

# **REDUCE**

## **User's Manual**

### **Free Version**

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# Abstract

This document provides the user with a description of the algebraic programming system REDUCE. The capabilities of this system include:

1. expansion and ordering of polynomials and rational functions,
2. substitutions and pattern matching in a wide variety of forms,
3. automatic and user controlled simplification of expressions,
4. calculations with symbolic matrices,
5. arbitrary precision integer and real arithmetic,
6. facilities for defining new functions and extending program syntax,
7. analytic differentiation and integration,
8. factorization of polynomials,
9. facilities for the solution of a variety of algebraic equations,
10. facilities for the output of expressions in a variety of formats,
11. facilities for generating numerical programs from symbolic input,
12. Dirac matrix calculations of interest to high energy physicists.



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# Chapter 1

## Introductory Information

REDUCE is a system for carrying out algebraic operations accurately, no matter how complicated the expressions become. It can manipulate polynomials in a variety of forms, both expanding and factoring them, and extract various parts of them as required. REDUCE can also do differentiation and integration, but we shall only show trivial examples of this in this introduction. Other topics not considered include the use of arrays, the definition of procedures and operators, the specific routines for high energy physics calculations, the use of files to eliminate repetitious typing and for saving results, and the editing of the input text.

Also not considered in any detail in this introduction are the many options that are available for varying computational procedures, output forms, number systems used, and so on.

REDUCE is designed to be an interactive system, so that the user can input an algebraic expression and see its value before moving on to the next calculation. For those systems that do not support interactive use, or for those calculations, especially long ones, for which a standard script can be defined, REDUCE can also be used in batch mode. In this case, a sequence of commands can be given to REDUCE and results obtained without any user interaction during the computation.

In this introduction, we shall limit ourselves to the interactive use of REDUCE, since this illustrates most completely the capabilities of the system. When REDUCE is called, it begins by printing a banner message like:

```
Reduce (Free CSL version), 25-Oct-14 ...
```

where the version number and the system release date will change from time to time. It proceeds to execute the commands in [user's startup \(reducerc\) file](#), if such a file is present, then prompts the user for input by:

```
1:
```

You can now type a REDUCE statement, terminated by a semicolon to indicate the end of the expression, for example:

```
(x+y+z) ^2;
```

This expression would normally be followed by another character (a Return on an ASCII keyboard) to “wake up” the system, which would then input the expression, evaluate it, and return the result:

$$x^2 + 2 * x * y + 2 * x * z + y^2 + 2 * y * z + z^2$$

Let us review this simple example to learn a little more about the way that REDUCE works. First, we note that REDUCE deals with variables, and constants like other computer languages, but that in evaluating the former, a variable can stand for itself. Expression evaluation normally follows the rules of high school algebra, so the only surprise in the above example might be that the expression was expanded. REDUCE normally expands expressions where possible, collecting like terms and ordering the variables in a specific manner. However, expansion, ordering of variables, format of output and so on is under control of the user, and various declarations are available to manipulate these.

Another characteristic of the above example is the use of lower case on input and upper case on output. In fact, input may be in either mode, but output is usually in lower case. To make the difference between input and output more distinct in this manual, all expressions intended for input will be shown in lower case and output in upper case. However, for stylistic reasons, we represent all single identifiers in the text in upper case.

Finally, the numerical prompt can be used to reference the result in a later computation.

As a further illustration of the system features, the user should try:

```
for i:= 1:40 product i;
```

The result in this case is the value of 40!,

```
815915283247897734345611269596115894272000000000
```

You can also get the same result by saying

```
factorial 40;
```

Since we want exact results in algebraic calculations, it is essential that integer arithmetic be performed to arbitrary precision, as in the above example. Further-

more, the `FOR` statement in the above is illustrative of a whole range of combining forms that `REDUCE` supports for the convenience of the user.

Among the many options in `REDUCE` is the use of other number systems, such as multiple precision floating point with any specified number of digits — of use if roundoff in, say, the 100<sup>th</sup> digit is all that can be tolerated.

In many cases, it is necessary to use the results of one calculation in succeeding calculations. One way to do this is via an assignment for a variable, such as

```
u := (x+y+z) ^2;
```

If we now use `U` in later calculations, the value of the right-hand side of the above will be used.

The results of a given calculation are also saved in the variable `WS` (for `WorkSpace`), so this can be used in the next calculation for further processing.

For example, the expression

```
df (ws, x) ;
```

following the previous evaluation will calculate the derivative of  $(x+y+z)^2$  with respect to `X`. Alternatively,

```
int (ws, y) ;
```

would calculate the integral of the same expression with respect to `y`.

`REDUCE` is also capable of handling symbolic matrices. For example,

```
matrix m(2,2) ;
```

declares `m` to be a two by two matrix, and

```
m := mat((a,b),(c,d)) ;
```

gives its elements values. Expressions that include `M` and make algebraic sense may now be evaluated, such as  $1/m$  to give the inverse,  $2*m - u*m^2$  to give us another matrix and `det(m)` to give us the determinant of `M`.

`REDUCE` has a wide range of substitution capabilities. The system knows about elementary functions, but does not automatically invoke many of their well-known properties. For example, products of trigonometrical functions are not converted automatically into multiple angle expressions, but if the user wants this, he can say, for example:

```
(sin(a+b)+cos(a+b))*(sin(a-b)-cos(a-b))
```

where  $\cos(\sim x) * \cos(\sim y) = (\cos(x+y) + \cos(x-y)) / 2,$   
 $\cos(\sim x) * \sin(\sim y) = (\sin(x+y) - \sin(x-y)) / 2,$   
 $\sin(\sim x) * \sin(\sim y) = (\cos(x-y) - \cos(x+y)) / 2;$

where the tilde in front of the variables X and Y indicates that the rules apply for all values of those variables. The result of this calculation is

$$-(\cos(2*A) + \sin(2*B))$$

See also the user-contributed packages ASSIST (chapter 16.5), CAMAL (chapter 16.10) and TRIGSIMP (chapter 16.78).

Another very commonly used capability of the system, and an illustration of one of the many output modes of REDUCE, is the ability to output results in a FORTRAN compatible form. Such results can then be used in a FORTRAN based numerical calculation. This is particularly useful as a way of generating algebraic formulas to be used as the basis of extensive numerical calculations.

For example, the statements

```
on fort;
df(log(x)*(sin(x)+cos(x))/sqrt(x),x,2);
```

will result in the output

```
ANS=(-4.*LOG(X)*COS(X)*X**2-4.*LOG(X)*COS(X)*X+3.*
. LOG(X)*COS(X)-4.*LOG(X)*SIN(X)*X**2+4.*LOG(X)*
. SIN(X)*X+3.*LOG(X)*SIN(X)+8.*COS(X)*X-8.*COS(X)-8.*
. *SIN(X)*X-8.*SIN(X))/(4.*SQRT(X)*X**2)
```

These algebraic manipulations illustrate the algebraic mode of REDUCE. REDUCE is based on Standard Lisp. A symbolic mode is also available for executing Lisp statements. These statements follow the syntax of Lisp, e.g.

```
symbolic car '(a);
```

Communication between the two modes is possible.

