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The INTEGRATOR package for REDUCE. Version 1.0

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THE INTEGRATOR PACKAGE FOR REDUCE

Version 1.0

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Abstract: We give the WEB source of the INTEGRATOR package for REDUCE. The package can be used to solve overdetermined systems of partial differential equations, especially those occurring in the computation of symmetries and prolongation structures of (supersymmetric) systems of partial differential equations. The package is based on a former package by Kersten.

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	Section	
Introduction	1	1
Integration of overdetermined systems of p.d.e.'s	6	2
Initializing an equation set		
The integration procedure		6
Homogeneous integration		
Splitting polynomial equations		
Solving Lie algebra relations		
Solving a function		
Inhomogeneous integration		
Generation of new equations by differentiation	53	20
Additional tools	60	23
Index	70	27

§1 INTEGRATOR INTRODUCTION

1

1. Introduction. In this WEB file we shall describe a REDUCE package for the integration of overdetermined systems of partial differential equations (p.d.e.'s). This work is mainly based on a similar package by Paul Kersten for just the determination of symmetry groups (CWI tract 34, Infinitesimal symmetries: a computational approach, CWI, Amsterdam, 1987) and an extension by myself which also allows the determination of Wahlquist and Estabrook prolongation algebras.

The main reasons for the implementation of this package, are our improved insight in the internals of REDUCE, the wish to have one combined integrator for both cases and the availability of substantially improved versions of some the procedures used in the former packages.

The "banner line" defined here is intended for indentification purposes on loading. It should be changed whenever this file is modified. System dependent changes, however, should be made in a separate change file.

```
define banner ≡ "Integrator_package_for_REDUCE_3.4, $\text{\lambda}$ Revision: $\text{\lambda}$1.0 $\text{\lambda}$"
```

2. We define the following macros for clarity.

```
define change_to_symbolic_mode \(\equiv \text{algebraic}\)
define change_to_algebraic_mode \(\equiv \text{algebraic}\)
define stop_with_error(string_1, expr_1, string_2, expr_2) \(\equiv msgpri(string_1, expr_1, string_2, expr_2, \equiv)\)
define message(string_1, expr_1, string_2, expr_2) \(\equiv msgpri(string_1, expr_1, string_2, expr_2, \equiv nil)\)
define operator_name_of \(\equiv car
define arguments_of \(\equiv car
define first_argument_of \(\equiv car
define second_argument_of \(\equiv car
define first_element_of \(\equiv car
define rest_of \(\equiv car
define skip_list \(\equiv car
\{ Skip the 'list in front of an algebraic list \}
format function \(= identifier
```

3. The following macros are intended as common programming idioms.

```
define incr(x) \equiv (x := x + 1)
define decr(x) \equiv (x := x - 1)
```

4. A new REDUCE switch can be introduced using the following code.

```
define initialize_global(global_name, value) \( \equiv \)

global '(global_name) \( \text{$\circ} \)

global_name := value

define initialize_fluid(fluid_name, value) \( \equiv \)

fluid '(fluid_name) \( \text{$\circ} \)

fluid_name := value

define new_switch(switch_name, value) \( \equiv \)

initialize_fluid(!* \( \data \) switch_name, value) \( \delta \)

flag('(switch_name), 'switch)
```

5. We do all initializations in the beginning of the package.

```
change_to_symbolic_mode$
write banner$ terpri()$
\( \text{Lisp initializations 9} \)
change_to_algebraic_mode$
```

6. Integration of overdetermined systems of p.d.e.'s. For the determination of symmetry groups or prolongation structures of (systems of) partial differential equations, the defining relations give rise to an overdetermined system of p.d.e.'s. Finding the symmetry group or prolongation structure boils down to solving such a system.

There are, however, some differences between the determination of a symmetry group or the determination of a prolongation structure. These differences are:

- 1. The differential equations for the determination of the symmetry group are linear, the equations for the determination of a prolongation structure are nonlinear. This nonlinearity, however, is of a special kind, namely, the only occurring nonlinear terms are (possibly nested) liebrackets of the functions to be integrated.
- 2. For the determination of symmetry groups, the functions to be determined integrate to polynomials with constant coefficients. For the determination of prolongation structures, functions integrate to polynomials, coefficients of which are generators of some unknown Lie algebra. The defining relations of this algebra are the remaining (nonlinear) relations which have no dependency on the independent variables involved.

From the above it is clear that integration has to be treated slightly different in either of the cases. The differences are however small enough to allow the implementation of one integrator for both cases.

- 7. In order to explain all possible p.d.e.'s which can be integrated, we make the following assumptions:
- 1. Functions are represented by expressions f(n), where f is some specified operator and n is an integer. Since we intend to use the package for computations for supersymmetric p.d.e.'s, we shall use the notion the elements with n positive must integrate to an even polynomial and elements with negative n must integrate to an odd polynomial (this is only useful for computations in prolongation theory, where coefficients can be even or odd Lie algebra generators).
- 2. The dependencies of functions are solely listed on the dependency list, i.e. must be stated by the 'depend' statement of REDUCE. Notice, however, that we do not allow dependencies of odd variables. The reason for this is a pragmatic one: due to the anticommutivity of odd variables, n odd variables can only produce 2ⁿ different terms containing these variables, hence can be stated explicitly provided that n is not too big. On the other hand, if we allow dependencies of odd variables, a lot of additional operators have to be implemented to take care of e.g. partial differentation w.r.t. odd variables.

- 8. If f is the operator denoting functions, x the operator denoting Lie algebra generators (or, in the case of a symmetry group, just constants), then following the description above, a p.d.e. has the following possible terms (any coefficient c is always some polynomial in the independent variables):
- A. terms of the form $c_n df(f(n),...)$.
- B. terms of the form $c_n f(n)$.
- C. terms of the form $c_{1,2}[z_1,z_2]$ where z_1,z_2 are either functions f(n) or Lie algebra generators x(n).
- D. terms of the form $c_n x(n)$.

These possibilities lead, in a natural way, to the following strategy of solving the p.d.e.'s:

- 1. If there is only one term of type A, we can integrate this equation homogeneously, i.e. give a polynomial expression for f(n) using the variables involved in the differential term.
- 2. If the p.d.e. is a polynomial in one or more independent variables on which none of the occurring functions depend, all coefficients of this polynomial have to be zero, i.e., the p.d.e. splits up into a set of smaller p.d.e.'s.
- 3. If there are only terms of type C and D we have a Lie algebra relation, which can be solved by the LIESUPER package, if solvable.
- 4. If there is a function of type B depending on all variables occurring in the p.d.e. and not occurring in a term of type A, we can solve for this function.
- 5. If there is one term of type A depending on all variables occurring the p.d.e. and the remaining terms are polynomial in the variables occurring in the derivative, the p.d.e. can be integrated inhomogeneously.
- 6. If there is just one function in the p.d.e. which depends on a variable only occurring polynomially in the rest of the p.d.e., such that the p.d.e. can not be integrated inhomogeneously since the dependencies of the various occurring functions do not match, we can introduce new equations of type 1 by appropriately differentiating the p.d.e.

INTEGRATOR

9. Initializing an equation set. The integrator will be implemented in such a way that integration can be performed on different sets of p.d.e.'s at the same time. Different sets of p.d.e.'s will be distinguished by the name of the operator in which they are stored.

For each operator representing a set of p.d.e.'s we must know: the name of the operator(s) representing the functions and the operator that must be used to represent constant coefficients during the integration. If this last operator possesses the indicator bracketname we know that the operator is declared as a Lie algebra generator, hence that we are in the prolongation case. In this case the name of the associated liebracket is equal to the value of bracketname.

