(\cdot B)$
- $z = (e y \quad e \partial y \quad \dots \quad e \partial^m y)^T$,
- $T \in \mathbb{k}^{s \times q(m+1)}$ a left inverse of Q' ,
- $w = T z \in \mathcal{M}^s$,

$$\mathcal{I} = \sum_{i=1}^s \mathbb{k}[t] \pi^{-1}(w_i) A = \mathbb{k}[t]^{1 \times s} (T e J_m A).$$

Algorithm

Algorithm 2 Compute pure evaluation generators of a finitely generated evaluation ideal \mathcal{I} as a $\mathbb{k}[t]$ -module

Require: a_1, \dots, a_q generators of \mathcal{I}

- Set $A = (a_1 \ \dots \ a_q)^T$ and compute the matrix C' .
 - Compute a full column rank matrix Q' whose columns define a basis of $\text{im}_{\mathbb{k}}(C'(0))$.
 - Compute a left inverse T of Q' .
 - Compute $g = (g_1 \ \dots \ g_s)^T = T (e \ e \partial \ \dots \ e \partial^m)^T A$
- return** $\{g_1, \dots, g_s\}$.
-

Example

Consider $q = 2$; $m = 1$; $s = \text{rank}_{\mathbb{k}}(C(0)) = 2$ and

$$A = \begin{pmatrix} t e + e \partial + (t+1) e \partial^2 \\ t e + t e \partial + 2 t e \partial^2 \end{pmatrix} = \underbrace{\begin{pmatrix} t \\ t \end{pmatrix}}_{A_0} e + \underbrace{\begin{pmatrix} 1 \\ t \end{pmatrix}}_{A_1} e \partial + \underbrace{\begin{pmatrix} t+1 \\ 2t \end{pmatrix}}_{A_2} e \partial^2.$$

$$C' = \begin{pmatrix} t & 1 & t+1 \\ t & t & 2t \\ 1 & 0 & 1 \\ 1 & 1 & 2 \end{pmatrix} \text{ and } U = \begin{pmatrix} I_2 & t I_2 \\ 0 & I_2 \end{pmatrix}$$

$$Q = U^{-1} C' = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 1 \\ 1 & 1 & 2 \end{pmatrix} = (Q_1 \quad Q_2 \quad Q_3) \text{ and } Q' = (Q_1 \quad Q_2)$$

$$T = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \quad w = T z = \begin{pmatrix} e \partial \\ e \end{pmatrix} \quad g = w A = \begin{pmatrix} e + e \partial^2 \\ 0 \end{pmatrix}.$$

Then, we have

$$\mathcal{I} = \mathbb{I}_1 e (1 + \partial^2) = \mathbb{k}[t] e (1 + \partial^2)$$

Perspectives

- We have also effectively proved that a finitely generated left ideal of $\langle e \rangle$ is principal.
- The semisimple structure of the ideals of $\langle e \rangle$ gives another effective proof of $\mathcal{I} \cap \mathcal{J}$ finitely generated, where \mathcal{I} and \mathcal{J} are two finitely generated left ideals in $\langle e \rangle$.
- The semisimple structure of the ideals of $\langle e \rangle$ gives a theoretical proof of $\mathcal{I} \cap \mathcal{J}$ finitely generated, where \mathcal{I} and \mathcal{J} are finitely generated ideals and one of them is in $\langle e \rangle$.

We are now working on an algorithmic proof of this point.

- The last step for an algorithmic proof of the coherence of \mathbb{I}_1 is the case of $\mathcal{I} \cap \mathcal{J}$, where \mathcal{I} and \mathcal{J} are finitely generated ideals, $\mathcal{I} \not\subset \langle e \rangle$ and $\mathcal{J} \not\subset \langle e \rangle$.