With this simple introduction, you are now in a position to study the material in the full REDUCE manual in order to learn just how extensive the range of facilities really is. If further tutorial material is desired, the seven REDUCE Interactive Lessons by David R. Stoutemyer are recommended. These are normally distributed with the system.

## Chapter 2

# Structure of Programs

A REDUCE program consists of a set of functional commands which are evaluated sequentially by the computer. These commands are built up from declarations, statements and expressions. Such entities are composed of sequences of numbers, variables, operators, strings, reserved words and delimiters (such as commas and parentheses), which in turn are sequences of basic characters.

### 2.1 The REDUCE Standard Character Set

The basic characters which are used to build REDUCE symbols are the following:

1. The 26 letters a through z
2. The 10 decimal digits 0 through 9
3. The special characters `_ ! " $ % ' ( ) * + , - . / : ; < > = { } blank`

With the exception of strings and characters preceded by an exclamation mark, the case of characters is ignored: depending of the underlying LISP they will all be converted internally into lower case or upper case: ALPHA, Alpha and alpha represent the same symbol. Most implementations allow you to switch this conversion off. The operating instructions for a particular implementation should be consulted on this point. For portability, we shall limit ourselves to the standard character set in this exposition.

## 2.2 Numbers

There are several different types of numbers available in REDUCE. Integers consist of a signed or unsigned sequence of decimal digits written without a decimal point, for example:

-2, 5396, +32

In principle, there is no practical limit on the number of digits permitted as exact arithmetic is used in most implementations. (You should however check the specific instructions for your particular system implementation to make sure that this is true.) For example, if you ask for the value of  $2^{2000}$  you get it displayed as a number of 603 decimal digits, taking up several lines of output on an interactive display. It should be borne in mind of course that computations with such long numbers can be quite slow.

Numbers that aren't integers are usually represented as the quotient of two integers, in lowest terms: that is, as rational numbers.

In essentially all versions of REDUCE it is also possible (but not always desirable!) to ask REDUCE to work with floating point approximations to numbers again, to any precision. Such numbers are called *real*. They can be input in two ways:

1. as a signed or unsigned sequence of any number of decimal digits with an embedded or trailing decimal point.
2. as in 1. followed by a decimal exponent which is written as the letter E followed by a signed or unsigned integer.

e.g. 32. +32.0 0.32E2 and 320.E-1 are all representations of 32.

The declaration `SCIENTIFIC_NOTATION` controls the output format of floating point numbers. At the default settings, any number with five or less digits before the decimal point is printed in a fixed-point notation, e.g., 12345.6. Numbers with more than five digits are printed in scientific notation, e.g., 1.234567E+5. Similarly, by default, any number with eleven or more zeros after the decimal point is printed in scientific notation. To change these defaults, `SCIENTIFIC_NOTATION` can be used in one of two ways.

`SCIENTIFIC_NOTATION m;`

where  $m$  is a positive integer, sets the printing format so that a number with more than  $m$  digits before the decimal point, or  $m$  or more zeros after the decimal point, is printed in scientific notation.

`SCIENTIFIC_NOTATION{m,n},`

with  $m$  and  $n$  both positive integers, sets the format so that a number with more

than  $m$  digits before the decimal point, or  $n$  or more zeros after the decimal point is printed in scientific notation.

**CAUTION:** The unsigned part of any number may *not* begin with a decimal point, as this causes confusion with the CONS (.) operator, i.e., *NOT ALLOWED ARE:* `.5 -.23 +.12`; use `0.5 -0.23 +0.12` instead.

## 2.3 Identifiers

Identifiers in REDUCE consist of one or more alphanumeric characters (i.e. alphabetic letters or decimal digits) the first of which must be alphabetic. The maximum number of characters allowed is implementation dependent, although twenty-four is permitted in most implementations. In addition, the underscore character (`_`) is considered a letter if it is *within* an identifier. For example,

```
a az p1 q23p a_very_long_variable
```

are all identifiers, whereas

```
_a
```

is not.

A sequence of alphanumeric characters in which the first is a digit is interpreted as a product. For example, `2ab3c` is interpreted as `2*ab3c`. There is one exception to this: If the first letter after a digit is E, the system will try to interpret that part of the sequence as a real number, which may fail in some cases. For example, `2E12` is the real number  $2.0 \times 10^{12}$ , `2e3c` is `2000.0*C`, and `2ebc` gives an error.

Special characters, such as `-`, `*`, and blank, may be used in identifiers too, even as the first character, but each must be preceded by an exclamation mark in input. For example:

```
light!-years      d!*!*n          good! morning
!$sign            !5goldrings
```

**CAUTION:** Many system identifiers have such special characters in their names (especially `*` and `=`). If the user accidentally picks the name of one of them for his own purposes it may have catastrophic consequences for his REDUCE run. Users are therefore advised to avoid such names.

Identifiers are used as variables, labels and to name arrays, operators and procedures.

In graphical environments with typeset mathematics enabled, the (shared) vari-

able `FANCY_LOWER_DIGITS` can be set to one of the values `T`, `NIL` or `ALL` to control the display of digits within identifiers. The default value is `T`. Digits in an identifier are typeset as subscripts if `fancy_lower_digits = all` or if `fancy_lower_digits = t` and the digits are all at the end of the identifier. For example, with the following values assigned to `fancy_lower_digits`, the identifiers `ab12cd34` and `abcd34` are displayed as follows:

<code>fancy_lower_digits</code>	<code>ab12cd34</code>	<code>abcd34</code>
<code>t</code>	$ab12cd_{34}$	$abcd_{34}$
<code>all</code>	$ab_{12}cd_{34}$	$abcd_{34}$
<code>nil</code>	$ab12cd34$	$abcd34$

## Restrictions

The reserved words listed in section (A) may not be used as identifiers. No spaces may appear within an identifier, and an identifier may not extend over a line of text.

## 2.4 Variables

Every variable is named by an identifier, and is given a specific type. The type is of no concern to the ordinary user. Most variables are allowed to have the default type, called *scalar*. These can receive, as values, the representation of any ordinary algebraic expression. In the absence of such a value, they stand for themselves.

### Reserved Variables

Several variables in REDUCE have particular properties which should not be changed by the user. These variables include:

`CATALAN` Catalan's constant, defined as

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2}.$$

`E` Intended to represent the base of the natural logarithms.  $\log(e)$ , if it occurs in an expression, is automatically replaced by 1. If `ROUNDED` is on, `E` is replaced by the value of `E` to the current degree of floating point precision.

`EULER_GAMMA` Euler's constant, also available as  $-\psi(1)$ .

`GOLDEN_RATIO` The number  $\frac{1+\sqrt{5}}{2}$ .