Moreover, we have to know the total number of equations used, in view of the additional equations that may be generated and which must be numbered subsequently. In connection with the integrations taking place we also have to know the number of functions, resp. constants (generators) being in use.

This is all taken care of by the procedure *initialize_equations*, which assigns to an operator *operator_name*, the total number of used equations *total_used*, the list *variable_list* of all occurring independent variables, the operator *constant_operator*, elements of which act as constants, and an arbitrary number of operators *function_operator* acting as functions. *constant_operator* and each *function_operator* should be given a an algebraic list of the form {operator, number of even elements used, number of odd elements used}.

In order to allow an arbitrary number of parameters we make *initialize_equations* a *psopfn*. How *psopfn*'s are dealt with internally is explained in the documentation of either the TOOLS package or the LIESUPER package.

```
\langle \text{Lisp initializations 9} \rangle \equiv
  put('initialize_equations, 'psopfn, 'initialize_equations1)$
See also sections 13, 18, 33, 53, and 66.
This code is used in section 5.
10.
  lisp procedure initialize_equations1 specification_list;
    begin scalar operator_name, total_used, variable_list, specification, even_used, odd_used,
         constant_operator, bracketname, function_name, function_list;
    if length specification_list < 5 then
            rederr("INITIALIZE_EQUATIONS: wrong unumber of uparameters");
    if ¬idp(operator_name := first_element_of specification_list) then
            rederr("INITIALIZE_EQUATIONS: uequations uo perator umust ube uidentifier");
    if \( \sigma \) fixp(total_used := reval first_element_of(specification_list := rest_of)
            specification\_list)) \lor total\_used < 0 then
            rederr("INITIALIZE_EQUATIONS: utotal unumber of of oquations unust ube upositive");
    put(operator_name, 'total_used, total_used);
    variable_list := reval first_element_of(specification_list := rest_of specification_list);
    if atom variable_list \lor operator_name_of variable_list \neq 'list then
            rederr("INITIALIZE_EQUATIONS:uvariableulistumustubeualgebraiculist");
    put(operator_name, 'variable_list, skip_list variable_list);
    (Check and initialize constant_operator 11);
    (Check and initialize function_list 12);
    end$
```

11. The constant_operator can either be a Lie algebra generator or not. If so, we also have to assign the associated liebracket to operator_name and used the procedure define_used to take care of the assignment of the used dimensions to the liebracket. If constant_operator is not a Lie algebra generator, we store these dimensions in the same way as happens for liebrackets.

```
define \ check\_valid\_function\_declaration(op\_list, op\_name) \equiv
         if atom op_list \vee length op_list \neq 4 \vee operator_name_of op_list \neq 'list
                  \lor \neg idp(op\_name := first\_argument\_of op\_list) \lor \neg fixp(even\_used := reval caddr op\_list)
                  \vee \neg fixp(odd\_used := reval\ cadddr\ op\_list) \vee even\_used < 0 \vee odd\_used < 0\ then
            stop_with_error("INITIALIZE_EQUATIONS:,invalid,declaration,of", op_list, nil, nil)
define put\_used\_dimensions(op\_name, even\_used, odd\_used) \equiv
         if get(op_name, 'bracketname) then define_used(bracketname, list('list, even_used, odd_used))
         else
            begin put(op_name, 'even_used, even_used);
            put(op_name, 'odd_used, odd_used);
            end
\langle \text{ Check and initialize } constant\_operator | 11 \rangle \equiv
  specification_list := rest_of specification_list; specification := first_element_of specification_list;
  check_valid_function_declaration(specification, constant_operator);
  put(operator_name, 'constant_operator, constant_operator);
  if (bracketname := get(constant_operator, 'bracketname)) then
     put(operator_name, 'bracketname, bracketname);
  put_used_dimensions(constant_operator, even_used, odd_used)
This code is used in section 10.
12.
\langle \text{ Check and initialize } function\_list | 12 \rangle \equiv
  for each function_specification in rest_of specification_list do
    begin check_valid_function_declaration(function_specification, function_name);
    put_used_dimensions(function_name, even_used, odd_used);
     function\_list := function\_name . function\_list;
  put(operator_name, 'function_list, function_list)
This code is used in section 10.
```

13. Since we can apparently choose different sets of p.d.e.'s for solving, we must tell the integrator which set to take. This is done via a global variable $cur_eq_set!$. We will take the operator equ as the default $cur_eq_set!$. In this file we will use the abbreviation ces! for $cur_eq_set!$.

```
define ces!* ≡ cur_eq_set!*
⟨ Lisp initializations 9 ⟩ + ≡
  initialize_global(ces!*, 'equ)$
```

14.

```
lisp operator use_equations;
lisp procedure use_equations operator_name;
begin
  if idp operator_name then ces!* := operator_name
  else rederr("USE_EQUATIONS:__argument__must__be__identifier");
  end$
```

15. The integration procedure. The implementation of the integrator follows the description of all the possible steps given above.

For the use of the fluid variable *listpri_depth!**, see below. Its local rebinding is necessary for a proper printing of the messages given by the procedure.

```
lisp operator integrate_equation;
lisp procedure integrate_equation n;
  begin scalar listpri_depth!*, total_used, equation, denominator, solvable_kernel, solvable_kernels,
       df_list, function_list, present_functions_list, variable_list, absent_variables, linear_functions_list,
       constants_list, bracketname, df_terms, df_functions, linear_functions, functions_and_constants_list,
       commutator_functions, present_variables, nr_of_variables, integration_variables;
  listpri\_depth!* := 200; terpri!* t;
  (Find the equation to be integrated 16);
  (Step 1: search for homogeneous integration 20);
  (Step 2: search for polynomial behaviour 29);
  (Step 3: search for a Lie relation 37);
   Step 4: search for a solvable function 39);
  (Step 5: search for inhomogeneous integration 43);
   Step 6: search for a useful differentation 54);
  (Step 7: print a "Not solved" message 59);
solved:
           { Go here when the equation is solved or its type is determined }
  end$
```

16. The part of the equation containing all necessary information is its numerator. For reasons that will become clear in the sequel we need, however, also know its denominator. If the equation is zero, no analysis has to be performed.

```
define nullify_equation(n) ≡
	setk(list(ces!*,n),0)

⟨Find the equation to be integrated 16⟩ ≡
	if null(total_used := get(ces!*, 'total_used)) ∨ n > total_used then
	stop_with_error("INTEGRATE_EQUATIONS:_properly_initialize", ces!*, nil, nil);

if null(equation := cadr assoc(list(ces!*, n), get(ces!*, 'kvalue))) then
	stop_with_error("INTEGRATE_EQUATION:", list(ces!*, n), "is_non-existent", nil);

denominator := denr(equation := simp!* equation); equation := numr equation;

if null equation then
	≪ write ces!*, "(", n, ") = 0"; terpri!* t; nullify_equation(n); goto solved ≫

This code is used in section 15.
```

17. Homogeneous integration. Homogeneous integration must be performed if the equation consists of just one df term. In order to find all possible df terms we apply split_form to equation. This returns a list the car of which is the part of equation independent of the df operator, the cdr of which is a list of all linear df terms, together with their coefficients. split_form will return with an error if nonlinear df terms occur.

```
define independent\_part\_of \equiv car

define kc\_list\_of \equiv cdr

define kernel\_of \equiv car { For use with a kernel-coefficient list }

define coefficient\_of \equiv cdr { For use with a kernel-coefficient list }
```

18. If there is one df term, we only solve it if its coefficient is a number, by default. This behaviour is governed by the switch coefficient_check, which is on by default. In order to check the coefficient we will use the procedure find_solvable_kernel to be explained below.

```
⟨Lisp initializations 9⟩ + ≡
new_switch(coefficient_check, t)$
```

19. Before continuing we introduce some auxiliary macros and procedures.

21.