<code>I</code>	Intended to represent the square root of $-1$ . <code>i^2</code> is replaced by $-1$ , and appropriately for higher powers of <code>I</code> . This applies only to the symbol <code>I</code> used on the top level, not as a formal parameter in a procedure, a local variable, nor in the context <code>for i := ...</code> .
<code>INFINITY</code>	Intended to represent $\infty$ in limit and power series calculations for example, as well as in definite integration. Note however that the current system does <i>not</i> do proper arithmetic on $\infty$ . For example, <code>infinity + infinity</code> is <code>2*infinity</code> .
<code>KHINCHIN</code>	Khinchin's constant, defined as $\prod_{n=1}^{\infty} \left( 1 + \frac{1}{n(n+2)} \right)^{\log_2 n}.$
<code>NEGATIVE</code>	Used in the <a href="#">Roots package</a> .
<code>NIL</code>	In <code>REDUCE</code> (algebraic mode only) taken as a synonym for zero. Therefore <code>NIL</code> cannot be used as a variable.
<code>PI</code>	Intended to represent the circular constant. With <code>ROUNDED</code> on, it is replaced by the value of $\pi$ to the current degree of floating point precision.
<code>POSITIVE</code>	Used in the <a href="#">Roots package</a> .
<code>T</code>	Must not be used as a formal parameter or local variable in procedures, since conflict arises with the symbolic mode meaning of <code>T</code> as <i>true</i> .

Other reserved variables, such as `LOW_POW`, described in other sections, are listed in Appendix A.

Using these reserved variables inappropriately will lead to errors.

There are also internal variables used by `REDUCE` that have similar restrictions. These usually have an asterisk in their names, so it is unlikely a casual user would use one. An example of such a variable is `K!*` used in the asymptotic command package.

Certain words are reserved in `REDUCE`. They may only be used in the manner intended. A list of these is given in the section “Reserved Identifiers”. There are, of course, an impossibly large number of such names to keep in mind. The reader may therefore want to make himself a copy of the list, deleting the names he doesn't think he is likely to use by mistake.

## 2.5 Strings

Strings are used in `WRITE` statements, in other output statements (such as error messages), and to name files. A string consists of any number of characters enclosed in double quotes. For example:

```
"A String".
```

Lower case characters within a string are not converted to upper case.

The string `" "` represents the empty string. A double quote may be included in a string by preceding it by another double quote. Thus `"a""b"` is the string `a"b`, and `" "" "` is the string consisting of the single character `"`.

## 2.6 Comments

Text can be included in program listings for the convenience of human readers, in such a way that `REDUCE` pays no attention to it. There are two ways to do this:

1. Everything from the word `COMMENT` to the next statement terminator, normally `;` or `$`, is ignored. Such comments can be placed anywhere a blank could properly appear. (Note that `END` and `>>` are *not* treated as `COMMENT` delimiters!)
2. Everything from the symbol `%` to the end of the line on which it appears is ignored. Such comments can be placed as the last part of any line. Statement terminators have no special meaning in such comments. Remember to put a semicolon before the `%` if the earlier part of the line is intended to be so terminated. Remember also to begin each line of a multi-line `%` comment with a `%` sign.

## 2.7 Operators

Operators in `REDUCE` are specified by name and type. There are two types, infix and prefix. Operators can be purely abstract, just symbols with no properties; they can have values assigned (using `:=` or simple `LET` declarations) for specific arguments; they can have properties declared for some collection of arguments (using more general `LET` declarations); or they can be fully defined (usually by a procedure declaration).

Infix operators have a definite precedence with respect to one another, and normally occur between their arguments. For example:

<code>a + b - c</code>	(spaces optional)
<code>x&lt;y and y=z</code>	(spaces required where shown)

Spaces can be freely inserted between operators and variables or operators and operators. They are required only where operator names are spelled out with letters (such as the `AND` in the example) and must be unambiguously separated from another such or from a variable (like `Y`). Wherever one space can be used, so can any larger number.

Prefix operators occur to the left of their arguments, which are written as a list enclosed in parentheses and separated by commas, as with normal mathematical functions, e.g.,

```
cos (u)
df (x^2, x)
q (v+w)
```

Unmatched parentheses, incorrect groupings of infix operators and the like, naturally lead to syntax errors. The parentheses can be omitted (replaced by a space following the operator name) if the operator is unary and the argument is a single symbol or begins with a prefix operator name:

<code>cos y</code>	means <code>cos(y)</code>
<code>cos (-y)</code>	– parentheses necessary
<code>log cos y</code>	means <code>log(cos(y))</code>
<code>log cos (a+b)</code>	means <code>log(cos(a+b))</code>

but

<code>cos a*b</code>	means <code>(cos a)*b</code>
<code>cos -y</code>	is erroneous (treated as a variable “ <code>cos</code> ” minus the variable <code>y</code> )

A unary prefix operator has a precedence higher than any infix operator, including unary infix operators. In other words, `REDUCE` will always interpret `cos y + 3` as `(cos y) + 3` rather than as `cos (y + 3)`.

Infix operators may also be used in a prefix format on input, e.g., `+(a, b, c)`. On output, however, such expressions will always be printed in infix form (i.e., `a + b + c` for this example).

A number of prefix operators are built into the system with predefined properties. Users may also add new operators and define their rules for simplification. The built in operators are described in another section.

### Built-In Infix Operators

The following infix operators are built into the system. They are all defined internally as procedures.

$\langle \text{infix operator} \rangle \longrightarrow$  where | := | or | and | member | memq |  
 = | neq | eq | >= | > | <= | < |  
 + | - | \* | / | ^ | \*\* | .

These operators may be further divided into the following subclasses:

$\langle \text{assignment operator} \rangle \longrightarrow$  :=  
 $\langle \text{logical operator} \rangle \longrightarrow$  or | and | member | memq  
 $\langle \text{relational operator} \rangle \longrightarrow$  = | neq | eq | >= | > | <= | <  
 $\langle \text{substitution operator} \rangle \longrightarrow$  where  
 $\langle \text{arithmetic operator} \rangle \longrightarrow$  + | - | \* | / | ^ | \*\*  
 $\langle \text{construction operator} \rangle \longrightarrow$  .

MEMQ and EQ are not used in the algebraic mode of REDUCE. They are explained in the section on symbolic mode. WHERE is described in the section on substitutions.

In previous versions of REDUCE, *not* was also defined as an infix operator. In the present version it is a regular prefix operator, and interchangeable with *null*.

For compatibility with the intermediate language used by REDUCE, each special character infix operator has an alternative alphanumeric identifier associated with it. These identifiers may be used interchangeably with the corresponding special character names on input. This correspondence is as follows:

:=	setq	(the assignment operator)
=	equal	
>=	geq	
>	greaterp	
<=	leq	
<	lessp	
+	plus	
-	difference	(if unary, minus)
*	times	
/	quotient	(if unary, recip)
^ or **	expt	(raising to a power)
.	cons	

Note: NEQ is used to mean *not equal*. There is no special symbol provided for it.

The above operators are binary, except NOT which is unary and + and \* which are nary (i.e., taking an arbitrary number of arguments). In addition, - and / may be used as unary operators, e.g., /2 means the same as 1/2. Any other operator is parsed as a binary operator using a left association rule. Thus  $a/b/c$  is interpreted as  $(a/b)/c$ . There are two exceptions to this rule: := and . are right associative. Example:  $a:=b:=c$  is interpreted as  $a:=(b:=c)$ . Unlike ALGOL and PASCAL, ^ is left associative. In other words,  $a^b^c$  is interpreted as  $(a^b)^c$ .

The operators <, <=, >, >= can only be used for making comparisons between numbers. No meaning is currently assigned to this kind of comparison between general expressions.

Parentheses may be used to specify the order of combination. If parentheses are omitted then this order is by the ordering of the precedence list defined by the right-hand side of the *<infix operator>* table at the beginning of this section, from lowest to highest. In other words, WHERE has the lowest precedence, and . (the dot operator) the highest.



## Chapter 3

# Expressions

REDUCE expressions may be of several types and consist of sequences of numbers, variables, operators, left and right parentheses and commas. The most common types are as follows:

### 3.1 Scalar Expressions

Using the arithmetic operations  $+$   $-$   $*$   $/$   $^$  (power) and parentheses, scalar expressions are composed from numbers, ordinary “scalar” variables (identifiers), array names with subscripts, operator or procedure names with arguments and statement expressions.

*Examples:*

```
x
x^3 - 2*y/(2*z^2 - df(x,z))
(p^2 + m^2)^(1/2)*log(y/m)
a(5) + b(i,q)
```

The symbol  $**$  may be used as an alternative to the caret symbol ( $^$ ) for forming powers, particularly in those systems that do not support a caret symbol.

Statement expressions, usually in parentheses, can also form part of a scalar expression, as in the example

```
w + (c:=x+y) + z .
```

When the algebraic value of an expression is needed, REDUCE determines it, starting with the algebraic values of the parts, roughly as follows:

Variables and operator symbols with an argument list have the algebraic values

they were last assigned, or if never assigned stand for themselves. However, array elements have the algebraic values they were last assigned, or, if never assigned, are taken to be 0.

Procedures are evaluated with the values of their actual parameters.

In evaluating expressions, the standard rules of algebra are applied. Unfortunately, this algebraic evaluation of an expression is not as unambiguous as is numerical evaluation. This process is generally referred to as “simplification” in the sense that the evaluation usually but not always produces a simplified form for the expression.

There are many options available to the user for carrying out such simplification. If the user doesn’t specify any method, the default method is used. The default evaluation of an expression involves expansion of the expression and collection of like terms, ordering of the terms, evaluation of derivatives and other functions and substitution for any expressions which have values assigned or declared (see assignments and `LET` statements). In many cases, this is all that the user needs.

The declarations by which the user can exercise some control over the way in which the evaluation is performed are explained in other sections. For example, if a real (floating point) number is encountered during evaluation, the system will normally convert it into a ratio of two integers. If the user wants to use real arithmetic, he can effect this by the command `on rounded;`. Other modes for coefficient arithmetic are described elsewhere.

If an illegal action occurs during evaluation (such as division by zero) or functions are called with the wrong number of arguments, and so on, an appropriate error message is generated.

## 3.2 Integer Expressions

These are expressions which, because of the values of the constants and variables in them, evaluate to whole numbers.

*Examples:*

$$2, \quad 37 * 999, \quad (x + 3)^2 - x^2 - 6*x$$

are obviously integer expressions.

$$j + k - 2 * j^2$$

is an integer expression when  $J$  and  $K$  have values that are integers, or if not integers are such that “the variables and fractions cancel out”, as in

$$k - 7/3 - j + 2/3 + 2*j^2.$$



### 3.3 Boolean Expressions

A boolean expression returns a truth value. In the algebraic mode of REDUCE, boolean expressions have the syntactical form:

$\langle expression \rangle \langle relational\ operator \rangle \langle expression \rangle$

or

$\langle boolean\ operator \rangle (\langle arguments \rangle)$

or

$\langle boolean\ expression \rangle \langle logical\ operator \rangle \langle boolean\ expression \rangle.$

Parentheses can also be used to control the precedence of expressions.

In addition to the logical and relational operators defined earlier as infix operators, the following boolean operators are also defined:

EVENP (U)	determines if the number U is even or not;
FIXP (U)	determines if the expression U is integer or not;
FREEOF (U, V)	determines if the expression U does not contain the kernel V anywhere in its structure;
NUMBERP (U)	determines if U is a number or not;
ORDP (U, V)	determines if U is ordered ahead of V by some canonical ordering (based on the expression structure and an internal ordering of identifiers);
PRIMEP (U)	true if U is a prime object, i.e., any object other than 0 and plus or minus 1 which is only exactly divisible by itself or a unit.

*Examples:*

```
j<1
x>0  or  x=-2
numberp x
fixp x and evenp x
numberp x and x neq 0
```

Boolean expressions can only appear directly within IF, FOR, WHILE, and UNTIL statements, as described in other sections. Such expressions cannot be used in place of ordinary algebraic expressions, or assigned to a variable.

NB: For those familiar with symbolic mode, the meaning of some of these operators is different in that mode. For example, NUMBERP is true only for integers and reals in symbolic mode.

When two or more boolean expressions are combined with AND, they are evaluated one by one until a *false* expression is found. The rest are not evaluated. Thus

```
numberp x and numberp y and x>y
```

does not attempt to make the  $x > y$  comparison unless X and Y are both verified to be numbers.

Similarly, evaluation of a sequence of boolean expressions connected by OR stops as soon as a *true* expression is found.

NB: In a boolean expression, and in a place where a boolean expression is expected, the algebraic value 0 is interpreted as *false*, while all other algebraic values are converted to *true*. So in algebraic mode a procedure can be written for direct usage in boolean expressions, returning say 1 or 0 as its value as in

```
procedure polynomialp(u,x);
  if den(u)=1 and deg(u,x)>=1 then 1 else 0;
```

One can then use this in a boolean construct, such as

```
if polynomialp(q,z) and not polynomialp(q,y) then ...
```

In addition, any procedure that does not have a defined return value (for example, a block without a RETURN statement in it) has the boolean value *false*.

### 3.4 Equations

Equations are a particular type of expression with the syntax

$$\langle expression \rangle = \langle expression \rangle.$$

In addition to their role as boolean expressions, they can also be used as arguments to several operators (e.g., SOLVE), and can be returned as values.

Under normal circumstances, the right-hand-side of the equation is evaluated but not the left-hand-side. This also applies to any substitutions made by the SUB

operator. If both sides are to be evaluated, the switch `EVALLHSEQP` should be turned on.

To facilitate the handling of equations, two selectors, `LHS` and `RHS`, which return the left- and right-hand sides of an equation respectively, are provided. For example,

```

      lhs(a+b=c) -> a+b
and
      rhs(a+b=c) -> c.
```

### 3.5 Proper Statements as Expressions

Several kinds of proper statements deliver an algebraic or numerical result of some kind, which can in turn be used as an expression or part of an expression. For example, an assignment statement itself has a value, namely the value assigned. So

```
2 * (x := a+b)
```

is equal to  $2 * (a+b)$ , as well as having the “side-effect” of assigning the value  $a+b$  to  $X$ . In context,

```
y := 2 * (x := a+b);
```

sets  $X$  to  $a+b$  and  $Y$  to  $2 * (a+b)$ .

The sections on the various proper statement types indicate which of these statements are also useful as expressions.