The procedure find_solvable_kernel tries to find the first element of kernel_list which has a number as coefficient. If coefficient_check is off we can simply take the first element of kernel_list, otherwise we can most conveniently implement a recursive procedure first_solvable_kernel, which finds the first element of kernel_list with a number as coefficient. We can check this by first checking if the numerator of the coefficient is a domain element, or if the whole coefficient is a number.

```
lisp procedure find_solvable_kernel(kernel_list, kc_list, denominator);
  if !*coefficient_check then first_solvable_kernel(kernel_list, kc_list, denominator)
  else first_element_of kernel_list$
lisp procedure first_solvable_kernel(kernel_list, kc_list, denominator);
  if kernel_list then
     (if domain coefficient_of kc_pair ∨ number !*ff2a (coefficient_of kc_pair, denominator) then
       kernel_of kc_pair
     else first_solvable_kernel(rest_of kernel_list, kc_list, denominator))
            where kc\_pair = assoc(first\_element\_of kernel\_list, kc\_list)$
```

The equation 23.

$$\frac{\partial^{k_1}}{\partial x_1^{k_1}} \cdots \frac{\partial^{k_m}}{\partial x_m^{k_m}} f(x_1, \dots, x_n) = 0 \qquad (m \le n)$$

has general solution

$$f = \sum_{j=1}^{m} \sum_{i_j=0}^{k_j-1} x_j^{i_j} f_{j,i_j}(x_1, \ldots, \hat{x_j}, \ldots, x_n).$$

Thus, given a homogenous p.d.e., homogeneous_integration_of has to return the REDUCE equivalent of the last expression.

If f depends on only one variable the $f_{i,i}$, are constants, otherwise they are new functions with dependency on one less variable. In the Lie algebra case the constants are generators of the Lie algebra. Since the dimensions of a liebracket in REDUCE have to be given on beforehand, there may not be enough generators left to generate f. In this case, we have to enlarge the *liebracket*.

```
define get\_dependencies\_of(kernel) \equiv
         ((if depl_entry then cdr depl_entry)
                where depl_{entry} = assoc(kernel, depl!*)
  lisp procedure homogeneous_integration_of df_term;
    begin scalar df_function, function_number, dependency_list, integration_list, coefficient_name,
         bracketname, even_used, odd_used, integration_variable,
         number_of_integrations, solution, new_dependency_list;
    (Check if df_term can be integrated, find df_function and function_number 24);
    dependency\_list := get\_dependencies\_of(df\_function);
    if length dependency_list = 1 then coefficient_name := qet(ces!*,'constant_operator)
    else coefficient_name := operator_name_of df_function;
    (Get even_used, odd_used and if necessary bracketname 25);
    integration_list := rest_of arguments_of df_term;
    \ Find the next integration_variable and number_of_integrations 26\);
    if bracketname then (Check and possibly enlarge dimensions of bracketname 27);
    (Perform the integration 28);
    return solution
    end$
```

HOMOGENEOUS INTEGRATION

24. We required df-term to be of the form $df(f(k), \ldots)$ where f is a function occurring on the function-list of $ces!^*$ and k is an integer not equal to zero.

This code is used in section 23.

25. In the liebracket case even_used and odd_used are stored as properties of bracketname instead of coefficient_name.

```
(Get even_used, odd_used and if necessary bracketname 25) ≡
if (bracketname := get(coefficient_name, 'bracketname)) then
begin even_used := get(bracketname, 'even_used);
odd_used := get(bracketname, 'odd_used);
end
else
begin even_used := get(coefficient_name, 'even_used);
odd_used := get(coefficient_name, 'odd_used);
end
```

This code is used in section 23.

This code is used in section 23.

26. Finding the integration variables is rather straightforward.

27. If df-function depends on only one variable, the number of constants being introduced is equal to the number_of_integrations. The even and odd dimension of bracketname are stored as the properties even_dimension and odd_dimension.

28. The actual integration is fairly straightforward by now: for all the possible integration variables we can simply add new terms to solution.

```
define new_coefficient \equiv
         list(coefficient_name,
             if function_number > 0 then incr(even_used)
             else -incr(odd\_used))
define ext_mksq(kernel, power) \equiv
        if power = 0 then 1./1
         else mksq(kernel, power)
define depend_new_coefficient(dependency_list) \equiv
         depl!* := (list(coefficient_name,
             if function_number > 0 then even_used
             else - odd_used) . dependency_list) . depl!*;
(Perform the integration 28) ≡
  solution := nil . / 1;
  while integration_variable do
    begin new_dependency_list := delete(integration_variable, dependency_list);
    for i := 0:number\_of\_integrations - 1 do
      \ll solution := addsq(solution, multsq(ext_mksq(integration_variable, i), mksq(new_coefficient, 1)));
         if new_dependency_list then depend_new_coefficient(new_dependency_list) ≫;
    (Find the next integration_variable and number_of_integrations 26)
    end;
  solution := mk!*sq subs2 solution;
  put_used_dimensions(coefficient_name, even_used, odd_used)
This code is used in section 23.
```

§29

Splitting polynomial equations. For the polynomial behaviour of equation we need to know 29. the dependencies of all the functions occurring in equation at any level. If there occur any other variables in equation and equation is polynomial in these variables, the coefficients of this polynomial give rise to a new set of equations.

```
define pc\_list\_of \equiv kc\_list\_of
                                      { power-coefficient list }
define powers\_of \equiv kernel\_of
\langle \text{Step 2: search for polynomial behaviour 29} \rangle \equiv
  \ Find present_functions_list and the absent_variables 30 \;;
  if split_equation_polynomially(n, total_used, equation, absent_variables) then goto solved
This code is used in section 15.
```

Finding all the functions in equation can be done by applying the procedure get_recursive_kernels of the TOOLS package.

```
\langle \text{ Find } present\_functions\_list \text{ and the } absent\_variables 30 \rangle \equiv
  function\_list := get(ces!*, 'function\_list);
  present_functions_list := qet_recursive_kernels(equation, function_list);
  variable_list := get(ces!*, 'variable_list); absent_variables := variable_list;
  for each function in present_functions_list do
     for each variable in get_dependencies_of (function) do
        absent\_variables := delete(variable, absent\_variables)
This code is used in section 29.
```

31.

```
lisp procedure split_equation_polynomially(n, total_used, equation, absent_variables);
  begin scalar polynomial_variables, equations_list;
  (Find the polynomial_variables and test for polynomial behaviour 32);
  (If possible, split up equation into smaller equations 35)
  end$
```

In most cases the equations under consideration are polynomial in any of the variables and therefore we shall by default not test for polynomial behaviour. This testing is governed by the switch polynomial_check which, be default, is off. If it is on testing is done by the procedure polynomial to be defined below.

```
\langle Find the polynomial_variables and test for polynomial behaviour 32\rangle \equiv
  polynomial_variables := absent_variables;
  if !*polynomial_check then
    polynomial_variables := for each variable in polynomial_variables join
         if polynomialp(equation, variable) then list(variable)
This code is used in section 31.
```

- 33. $\langle \text{Lisp initializations 9} \rangle + \equiv$ new_switch(polynomial_check, nil)\$
- Checking a standard form for polynomial behaviour in some kernel can be done by checking the main variable, the leading coefficient and the reductum, respectively.

```
lisp procedure polynomialp (expression, kernel);
  if domain perpression then t
  else ((main\_variable = kernel \lor \neg depends(main\_variable, kernel))
          \land polynomial p(lc \ expression, kernel) \land polynomial p(red \ expression, kernel))
         where main_variable = mvar expression$
```

35. The coefficients of a polynomial can be found by applying the procedure multi_split_form from the TOOLS package.

If equation can be split into smaller equations, split_equation_polynomially has to return t.

```
(If possible, split up equation into smaller equations 35) ≡
equations_list := multi_split_form(equation, polynomial_variables);
if length equations_list > 1 then

≪ for each pc_pair in pc_list_of equations_list do
setk(list(ces!*, incr(total_used)), mk!*sq((coefficient_of pc_pair) ./ 1));
if independent_part_of equations_list then
setk(list(ces!*, incr(total_used)), mk!*sq((independent_part_of equations_list) ./ 1));
write ces!*, "(", n, ")_\ubreaks_\underline{\text{into}}\underline{\text{ces}}\underline{\text{v}}\underline{\text{"(", get(ces!*, 'total_used)} + 1,
"),...,", ces!*, "(", total_used, ")\ubry_\underline{\text{"(", set)}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\text{"(nto}}\underline{\
```

This code is used in section 31.