## Chapter 4

# Lists

A list is an object consisting of a sequence of other objects (including lists themselves), separated by commas and surrounded by braces. Examples of lists are:

`{a, b, c}`

`{1, a-b, c=d}`

`{{a}, {{b, c}, d}, e}.`

The empty list is represented as

`{ }.`

### 4.1 Operations on Lists

Several operators in the system return their results as lists, and a user can create new lists using braces and commas. Alternatively, one can use the operator `LIST` to construct a list. An important class of operations on lists are `MAP` and `SELECT` operations. For details, please refer to the chapters on `MAP`, `SELECT` and the `FOR` command. See also the documentation on the [ASSIST](#) (chapter 16.5) package.

To facilitate the use of lists, a number of operators are also available for manipulating them. `PART(<list>, n)` for example will return the  $n^{th}$  element of a list. `LENGTH` will return the length of a list. Several operators are also defined uniquely for lists. For those familiar with them, these operators in fact mirror the operations defined for Lisp lists. These operators are as follows:

### 4.1.1 LIST

The operator LIST is an alternative to the usage of curly brackets. LIST accepts an arbitrary number of arguments and returns a list of its arguments. This operator is useful in cases where operators have to be passed as arguments. E.g.,

```
list(a, list(list(b, c), d), e);          ->  {{a}, {{b, c}, d}, e}
```

### 4.1.2 FIRST

This operator returns the first member of a list. An error occurs if the argument is not a list, or the list is empty.

### 4.1.3 SECOND

SECOND returns the second member of a list. An error occurs if the argument is not a list or has no second element.

### 4.1.4 THIRD

This operator returns the third member of a list. An error occurs if the argument is not a list or has no third element.

### 4.1.5 REST

REST returns its argument with the first element removed. An error occurs if the argument is not a list, or is empty.

### 4.1.6 . (Cons) Operator

This operator adds (“conses”) an expression to the front of a list. For example:

```
a . {b, c}          ->  {a, b, c}.
```

### 4.1.7 APPEND

This operator appends its first argument to its second to form a new list. *Examples:*

```
append({a, b}, {c, d})      ->  {a, b, c, d}
append({{a, b}}, {c, d})    ->  {{a, b}, c, d}.
```

### 4.1.8 REVERSE

The operator `REVERSE` returns its argument with the elements in the reverse order. It only applies to the top level list, not any lower level lists that may occur. Examples are:

```
reverse({a,b,c})      ->      {c,b,a}
reverse({{a,b,c},d}) ->      {d,{a,b,c}}.
```

### 4.1.9 List Arguments of Other Operators

If an operator other than those specifically defined for lists is given a single argument that is a list, then the result of this operation will be a list in which that operator is applied to each element of the list. For example, the result of evaluating `log{a,b,c}` is the expression `{LOG(A), LOG(B), LOG(C)}`.

There are two ways to inhibit this operator distribution. Firstly, the switch `LISTARGS`, if on, will globally inhibit such distribution. Secondly, one can inhibit this distribution for a specific operator by the declaration `LISTARGP`. For example, with the declaration `listargp log`, `log{a,b,c}` would evaluate to `LOG({A,B,C})`.

If an operator has more than one argument, no such distribution occurs.

### 4.1.10 Caveats and Examples

Some of the natural list operations such as *member* or *delete* are available only after loading the package [ASSIST](#) (chapter 16.5).

Please note that a non-list as second argument to `CONS` (a "dotted pair" in LISP terms) is not allowed and causes an "invalid as list" error.

```
a := 17 . 4;

***** 17 4 invalid as list
```

Also, the initialization of a scalar variable is not the empty list – one has to set list type variables explicitly, as in the following example:

```
load_package assist;

procedure lotto (n,m);
begin scalar list_1_n, luckies, hit;
  list_1_n := {};
```

```

luckies := {};
for k:=1:n do list_1_n := k . list_1_n;
for k:=1:m do
  << hit := part(list_1_n,random(n-k+1) + 1);
  list_1_n := delete(hit,list_1_n);
  luckies := hit . luckies >>;
return luckies;
end;

% In Germany, try lotto (49,6);

```

*Another example:* Find all coefficients of a multivariate polynomial with respect to a list of variables:

```

procedure allcoeffs(q,lis);
  % q : polynomial, lis: list of vars
  allcoeffs1 (list q,lis);

procedure allcoeffs1(q,lis);
  if lis={} then q else
    allcoeffs1(foreach qq in q join coeff(qq,first lis),
      rest lis);
  end if;
end procedure;

```



## Chapter 5

# Statements

A statement is any combination of reserved words and expressions, and has the syntax

$$\langle \textit{statement} \rangle \longrightarrow \langle \textit{expression} \rangle \mid \langle \textit{proper statement} \rangle$$

A REDUCE program consists of a series of commands which are statements followed by a terminator:

$$\langle \textit{terminator} \rangle \longrightarrow ; \mid \$$$

The division of the program into lines is arbitrary. Several statements can be on one line, or one statement can be freely broken onto several lines. If the program is run interactively, statements ending with ; or \$ are not processed until an end-of-line character is encountered. This character can vary from system to system, but is normally the Return key on an ASCII terminal. Specific systems may also use additional keys as statement terminators.

If a statement is a proper statement, the appropriate action takes place.

Depending on the nature of the proper statement some result or response may or may not be printed out, and the response may or may not depend on the terminator used.

If a statement is an expression, it is evaluated. If the terminator is a semicolon, the result is printed. If the terminator is a dollar sign, the result is not printed. Because it is not usually possible to know in advance how large an expression will be, no explicit format statements are offered to the user. However, a variety of output declarations are available so that the output can be produced in different forms. These output declarations are explained in [Section 8.3.3](#).

The following sub-sections describe the types of proper statements in REDUCE.

## 5.1 Assignment Statements

These statements have the syntax

$$\langle \text{assignment statement} \rangle \longrightarrow \langle \text{expression} \rangle := \langle \text{expression} \rangle$$

The  $\langle \text{expression} \rangle$  on the left side is normally the name of a variable, an operator symbol with its list of arguments filled in, or an array name with the proper number of integer subscript values within the array bounds. For example:

$$\begin{array}{ll} a1 := b + c & \\ h(1, m) := x - 2 * y & \text{(where h is an operator)} \\ k(3, 5) := x - 2 * y & \text{(where k is a 2-dim. array)} \end{array}$$

More general assignments such as  $a + b := c$  are also allowed. The effect of these is explained in Section 11.2.5.

An assignment statement causes the expression on the right-hand-side to be evaluated. If the left-hand-side is a variable, the value of the right-hand-side is assigned to that unevaluated variable. If the left-hand-side is an operator or array expression, the arguments of that operator or array are evaluated, but no other simplification done. The evaluated right-hand-side is then assigned to the resulting expression. For example, if  $a$  is a single-dimensional array,  $a(1+1) := b$  assigns the value  $b$  to the array element  $a(2)$ .

If a semicolon is used as the terminator when an assignment is issued as a command (i.e. not as a part of a group statement or procedure or other similar construct), the left-hand side symbol of the assignment statement is printed out, followed by a “:=”, followed by the value of the expression on the right.