36. In order to get messages in a readable form, we sometimes need to print lists partially. This is taken care of the following procedures.

```
lisp procedure partial_list(printed_list, nr_of_items);
  'list . broken_list(printed_list, nr_of_items)$
lisp procedure broken_list(list, n);
  if list then
   if n = 0 then '(!.!.!)
  else car list . broken_list(cdr list, n - 1)$
```

37. Solving Lie algebra relations. If the first two steps have failed, we need to analyze equation in a more drastic way: we need to find all functions occurring linearly in equation, and if a liebracket is specified, all commutators and algebra generators occurring in equation as well. Since we have already looked for df terms in equation in each next step we only have to examine the independent part of the previous step.

```
(Step 3: search for a Lie relation 37) ≡
  linear_functions_list := split_form(independent_part_of df_list, function_list);
  df_list := kc_list_of df_list;
  constants_list := split_form(independent_part_of linear_functions_list, list get(ces!*, 'constant_operator));
  linear_functions_list := kc_list_of linear_functions_list;
  if (bracketname := get(ces!*, 'bracketname)) then (Solve equation if it is a Lie expression 38)
This code is used in section 15.
```

38. In the Lie algebra case we can try to solve the Lie expression if there are no df terms or linearly occurring functions. Solving Lie expression can be done using the procedure relation_analysis of the LIESUPER package. relation_analysis returns either the kernel for which the relation is solved or an atom indicating the nature of the non-solvability.

```
(Solve equation if it is a Lie expression 38) ≡

if length(df_list) = 0 ∧ length(linear_functions_list) = 0 then

«if atom(solvable_kernel := relation_analysis(!*ff2a(equation, denominator), bracketname)) then

«write ces!*,"(",n,")_uis_ua_non-solvable_Lie_urelation"; terpri!* t≫

else

«write ces!*,"(",n,")_usolved_ufor_u"; maprin solvable_kernel; terpri!* t;

nullify_equation(n)≫;
goto solved≫
```

This code is used in section 37.

§39 INTEGRATOR SOLVING A FUNCTION 14

39. Solving a function. If equation is not a Lie expression, there may be a function or a constant for which we can solve it. In order to do this we need to

- find all variables present_variables, on which at least one of the present functions recursive_functions_list depends; of course it is the complement of absent_variables in variable_list.
- find all linearly occurring functions solvable_kernels which depend on all of the present_variables; these are the possible candidates for solving. If there are no present_variables, equation is apparently a relation between some constants and we can try to solve one.
- remove all functions from solvable_kernels, which also occur in a df term, or in the liebracket case, in a commutator.
- if coefficient_check is on we must only solve for those functions which have a number as coefficient. This is checked by the procedure find_solvable_kernel.

Before doing anything we shall, however, construct lists containing all functions occurring in df terms, occurring linearly (and the constants) and, if necessary, occurring in commutators. These lists will also come in handy in the next steps.

```
\langle \text{Step 4: search for a solvable function 39} \rangle \equiv
  (Construct df_terms, df_functions, linear_functions and commutator_functions 40);
  (Get present_variables and nr_of_variables 41);
  for each kernel in linear_functions do
    if length get\_dependencies\_of(kernel) = nr\_of\_variables then
       solvable_kernels := kernel . solvable_kernels;
  for each kernel in append (df-functions, commutator-functions) do
     solvable_kernels := delete(kernel, solvable_kernels);
  if solvable_kernels then (Try to solve a function 42)
This code is used in section 15.
      Of course we are only interested in df terms of functions occuring on function_list.
\langle \text{Construct } df\_terms, df\_functions, linear\_functions and commutator\_functions 40 \rangle \equiv
  df_{-}terms := for each df_{-}term in df_{-}list join
       if member (operator_name_of first_argument_of kernel_of df_term, function_list) then
          list kernel_of df_term;
  for each df_term in df_terms do
    if ¬member(first_argument_of df_term, df_functions) then
       df_{-}functions := first_{-}argument_{-}of(df_{-}term) \cdot df_{-}functions;
  functions_and_constants_list := append(linear_functions_list, kc_list_of constants_list);
  linear_functions := for each linear_function in functions_and_constants_list collect
            kernel_of linear_function;
  if bracketname then commutator_functions :=
          get_recursive_kernels(independent_part_of constants_list, get(ces!*, 'function_list));
This code is used in section 39.
41.
         \langle \text{Get present\_variables and nr\_of\_variables 41} \rangle \equiv
  present_variables := variable_list;
  for each variable in absent_variables do present_variables := delete(variable, present_variables);
  nr\_of\_variables := length present\_variables
This code is used in section 39.
```

§42 INTEGRATOR SOLVING A FUNCTION 15

```
42.     ⟨Try to solve a function 42⟩ ≡
     ≪ solvable_kernel := find_solvable_kernel(solvable_kernels, functions_and_constants_list, denominator);
     if solvable_kernel then
          ≪ linear_solve_and_assign(!*ff2a(equation, 1), solvable_kernel);
          depl!* := assoc_delete(solvable_kernel, depl!*);
          { Remove the dependencies of the solved function }
          successful_message_for(n, "Solved_for_", solvable_kernel); goto solved ≫
     else
          ≪ not_a_number_message_for(n, "Solving_a_function", partial_list(solvable_kernels, 3));
          goto solved ≫ ≫

This code is used in section 39.
```

43. Inhomogeneous integration. For an inhomogeneous integration, we are looking for a maximal df term, i.e. which has dependency on all the present_variables, such that the remaining part of equation is polynomial in the variables, w.r.t. which the function in the df term is differentiated, i.e. a) we only have to look at df terms which are differentiated w.r.t. variables on which none of the non-maximally occuring functions in equation depend, and b) if polynomial_check is on, we must check explicitly if the rest of equation is polynomial in these variables.

We shall collect the list of "integrable" variables in the list integration_variables.

```
⟨Step 5: search for inhomogeneous integration 43⟩ ≡
⟨Find the possible integration_variables 44⟩;
if try_an_inhomogeneous_integration(n, equation, denominator, df_list, df_terms, integration_variables, nr_of_variables) then goto solved
This code is used in section 15.
```

44. Finding the integration_variables is rather easy using the lists df_functions, linear_functions and commutator_functions. Starting with present_variables we have to delete all variables on which on of the linear_functions or commutator_functions depend, or one of the df_functions, which do not have maximal dependency, i.e. which do no depend on nr_of_variables variables.

```
⟨ Find the possible integration_variables 44⟩ ≡ integration_variables := present_variables; for each kernel in append (linear_functions, commutator_functions) do for each variable in get_dependencies_of (kernel) do integration_variables := delete(variable, integration_variables); for each df_function in df_functions do if ¬length get_dependencies_of (df_function) = nr_of_variables then for each variable in get_dependencies_of (df_function) do integration_variables := delete(variable, integration_variables)
```

This code is used in section 43.