It is also possible to write a multiple assignment statement:

$$\langle \text{expression} \rangle := \dots := \langle \text{expression} \rangle := \langle \text{expression} \rangle$$

In this form, each  $\langle \text{expression} \rangle$  but the last is set to the value of the last  $\langle \text{expression} \rangle$ . If a semicolon is used as a terminator, each expression except the last is printed followed by a “:=” ending with the value of the last expression.

### 5.1.1 Set and Unset Statements

In some cases, it is desirable to perform an assignment in which *both* the left- and right-hand sides of an assignment are evaluated. In this case, the SET statement can be used with the syntax:

$$\text{SET} (\langle \text{expression} \rangle, \langle \text{expression} \rangle) ;$$

For example, the statements

```
j := 23;
set (mkid(a, j), x);
```

assigns the value X to A23.

To remove a value from such a variable, the UNSET statement can be used with the syntax:

```
UNSET (<expression>);
```

For example, the statement

```
j := 23;
unset (mkid(a, j));
```

clears the value of A23.

## 5.2 Group Statements

The group statement is a construct used where REDUCE expects a single statement, but a series of actions needs to be performed. It is formed by enclosing one or more statements (of any kind) between the symbols << and >>, separated by semicolons or dollar signs – it doesn't matter which. The statements are executed one after another.

Examples will be given in the sections on IF and other types of statements in which the << ... >> construct is useful.

If the last statement in the enclosed group has a value, then that is also the value of the group statement. Care must be taken not to have a semicolon or dollar sign after the last grouped statement, if the value of the group is relevant: such an extra terminator causes the group to have the value NIL or zero.

## 5.3 Conditional Statements

The conditional statement has the following syntax:

```
<conditional statement>  →  IF <boolean expression> THEN <statement>
                           [ELSE <statement>]
```

The boolean expression is evaluated. If this is *true*, the first <statement> is executed. If it is *false*, the second is.

*Examples:*

```
if x=5 then a:=b+c else d:=e+f

if x=5 and numberp y
  then <<ff:=q1; a:=b+c>>
  else <<ff:=q2; d:=e+f>>
```

Note the use of the group statement.

Conditional statements associate to the right; i.e.,

```
IF <a> THEN <b> ELSE IF <c> THEN <d> ELSE <e>
```

is equivalent to:

```
IF <a> THEN <b> ELSE (IF <c> THEN <d> ELSE <e>)
```

In addition, the construction

```
IF <a> THEN IF <b> THEN <c> ELSE <d>
```

parses as

```
IF <a> THEN (IF <b> THEN <c> ELSE <d>).
```

If the value of the conditional statement is of primary interest, it is often called a conditional expression instead. Its value is the value of whichever statement was executed. (If the executed statement has no value, the conditional expression has no value or the value 0, depending on how it is used.)

*Examples:*

```
a:=if x<5 then 123 else 456;
b:=u + v^(if numberp z then 10*z else 1) + w;
```

If the value is of no concern, the ELSE clause may be omitted if no action is required in the *false* case.

```
if x=5 then a:=b+c;
```

Note: As explained in Section 3.3, if a scalar or numerical expression is used in place of the boolean expression – for example, a variable is written there – the *true* alternative is followed unless the expression has the value 0.

## 5.4 FOR Statements

The FOR statement is used to define a variety of program loops. Its general syntax is as follows:

$$\text{FOR} \left\{ \begin{array}{l} \langle \text{var} \rangle := \langle \text{number} \rangle \left\{ \begin{array}{l} \text{STEP } \langle \text{number} \rangle \text{ UNTIL} \\ : \\ \text{EACH } \langle \text{var} \rangle \left\{ \begin{array}{l} \text{IN} \\ \text{ON} \end{array} \right\} \langle \text{list} \rangle \end{array} \right\} \langle \text{number} \rangle \\ \langle \text{action} \rangle \langle \text{exprn} \rangle \end{array} \right\}$$

where

$$\langle \text{action} \rangle \longrightarrow \text{do} \mid \text{product} \mid \text{sum} \mid \text{collect} \mid \text{join}.$$

The assignment form of the FOR statement defines an iteration over the indicated numerical range. If expressions that do not evaluate to numbers are used in the designated places, an error will result.

The FOR EACH form of the FOR statement is designed to iterate down a list. Again, an error will occur if a list is not used.

The action DO means that  $\langle \text{exprn} \rangle$  is simply evaluated and no value kept; the statement returning 0 in this case (or no value at the top level). COLLECT means that the results of evaluating  $\langle \text{exprn} \rangle$  each time are linked together to make a list, and JOIN means that the values of  $\langle \text{exprn} \rangle$  are themselves lists that are joined to make one list (similar to CONC in Lisp). Finally, PRODUCT and SUM form the respective combined value out of the values of  $\langle \text{exprn} \rangle$ .

In all cases,  $\langle \text{exprn} \rangle$  is evaluated algebraically within the scope of the current value of  $\langle \text{var} \rangle$ . If  $\langle \text{action} \rangle$  is DO, then nothing else happens. In other cases,  $\langle \text{action} \rangle$  is a binary operator that causes a result to be built up and returned by FOR. In those cases, the loop is initialized to a default value (0 for SUM, 1 for PRODUCT, and an empty list for the other actions). The test for the end condition is made before any action is taken. As in Pascal, if the variable is out of range in the assignment case, or the  $\langle \text{list} \rangle$  is empty in the FOR EACH case,  $\langle \text{exprn} \rangle$  is not evaluated at all.

*Examples:*

1. If A, B have been declared to be arrays, the following stores  $5^2$  through  $10^2$  in A(5) through A(10), and at the same time stores the cubes in the B array:

```
for i := 5 step 1 until 10 do
  <<a(i) := i^2; b(i) := i^3>>
```

2. As a convenience, the common construction

```
step 1 until
```

may be abbreviated to a colon. Thus, instead of the above we could write:

```
for i := 5:10 do <<a(i):=i^2; b(i):=i^3>>
```

3. The following sets C to the sum of the squares of 1,3,5,7,9; and D to the expression  $x*(x+1)*(x+2)*(x+3)*(x+4)$  :

```
c := for j:=1 step 2 until 9 sum j^2;
d := for k:=0 step 1 until 4 product (x+k);
```

4. The following forms a list of the squares of the elements of the list {a,b,c} :

```
for each x in {a,b,c} collect x^2;
```

5. The following forms a list of the listed squares of the elements of the list {a,b,c} (i.e., {{A^2},{B^2},{C^2}}) :

```
for each x in {a,b,c} collect {x^2};
```

6. The following also forms a list of the squares of the elements of the list {a,b,c}, since the JOIN operation joins the individual lists into one list:

```
for each x in {a,b,c} join {x^2};
```

The control variable used in the FOR statement is actually a new variable, not related to the variable of the same name outside the FOR statement. In other words, executing a statement `for i:=...` doesn't change the system's assumption that  $i^2 = -1$ . Furthermore, in algebraic mode, the value of the control variable is substituted in  $\langle exprn \rangle$  only if it occurs explicitly in that expression. It will not replace a variable of the same name in the value of that expression. For example:

```
b := a; for a := 1:2 do write b;
```

prints A twice, not 1 followed by 2.

## 5.5 WHILE ...DO

The FOR ... DO feature allows easy coding of a repeated operation in which the number of repetitions is known in advance. If the criterion for repetition is more complicated, WHILE ... DO can often be used. Its syntax is:

```
WHILE  $\langle boolean\ expression \rangle$  DO  $\langle statement \rangle$ 
```

The `WHILE ... DO` controls the single statement following `DO`. If several statements are to be repeated, as is almost always the case, they must be grouped using the `<< ... >>` or `BEGIN ... END` as in the example below.

The `WHILE` condition is tested each time *before* the action following the `DO` is attempted. If the condition is false to begin with, the action is not performed at all. Make sure that what is to be tested has an appropriate value initially.

*Example:*

Suppose we want to add up a series of terms, generated one by one, until we reach a term which is less than 1/1000 in value. For our simple example, let us suppose the first term equals 1 and each term is obtained from the one before by taking one third of it and adding one third its square. We would write:

```
ex:=0; term:=1;
while num(term - 1/1000) >= 0 do
    <<ex := ex+term; term:=(term + term^2)/3>>;
ex;
```

As long as `TERM` is greater than or equal to (`>=`) 1/1000 it will be added to `EX` and the next `TERM` calculated. As soon as `TERM` becomes less than 1/1000 the `WHILE` test fails and the `TERM` will not be added.

## 5.6 REPEAT ... UNTIL

`REPEAT ... UNTIL` is very similar in purpose to `WHILE ... DO`. Its syntax is:

```
REPEAT <statement> UNTIL <boolean expression>
```

(PASCAL users note: Only a single statement – usually a group statement – is allowed between the `REPEAT` and the `UNTIL`.)

There are two essential differences:

1. The test is performed *after* the controlled statement (or group of statements) is executed, so the controlled statement is always executed at least once.
2. The test is a test for when to stop rather than when to continue, so its “polarity” is the opposite of that in `WHILE ... DO`.

As an example, we rewrite the example from the `WHILE . . . DO` section:

```
ex:=0; term:=1;
repeat <<ex := ex+term; term := (term + term^2)/3>>
  until num(term - 1/1000) < 0;
ex;
```

In this case, the answer will be the same as before, because in neither case is a term added to `EX` which is less than  $1/1000$ .

## 5.7 Compound Statements

Often the desired process can best (or only) be described as a series of steps to be carried out one after the other. In many cases, this can be achieved by use of the group statement. However, each step often provides some intermediate result, until at the end we have the final result wanted. Alternatively, iterations on the steps are needed that are not possible with constructs such as `WHILE` or `REPEAT` statements. In such cases the steps of the process must be enclosed between the words `BEGIN` and `END` forming what is technically called a *block* or *compound* statement. Such a compound statement can in fact be used wherever a group statement appears. The converse is not true: `BEGIN . . . END` can be used in ways that `<< . . . >>` cannot.

If intermediate results must be formed, local variables must be provided in which to store them. *Local* means that their values are deleted as soon as the block's operations are complete, and there is no conflict with variables outside the block that happen to have the same name. Local variables are created by a `SCALAR` declaration immediately after the `BEGIN`:

```
scalar a,b,c,z;
```

If more convenient, several `SCALAR` declarations can be given one after another:

```
scalar a,b,c;
scalar z;
```

In place of `SCALAR` one can also use the declarations `INTEGER` or `REAL`. In the present version of `REDUCE` variables declared `INTEGER` are expected to have only integer values, and are initialized to 0. `REAL` variables on the other hand are currently treated as algebraic mode `SCALARS`.

**CAUTION:** `INTEGER`, `REAL` and `SCALAR` declarations can only be given immediately after a `BEGIN`. An error will result if they are used after other statements in a block (including `ARRAY` and `OPERATOR` declarations, which are global in scope), or outside the top-most block (e.g., at the top level). All variables declared



SCALAR are automatically initialized to zero in algebraic mode (NIL in symbolic mode).

Any symbols not declared as local variables in a block refer to the variables of the same name in the current calling environment. In particular, if they are not so declared at a higher level (e.g., in a surrounding block or as parameters in a calling procedure), their values can be permanently changed.

Following the SCALAR declaration(s), if any, write the statements to be executed, one after the other, separated by delimiters (e.g., ; or \$) (it doesn't matter which). However, from a stylistic point of view, ; is preferred.

The last statement in the body, just before END, need not have a terminator (since the BEGIN ... END are in a sense brackets confining the block statements). The last statement must also be the command RETURN followed by the variable or expression whose value is to be the value returned by the procedure. If the RETURN is omitted (or nothing is written after the word RETURN) the procedure will have no value or the value zero, depending on how it is used (and NIL in symbolic mode). Remember to put a terminator after the END.

*Example:*

Given a previously assigned integer value for N, the following block will compute the Legendre polynomial of degree N in the variable X:

```
begin scalar seed,deriv,top,fact;
  seed:=1/(y^2 - 2*x*y +1)^(1/2);
  deriv:=df(seed,y,n);
  top:=sub(y=0,deriv);
  fact:=for i:=1:n product i;
  return top/fact
end;
```

### 5.7.1 Compound Statements with GO TO

It is possible to have more complicated structures inside the BEGIN ... END brackets than indicated in the previous example. That the individual lines of the program need not be assignment statements, but could be almost any other kind of statement or command, needs no explanation. For example, conditional statements, and WHILE and REPEAT constructions, have an obvious role in defining more intricate blocks.

If these structured constructs don't suffice, it is possible to use labels and GO TOs within a compound statement, and also to use RETURN in places within the block other than just before the END. The following subsections discuss these matters in detail. For many readers the following example, presenting one possible definition

of a process to calculate the factorial of  $N$  for preassigned  $N$  will suffice:

*Example:*

```
begin scalar m;
  m:=1;
  l: if n=0 then return m;
  m:=m*n;
  n:=n-1;
  go to l
end;
```

### 5.7.2 Labels and GO TO Statements

Within a `BEGIN ... END` compound statement it is possible to label statements, and transfer to them out of sequence using `GO TO` statements. Only statements on the top level inside compound statements can be labeled, not ones inside subsidiary constructions like `<< ... >>`, `IF ... THEN ...`, `WHILE ... DO ...`, etc.

Labels and `GO TO` statements have the syntax:

$$\begin{array}{ll} \langle \textit{go to statement} \rangle & \longrightarrow \text{GO TO } \langle \textit{label} \rangle \mid \text{GOTO } \langle \textit{label} \rangle \\ \langle \textit{label} \rangle & \longrightarrow \langle \textit{identifier} \rangle \\ \langle \textit{labeled statement} \rangle & \longrightarrow \langle \textit{label} \rangle : \langle \textit{statement} \rangle \end{array}$$

Note that statement names cannot be used as labels.

While `GO TO` is an unconditional transfer, it is frequently used in conditional statements such as

```
if x>5 then go to abcd;
```

giving the effect of a conditional transfer.