45. Finding the integrable df terms is rather easy know: find all the df terms which have maximal dependency and are only differentiated w.r.t. variables occurring on integration_variables. In order to check this last item we need to know the form of df term: it is a list '(df function differentiation_sequence), where differentiation_sequence is a sequence of variables, each variable optionally followed by a integer indicating the number of differentiations w.r.t. to that variable. The procedure check_differentiation_sequence checks whether all variables in a differentiation_sequence are member of the second argument variable_list.

```
lisp procedure check_differentiation_sequence (sequence, variable_list);
if null sequence then t
else if fixp first_element_of sequence ∨ member (first_element_of sequence, variable_list) then
check_differentiation_sequence (rest_of sequence, variable_list)$
46.
lisp procedure try_an_inhomogeneous_integration (n, equation, denominator, df_list, df_terms,
integration_variables, nr_of_variables);
begin scalar solvable_kernel, solvable_kernels, forbidden_functions,
df_kernel, inhomogeneous_term;
⟨ Find the integrable df_terms 47⟩;
⟨ Find a solvable_kernel, check the inhomogeneous_term and possibly integrate 48⟩
end$
```

47. There one situation we have to take care of specifically: if there are more df_terms for the same function, only one of which is differentiated just w.r.t. integration_variables, we are not allowed to integrate, since the function would be expressed in itself. In this case, we will make solvable_kernels a list of at least length 2 in order to prevent integration.

```
\langle \text{ Find the integrable } df\_terms | 47 \rangle \equiv
  for each df_term in df_terms do
    \ll if length get_dependencies_of (first_argument_of df_term) = nr_of_variables
               \(\tau\) (check_differentiation_sequence(rest_of arguments_of df_term, integration_variables)
               ∨ member(first_argument_of df_term, forbidden_functions)) then
         solvable_kernels := if member(first_argument_of df_term, forbidden_functions) then list(nil, nil)
           else df_term . solvable_kernels;
       forbidden\_functions := (first\_argument\_of df\_term) . forbidden\_functions \gg;
This code is used in section 46.
48.
        \langle Find a solvable_kernel, check the inhomogeneous_term and possibly integrate 48\rangle \equiv
  return
    if solvable_kernels then
      if length(solvable\_kernels) = 1 then
         if (solvable_kernel := find_solvable_kernel(solvable_kernels, df_list, denominator)) then
           if (inhomogeneous\_term := linear\_solve(mk!*sq(equation ./ 1), solvable\_kernel))
                   \land (\neg !*polynomial\_check)
                   ∨ check_polynomial_integration(solvable_kernel, inhomogeneous_term)) then
              \ll df_{kernel} := first_{argument_of} solvable_{kernel};
                setk(df_kernel,inhomogeneous_integration_of(solvable_kernel,inhomogeneous_term));
                depl!* := assoc_delete(df_kernel, depl!*); { Remove df_kernel from the depl!* list }
                successful\_message\_for(n, "Inhomogeneous\_integration\_of_{\sqcup}", solvable\_kernel) \gg
           else
              ≪ write ces!*,"(",n,"): LInhomogeneous integration failed: "; terpri!* t;
                write "inhomogeneous_term_not_polynomial_in_integration_variables"; terpri!* t;
         else not_a_number_message_for(n, "Inhomogeneous_integration",
                first_element_of solvable_kernels)
       else
         \ll write \ ces!^*, "(", n, "): _IInhomogeneous__integration__failed:__"; \ terpri!^* t;
            write "more_terms_with_maximal_dependency"; terpri!* t; t≫
This code is used in section 46.
```

49. Checking that the inhomogeneous term is polynomial in the integration variables is fairly easy. For all the integration variables we have to check that the denominator does not depend on it and the numerator should be polynomial.

```
lisp procedure check_polynomial_integration(df_term, integration_term);
begin scalar numerator, denominator, integration_variables, variable, ok;
numerator := numr simp integration_term; denominator := denr simp integration_term;
integration_variables := for each argument in rest_of arguments_of df_term join
    if ¬fixp argument then list argument;
ok := t;
while ok ∧ integration_variables do
    ≪ variable := first_element_of integration_variables;
    ok := (¬depends(denominator, variable) ∧ polynomialp(numerator, variable));
    integration_variables := rest_of integration_variables ≫;
return ok;
end$
```

50. We can perform the inhomogeneous integration by applying multi_split_form to find all the polynomial components of the inhomogeneous term and homogeneous_integration_of for solving the homogeneous equation.

```
lisp procedure inhomogeneous_integration_of(df_term, inhomogeneous_term);
begin scalar df_sequence, integration_variables, int_sequence, variable, nr_of_integrations,
    integration_terms, solution, powers, coefficient, int_factor, solution_term, n, k;
df_sequence := rest_of arguments_of df_term;
\langle Find the integration_variables and int_sequence 51 \rangle;
integration_terms := multi_split_form(numr simp inhomogeneous_term, integration_variables);
integration_terms := (nil . independent_part_of integration_terms) . pc_list_of integration_terms;
\langle Make integration_terms a full blown pc_list \rangle
\langle Perform the inhomogeneous integration of the numerator of inhomogeneous_term 52 \rangle;
solution := multsq(solution, 1 ./ denr simp inhomogeneous_term);
solution := mk!*sq subs2 addsq(solution, simp homogeneous_integration_of df_term);
return solution
end$
```

51. We must analyze df_sequence to get all the integration variables, together with the number of integrations belonging to them.

This code is used in section 50.

52. The particular solution of the equation $F^{(k)}(x) = x^n$ is

$$F(x) = \frac{1}{(n+1)\cdots(n+k)}x^{n+k}.$$

```
This process has to be performed for all the terms in integration_terms and for all integrations in int_sequence. 

\langle \text{Perform the inhomogeneous integration of the numerator of inhomogeneous\_term } 52 \rangle \equiv solution := \mathbf{nil} . / 1; for each term in integration_terms do 

\ll powers := powers\_of \ term; \ coefficient := coefficient\_of \ term; \ int\_factor := 1; solution\_term := 1 . / 1; for each integration in int_sequence do 

\ll variable := car \ integration; \ k := cdr \ integration; n := (\mathbf{if} \ power \ \mathbf{then} \ cdr \ power \ \mathbf{else} \ 0) \ \mathbf{where} \ power = assoc(variable, powers); 

\{ \text{If} \ variable \ does \ not \ occur \ in \ term, } n = 0 \}
```

 $solution := addsq(solution, solution_term) \gg$ This code is used in section 50.

for i := 1:k do $int_factor := (n+i)*int_factor;$

solution_term := multsq(solution_term, coefficient ./ int_factor);

 $solution_term := multsq(solution_term, mksq(variable, n + k)) \gg;$

end\$

53. Generation of new equations by differentiation. As a last method of solving we notice the following: if there is a variable, such that just one df term or just one linearly occurring function depends on it and all the other terms are polynomial in this variable, let's say of degree n, then we can differentiate equation n+1 times to get a new equation of type A.

Experience has proven, however, that applying the above mentioned method, generally will lead to multiple generation of equivalent terms in the answer. Therefore we will only generate a new equation if the switch allow_differentiation is on, otherwise we will only generate a message that it is possible to generate a new equation of type A. Solving of such a new equation is always left to the responsibility of the user.

56. Counting the occurrence of variables is rather easy. For all functions in df_terms, linear_functions and commutator_functions, we have to count the occurrences of all the variables in their respective entries on the dependency list depl!*.

For this purpose we rebuild present_variables to an association list with entries of the form variable. origin . number_of_occurences where origin indicates the df_term, linear_function or commutator_function in which variable occured last.

The action of the following macros, which harmlessly make use of the procedure rplacd, is clear.

```
define reinitialize_present_variables ≡
         present_variables := for each variable in present_variables collect (variable . nil . 0)
define variable\_of \equiv car
define origin\_of \equiv cadr
define counter\_of \equiv cddr
define update\_variable(variable, origin) \equiv
         rplacd(entry, origin.(counter\_of entry + 1)) where entry = assoc(variable, present\_variables)
define update\_variables\_using(kernel\_list, kernel\_selector, flag\_function) \equiv
         for each kernel in kernel_list do
            for each variable in get_dependencies_of(kernel_selector(kernel)) do
              update_variable(variable, flag_function(kernel));
define identity\_function(kernel) \equiv kernel
define empty\_function(kernel) \equiv nil
(Count the number of occurences of all present_variables 56) \equiv
  reinitialize_present_variables;
  update_variables_using(df_terms, first_argument_of, identity_function);
  update_variables_using(linear_functions, identity_function, identity_function);
  update_variables_using(commutator_functions, identity_function, empty_function)
This code is used in section 55.
```

57. After the preceding step we can generate new equations by differentiating equation w.r.t. to all those variables which occur in only one df_term or linear_function and for which all other terms of equation are polynomial. Using the above code one can check that these variables are exactly the ones for which the origin has a value and the counter is 1.

```
(If possible and allowed, generate new equations 57) \equiv
  differentiations_list := for each entry in present_variables join
      if origin\_of entry \land counter\_of entry = 1
              \land (polynomial_order :=
              get_polynomial_order(linear_solve(mk!*sq(equation ./ 1), origin_of entry), variable_of entry))
              then list(variable\_of\ entry\ .\ origin\_of\ entry\ .\ (polynomial\_order+1));
  return
    if differentiations_list then
      if !*allow_differentiation then
         ≪for each entry in differentiations_list do
              setk(list(ces!*, incr(total_used)),
                   mk!*sq simpdf list(mk!*sq(equation ./ 1), variable_of entry, counter_of entry));
           write ces!^*, "(", n, "): "Generation" ces!^*, "(", get(ces!^*, 'total\_used) + 1, "), ..., ",
                 ces!*,"(", total_used,") by differentiation w.r.t.u"; terpri!* t;
           maprin partial_list(for each entry in differentiations_list collect
                   list('list, variable_of entry, counter_of entry), 10);
            terpri!^*(\neg !^*nat); put(ces!^*, 'total\_used, total\_used); t \gg
       else
         \ll write "***_{!}", ces!*, "(", n, ...)
                "): Generation of new equations by differentiation possible. "; terpri! t;
            write "_{\text{UUUU}}Solvable with on allow differentiation,"; terpri!^* t; t \gg
```

This code is used in section 55.

58. An algebraic expression is polynomial in a variable if the denominator does not depend on it and if the numerator is polynomial (we only have to check this if *polynomial_check* is on). The polynomial order we can obtain by simply reordering the numerator w.r.t. the variable involved.

59. If none of the above methods can be applied, we cannot solve equation.

```
⟨ Step 7: print a "Not solved" message 59⟩ ≡
  write ces!*, "(", n, ") unotusolved"; terpri!* t
This code is used in section 15.
```

§60 INTEGRATOR ADDITIONAL TOOLS 23

60. Additional tools. The following procedures are meant for solving more equations at a time or solving "exceptional" equations, which need the least restrictive setting of the switches coefficient_check, polynomial_check or allow_differentiation.

61. For a system of equations which is not too difficult it may be possible to solve the system without intervenience of the user. For such systems the procedure auto_solve tries to solve a system automatically. If successful, it returns a message saying so, otherwise it returns the list of equation numbers left unsolved. The parameter nr_list gives either the equation number or the list of equation numbers to be considered: the other equations may contain conditions which should only be considered when all the higher equations are solved, for instance when we solve using some kind of grading and solve the system degree by degree.

```
lisp operator auto_solve;
lisp procedure auto_solve nr_list;
  begin scalar total, old_total, to_do, unsolved, old_unsolved, stuck;
  total := old\_total := get(ces!*, 'total\_used);
  to\_do := \mathbf{if} \ fixp \ nr\_list \ \mathbf{then} \ list \ nr\_list
     else if car nr_list = 'list then cdr nr_list
       else nr_list;
  while \neg stuck \wedge to\_do do
    begin
    for each eq_n r in to_d o do
       \ll integrate\_equation eq\_nr;
          if cadr\ assoc(list(ces!^*, eq\_nr), get(ces!^*, 'kvalue)) \neq 0 then unsolved := eq\_nr \cdot unsolved \gg;
     total := get(ces!*, 'total\_used);
     if total = old\_total \land unsolved \land unsolved = old\_unsolved then stuck := t
     else \ll old\_unsolved := unsolved ; to\_do := reverse unsolved ; unsolved := nil;
             to\_do := append (for eq\_nr := old\_total + 1:total collect eq\_nr, to\_do); old\_total := total \gg
     end;
  if stuck then return 'list . reverse unsolved
  else \ll terpri(); write "Successful_lintegration_lof_lall_lequations"; <math>terpri() \gg ;
  end$
```

§62 INTEGRATOR ADDITIONAL TOOLS 24

62. As a last set of tools, we shall give a procedure to print an equation together with all the functions occurring in it and their dependencies, and some procedures for showing and changing the properties of an equation set and a the functions/constants used.

As a side effect the procedure show_equation will reassign the shown equation to its current value.

```
lisp operator show_equation;
  lisp procedure show_equation n;
    begin scalar equation, total_used, function_list;
    if null(total\_used := get(ces!*, 'total\_used)) \lor n > total\_used then
           stop_with_error("SHOW_EQUATION: uproperly_initialize", ces!*, nil, nil);
    if (equation := assoc(list(ces!*, n), get(ces!*, 'kvalue))) then
      begin equation := setk(list(ces!*, n), aeval\ cadr\ equation);
      varpri(equation, list('setk, mkquote list(ces!*, n), mkquote equation), 'only);
      function_list := get_recursive_kernels(numr simp equation, get(ces!*, 'function_list));
      if function_list then
         ≪ terpri!* t; write "Functions occurring:"; terpri!* t;
           for each fn in function_list do
              \ll maprin(fn \cdot get\_dependencies\_of(fn)); terpri!*(\neg!*nat) \gg \gg
      else terpri!* nil
      end
    end$
  algebraic procedure show\_equations(m, n);
    for i := m:n \text{ do } show\_equation i$
63.
  lisp operator functions_used, put_functions_used, equations_used, put_equations_used;
  lisp procedure functions_used function_name;
    list('list, get(function_name, 'even_used), get(function_name, 'odd_used))$
  lisp procedure put_functions_used (function_name, even_used, odd_used);
    begin
    if \neg fixp \ even\_used \lor even\_used < 0 \lor \neg fixp \ odd\_used \lor odd\_used < 0 \ then
       stop_with_error("PUT_FUNCTIONS_USED: usedufunctionsunumberuinvalid", nil, nil, nil);
    put(function_name, 'even_used, even_used); put(function_name, 'odd_used, odd_used);
    end$
  lisp procedure equations_used;
    get(ces!*, 'total_used)$
  lisp procedure put\_equations\_used(n);
    if \neg fixp \ n \lor n < 0 then
       stop_with_error("PUT_EQUATIONS_USED: uuseduequationunberuinvalid", nil, nil, nil)
    else put(ces!*, 'total_used, n)$
```

64. There is one slight detail which we have not dealt with yet: in prolongation theory differentiation should act as a derivation on the arguments of a (eventually nested) commutator. In REDUCE 3.4 there is a hook which can take care of this situation. In the procedure diffp, which takes care of differentiation of standard powers, if this standard power is an operator kernel, the property dfform is checked for operator concerned. If this property has a value, it should be a function which takes care of the differentiation of such a standard power.

```
lisp operator df_acts_as_derivation_on;
lisp procedure df_acts_as_derivation_on operator_name;
begin put(operator_name, 'dfform, 'df_as_derivation);
end$
```

65. The procedure $df_{-as_derivation}$ is quite straightforward: apply df to all the arguments of the operator, one at a time, leaving the other ones untouched.

66. In order to get nice output of some of the messages given by <code>integrate_equation</code> we redefine the print function <code>listpri</code> for algebraic lists. Namely, we want don't want algebraic lists to split over multiple lines in the messages we give. For this purpose, we introduce a fluid variable <code>listpri_depth!*</code> which governs the depth for which algebraic lists are split along lines. The default value is the same as the value in the used in REDUCE.

```
(Lisp initializations 9) + ≡ initialize_fluid(listpri_depth!*, 40)$
```

67. The following procedure can be used at algebraic level to change listpri_depth!*.

```
lisp operator listlength$
lisp procedure listlength l;
listpri_depth!* := l$
```

§68 INTEGRATOR ADDITIONAL TOOLS 26

68. The definition of *listpri* is basically that of *inprint*, except that it decides when to split at the comma by looking at the size of the argument, using the global variable *listpri_depth!**.

```
symbolic procedure listpri l;
begin scalar orig, split, u;
u := l; l := cdr l; prin2!* get('!*lcbkt!*, 'prtch); { Do it this way so table can change} orig := orig!*;
orig!* := if posn!* < 18 then posn!* else orig!* + 3;
if null l then go to b;
split := treesizep(l, listpri_depth!*);
a: maprint(negnumberchk car l, 0); l := cdr l;
if null l then go to b;
oprin '!*comma!*;
if split then terpri!* t;
go to a;
b: prin2!* get('!*rcbkt!*, 'prtch); orig!* := orig;
return u
end$</pre>
```

69. The end of a REDUCE input file must be marked with end. end;

70. Index. This section contains a cross reference index of all identifiers, together with the numbers of the mdules in which they are used. Underlined entries correspond to module numbers where the identifier was declared.

!*: 4. !*allow_differentiation: 57, 60. !*a2k: 58. !*coefficient_check: 22, 60. !*comma!*: 68.!*ff2a: 22, 38, 42. !*lcbkt!*: 68. !*nat: 19, 35, 57, 62. $!*polynomial_check: 32, 48, 58, 60.$!*rcbkt!*: 68. *!.!.!*: 36. absent_variables: 15, 29, 30, 31, 32, 39, 41. action: 19. addsq: 28, 50, 52, 65. aeval: 62. allow_differentiation: 53, 60. append: 39, 40, 44, 61, 65. argument: 49, 65. arguments_of: 2, 23, 47, 49, 50, 65. assoc: 16, 19, 22, 23, 52, 56, 61, 62. assoc_delete: 19, 21, 42, 48. $assoc_list: 19.$ atom: 10, 11, 38. auto_solve: 61. banner: 1, 5.bracketname: 9, 10, 11, 15, 23, 25, 27, 37, 38, 40. $broken_list: \underline{36}.$ cadddr: 11. caddr: 2, 11.cadr: 2, 16, 56, 61, 62. car: 2, 17, 36, 52, 56, 61, 68. cddr: 56.cdr: 2, 17, 23, 36, 52, 61, 68. ces!*: 13, 14, 16, 19, 23, 24, 30, 35, 37, 38, 40, 48, 57, 59, 61, 62, 63. change_dimensions_of: 27. $change_to_algebraic_mode: 2, 5.$ $change_to_symbolic_mode: 2, 5.$ check_differentiation_sequence: 45, 47. $check_polynomial_integration: 48, \underline{49}.$ check_valid_function_declaration: 11, 12. coefficient: 50, 52. coefficient_check: 18, 22, 39, 60. coefficient_name: 23, 25, 28. coefficient_of: $\underline{17}$, $\underline{22}$, $\underline{35}$, $\underline{52}$. commutator_function: 56. commutator_functions: 15, 39, 40, 44, 54, 55, 56.

constant_operator: 9, 10, 11, 23, 37. constants_list: 15, 37, 40. counter: 57. $counter_of: \underline{56}, 57.$ $cur_eq_set!*: 13.$ decr: 3. define_used: 11. delete: 19, 28, 30, 39, 41, 44. denominator: 15, 16, 20, 21, 22, 38, 42, 43, 46, 48, 49. denr: 16, 49, 50, 58. depend_new_coefficient: 28. dependency_list: 23, 28. depends: 34, 49, 58. depl!*: 21, 23, 28, 42, 48, 56. depl_entry: 23. derivative: 65. df: 17, 18, 20, 24, 37, 38, 39, 40, 43, 45, 53, 65. df_acts_as_derivation_on: 64. df_as_derivation: 64, 65. df_function: 23, 24, 27, 44. df_functions: 15, 39, 40, 44. df_kernel: 21, 46, 48. df_list: 15, 20, 21, 37, 38, 40, 43, 46, 48. $df_sequence: 50, 51.$ df_term: 23, 24, 40, 47, 49, 50, 56, 57. df_terms: 15, 40, 43, 46, 47, 54, 55, 56. dfform: 64. differentiations_list: 55, 57. diffp: 64.domainp: 22, 34. $empty_function: \underline{56}.$ entry: 56, 57. eq_nr : 61. equ: 13.equation: 15, 16, 17, 20, 29, 30, 31, 32, 35, 37, 38, 39, 42, 43, 46, 48, 53, 54, 55, 57, 59, <u>62</u>. equations_list: 31, 35. equations_used: 63. even_dimension: 27. even_used: 10, 11, 12, 23, 25, 27, 28, 63. $expr_1: 2.$ $expr_2: 2.$ expression: 34, 58. ext_mksq : 28. find_solvable_kernel: 18, 21, 22, 39, 42, 48. first_argument_of: 2, 11, 21, 24, 40, 47, 48, 56.

 $first_element_of: 2, 10, 11, 21, 22, 26, 45, 48,$ 49, 51, 65. first_solvable_kernel: 22. fixp: 10, 11, 24, 26, 45, 49, 51, 61, 63. flag: 4. $flag_function: 56.$ fluid: 4. fluid_name: 4. fn: 62.forbidden_functions: 46, 47. function: $\underline{2}$, 30. function_list: 10, 12, 15, 24, 30, 37, 40, 62. function_name: 10, 12, 63. $function_number: 23, 24, 27, 28.$ function_operator: 9. function_specification: 12. functions_and_constants_list: 15, 40, 42. $functions_used: 63.$ get: 11, 16, 23, 24, 25, 27, 30, 35, 37, 40, 57, 61, 62, 63, 68. get_dependencies_of: 23, 30, 39, 44, 47, 56, 62. $get_polynomial_order: 57, 58.$ get_recursive_kernels: 30, 40, 62. global: 4. $global_name: 4.$ $homogeneous_integration_of: 21, 23, 50.$ identifier: 2. $identity_function: \underline{56}.$ idp: 10, 11, 14. incr: 3, 28, 35, 57. independent_part_of: 17, 21, 35, 37, 40, 50. $inhomogeneous_integration_of: 48, 50.$ inhomogeneous_term: 46, 48, 50. initialize_equations: 9. initialize_equations $1: 9, \underline{10}$. initialize_fluid: 4, 66. initialize_global: $\underline{4}$, 13. inprint: 68. $int_factor: 50, 52.$ $int_sequence: 50, 51, 52.$ integrate_equation: 15, 60, 61, 66. integrate_equations: 60. integrate_exceptional_equation: 60. integration: 52. integration_list: 23, 26. integration_term: 49. $integration_terms: 50, 52.$ $integration_variable: 23, 26, 28.$ integration_variables: 15, 43, 44, 45, 46, 47, 49, 50, 51.

INDEX 28 $kc_list: 22.$ kc_list_of : 17, 21, 29, 37, 40. $kc_pair: 22.$ kernel: 19, 23, 28, 34, 39, 44, 56, 65. kernel_list: 22, 56. kernel_of: 17, 21, 22, 29, 40. kernel_selector: 56. kord!*: 58.kvalue: 16, 61, 62. lc: 34. *ldeg*: 58. $left_part: \underline{65}$. length: 10, 11, 21, 23, 35, 38, 39, 41, 44, 47, 48. liebracket: 23. linear_function: 40, 56, 57. linear_functions: 15, 39, 40, 44, 54, 55, 56. linear_functions_list: 15, 37, 38, 40. linear_solve: 48, 57. $linear_solve_and_assign: 42.$ list: 2, 10, 11, 16, 21, 28, 32, 35, 36, 37, 40, 47, 49, 57, 58, 61, 62, 63, 65. listlength: 67. listpri: 66, <u>68</u>. listpri_depth!*: 15, 66, 67, 68. main_variable: 34. maprin: 19, 35, 38, 57, 62. maprint: 68. member: 24, 40, 45, 47. message: 2. mk!*sq: 28, 35, 48, 50, 57.mkquote: 62. mksq: 28, 52.msgpri: 2.multi_split_form: 35, 50. multsq: 28, 50, 52.mvar: 34, 58. negnumberchk: 68. $new_coefficient: 28.$ new_dependency_list: 23, 28. $new_switch: 4, 18, 33, 53.$ $not_a_number_message_for: 19, 21, 42, 48.$ $nr_list: 61.$ $nr_{-}of_{-}integrations: 50, 51.$ $nr_of_items: 36.$ $nr_of_variables$: 15, 39, 41, 43, 44, 46, 47. null: 16, 21, 45, 62, 68. $nullify_equation: 16, 19, 35, 38.$ number_of_integrations: 23, 26, 27, 28. number_of_occurences: 56. numberp: 22.

29

 $right_part: 65.$

numerator: 49. numr: 16, 49, 50, 58, 62. odd_dimension: 27. odd_used: 10, 11, 12, 23, 25, 27, 28, 63. ok: 49. old_total: 61. old_unsolved: 61. only: 62. $op_list: 11.$ $op_name: 11.$ operator_name: $9, \underline{10}, 11, 12, 14, 64.$ operator_name_of: $\underline{2}$, 10, 11, 23, 24, 40, 65. oprin: 68. orig: 68. orig!*: 68. origin: 56, 57. $origin_of: \underline{56}, 57.$ $partial_list: 35, \underline{36}, 42, 57.$ $pc_list: 50.$ pc_list_of : 29, 35, 50. $pc_pair: 35.$ polynomial_check: 32, 33, 43, 58, 60. polynomial_order: 55, 57. polynomial_variables: 31, 32, 35. polynomialp: 32, 34, 49, 58. posn!*: 68.power: 28, 52, 65. powers: 50, 52. $powers_of: 29, 52.$ present_functions_list: 15, 30. present_variables: 15, 39, 41, 43, 44, 54, 55, 56, 57. printed_list: 36. prin2!*: 68. prtch: 68. psopfn: 9.put: 9, 10, 11, 12, 35, 57, 63, 64. put_equations_used: 63. put_functions_used: 63. $put_used_dimensions: 11, 12, 28.$ recursive_functions_list: 39. red: 34. rederr: 10, 14. reinitialize_present_variables: 56. relation_analysis: 38. reorder: 58. rest_of: 2, 10, 11, 12, 22, 23, 26, 45, 47, 49, 50, 51, 65. reval: 10, 11. reverse: 61, 65.

rplacd: 56. $second_argument_of: \underline{2}.$ sequence: 45. setk: 16, 21, 35, 48, 57, 62. setkorder: 58. show_equation: 62. show_equations: 62. simp: 49, 50, 58, 62, 65. simp!*: 16.simpdf: 57. $skip_list: 2, 10.$ solution: 23, 28, 50, 52. solution_term: 50, 52. solvable_kernel: 15, 21, 38, 42, 46, 48. solvable_kernels: 15, 21, 39, 42, 46, 47, 48. solved: 15, 16, 20, 29, 38, 42, 43, 54. specification: 10, 11. specification_list: 10, 11, 12. split: 68.split_equation_polynomially: 29, 31, 35. split_form: 17, 20, 37. stop_with_error: 2, 11, 16, 24, 62, 63, 65. $string_1: 2.$ $string_2: 2.$ stuck: 61. subs2: 28, 50. $successful_message_for: 19, 21, 42, 48.$ switch: 4. switch_name: 4. term: 52.terpri: 5, 61. terpri!*: 15, 16, 19, 35, 38, 48, 57, 59, 62, 68. to_do: 61. total: <u>61</u>. total_used: 9, 10, 15, 16, 29, 31, 35, 54, 55, 57, 61, 62, 63. treesizep: 68. $try_a_differentiation: 54, 55$. $try_a_homogeneous_integration$: 20, $\underline{21}$. $try_an_inhomogeneous_integration: 43, \underline{46}.$ unsolved: 61. update_variable: 56. update_variables_using: 56. $use_equations: 14.$ value: 4. variable: 30, 32, 41, 44, 49, 50, 51, 52, 56, 58, 65. variable_list: 9, 10, 15, 30, 39, 41, 45. $variable_of: \underline{56}, 57.$ varpri: 62. write: 5, 16, 19, 35, 38, 48, 57, 59, 61, 62.

```
(Check and initialize constant_operator 11) Used in section 10.
(Check and initialize function_list 12) Used in section 10.
 Check and possibly enlarge dimensions of bracketname 27) Used in section 23.
 Check if df_term can be integrated, find df_function and function_number 24) Used in section 23.
 Construct df_terms, df_functions, linear_functions and commutator_functions 40
                                                                                       Used in section 39.
 Count the number of occurences of all present_variables 56) Used in section 55.
 Find a solvable_kernel, check the inhomogeneous_term and possibly integrate 48 \ Used in section 46.
 Find the equation to be integrated 16) Used in section 15.
 Find the integrable df_terms 47 \ Used in section 46.
 Find the next integration_variable and number_of_integrations 26 \ Used in sections 23 and 28.
 Find the possible integration_variables 44) Used in section 43.
 Find the integration_variables and int_sequence 51 \ Used in section 50.
 Find the polynomial_variables and test for polynomial behaviour 32) Used in section 31.
 Find present_functions_list and the absent_variables 30 \ Used in section 29.
(Get even_used, odd_used and if necessary bracketname 25) Used in section 23.
(Get present_variables and nr_of_variables 41) Used in section 39.
(If possible and allowed, generate new equations 57) Used in section 55.
(If possible, split up equation into smaller equations 35) Used in section 31.
(Lisp initializations 9, 13, 18, 33, 53, 66) Used in section 5.
 Perform the inhomogeneous integration of the numerator of inhomogeneous_term 52 \ Used in section 50.
 Perform the integration 28) Used in section 23.
 Solve equation if it is a Lie expression 38) Used in section 37.
Step 1: search for homogeneous integration 20) Used in section 15.
(Step 2: search for polynomial behaviour 29) Used in section 15.
Step 3: search for a Lie relation 37 Used in section 15.
(Step 4: search for a solvable function 39) Used in section 15.
(Step 5: search for inhomogeneous integration 43) Used in section 15.
(Step 6: search for a useful differentation 54) Used in section 15.
(Step 7: print a "Not solved" message 59) Used in section 15.
(Try to solve a function 42) Used in section 39.
```