Transfers using `GO TO`s can only occur within the block in which the `GO TO` is used. In other words, you cannot transfer from an inner block to an outer block using a `GO TO`. However, if a group statement occurs within a compound statement, it is possible to jump out of that group statement to a point within the compound statement using a `GO TO`.

### 5.7.3 RETURN Statements

The value corresponding to a `BEGIN ... END` compound statement, such as a procedure body, is normally 0 (NIL in symbolic mode). By executing a `RETURN` statement in the compound statement a different value can be returned. After a

RETURN statement is executed, no further statements within the compound statement are executed.

Examples:

```
    return x+y;  
    return m;  
    return;
```

Note that parentheses are not required around the `x+y`, although they are permitted. The last example is equivalent to `return 0` or `return nil`, depending on whether the block is used as part of an expression or not.

Since RETURN actually moves up only one block level, in a sense the casual user is not expected to understand, we tabulate some cautions concerning its use.

1. RETURN can be used on the top level inside the compound statement, i.e. as one of the statements bracketed together by the `BEGIN ... END`
2. RETURN can be used within a top level `<< ... >>` construction within the compound statement. In this case, the RETURN transfers control out of both the group statement and the compound statement.
3. RETURN can be used within an `IF ... THEN ... ELSE ...` on the top level within the compound statement.

NOTE: At present, there is no construct provided to permit early termination of a FOR, WHILE, or REPEAT statement. In particular, the use of RETURN in such cases results in a syntax error. For example,

```
begin scalar y;  
  y := for i:=0:99 do if a(i)=x then return b(i);  
  ...
```

will lead to an error.



## Chapter 6

# Commands and Declarations

A command is an order to the system to do something. Some commands cause visible results (such as calling for input or output); others, usually called declarations, set options, define properties of variables, or define procedures. Commands are formally defined as a statement followed by a terminator

$$\begin{aligned}\langle \text{command} \rangle &\longrightarrow \langle \text{statement} \rangle \langle \text{terminator} \rangle \\ \langle \text{terminator} \rangle &\longrightarrow ; \mid \$\end{aligned}$$

Some REDUCE commands and declarations are described in the following subsections.

### 6.1 Array Declarations

Array declarations in REDUCE are similar to FORTRAN dimension statements. For example:

```
array a(10), b(2, 3, 4);
```

Array indices each range from 0 to the value declared. An element of an array is referred to in standard FORTRAN notation, e.g.  $A(2)$ .

We can also use an expression for defining an array bound, provided the value of the expression is a positive integer. For example, if  $X$  has the value 10 and  $Y$  the value 7 then `array c(5*x+y)` is the same as `array c(57)`.

If an array is referenced by an index outside its range, an error occurs. If the array is to be one-dimensional, and the bound a number or a variable (not a more general expression) the parentheses may be omitted:

```
array a 10, c 57;
```

The operator `LENGTH` applied to an array name returns a list of its dimensions.

All array elements are initialized to 0 at declaration time. In other words, an array element has an *instant evaluation* property and cannot stand for itself. If this is required, then an operator should be used instead.

Array declarations can appear anywhere in a program. Once a symbol is declared to name an array, it can not also be used as a variable, or to name an operator or a procedure. It can however be re-declared to be an array, and its size may be changed at that time. An array name can also continue to be used as a parameter in a procedure, or a local variable in a compound statement, although this use is not recommended, since it can lead to user confusion over the type of the variable.

Arrays once declared are global in scope, and so can then be referenced anywhere in the program. In other words, unlike arrays in most other languages, a declaration within a block (or a procedure) does not limit the scope of the array to that block, nor does the array go away on exiting the block (use `CLEAR` instead for this purpose).

## 6.2 Mode Handling Declarations

The `ON` and `OFF` declarations are available to the user for controlling various system options. Each option is represented by a *switch* name. `ON` and `OFF` take a list of switch names as argument and turn them on and off respectively, e.g.,

```
on time;
```

causes the system to print a message after each command giving the elapsed CPU time since the last command, or since `TIME` was last turned off, or the session began. Another useful switch with interactive use is `DEMO`, which causes the system to pause after each command in a file (with the exception of comments) until a `Return` is typed on the terminal. This enables a user to set up a demonstration file and step through it command by command.

As with most declarations, arguments to `ON` and `OFF` may be strung together separated by commas. For example,

```
off time,demo;
```

will turn off both the time messages and the demonstration switch.

We note here that while most `ON` and `OFF` commands are obeyed almost instantaneously, some trigger time-consuming actions such as reading in necessary modules from secondary storage.

A diagnostic message is printed if `ON` or `OFF` are used with a switch that is not

known to the system. For example, if you misspell `DEMO` and type

```
on demq;
```

you will get the message

```
***** DEMQ not defined as switch.
```

## 6.3 **END**

The identifier `END` has two separate uses.

- 1) Its use in a `BEGIN ... END` bracket has been discussed in connection with compound statements.
- 2) Files to be read using `IN` should end with an extra `END;` command. The reason for this is explained in the section on the `IN` command. This use of `END` does not allow an immediately preceding `END` (such as the `END` of a procedure definition), so we advise using `;``END;` there.

## 6.4 **BYE Command**

The command `BYE;` (or alternatively `QUIT;`) stops the execution of `REDUCE`, closes all open output files, and returns you to the calling program (usually the operating system). Your `REDUCE` session is normally destroyed.

## 6.5 **SHOWTIME Command**

`SHOWTIME;` prints the elapsed time since the last call of this command or, on its first call, since the current `REDUCE` session began. The time is normally given in milliseconds and gives the time as measured by a system clock. The operations covered by this measure are system dependent.

## 6.6 **DEFINE Command**

The command `DEFINE` allows a user to supply a new name for any identifier or replace it by any well-formed expression. Its argument is a list of expressions of the form

$$\langle identifier \rangle = \langle number \rangle \mid \langle identifier \rangle \mid \langle operator \rangle \mid \langle reserved\ word \rangle \mid \langle expression \rangle$$

*Example:*

```
define be==, x=y+z;
```

means that BE will be interpreted as an equal sign, and X as the expression y+z from then on. This renaming is done at parse time, and therefore takes precedence over any other replacement declared for the same identifier. It stays in effect until the end of the REDUCE run.

The identifiers ALGEBRAIC and SYMBOLIC have properties which prevent DEFINE from being used on them. To define ALG to be a synonym for ALGEBRAIC, use the more complicated construction

```
put('alg, 'newnam, 'algebraic);
```



## Chapter 7

# Built-in Prefix Operators

In the following subsections are descriptions of the most useful prefix operators built into REDUCE that are not defined in other sections (such as substitution operators). Some are fully defined internally as procedures; others are more nearly abstract operators, with only some of their properties known to the system.

In many cases, an operator is described by a prototypical header line as follows. Each formal parameter is given a name and followed by its allowed type. The names of classes referred to in the definition are printed in lower case, and parameter names in upper case. If a parameter type is not commonly used, it may be a specific set enclosed in brackets { ... }. Operators that accept formal parameter lists of arbitrary length have the parameter and type class enclosed in square brackets indicating that zero or more occurrences of that argument are permitted. Optional parameters and their type classes are enclosed in angle brackets.

### 7.1 Numerical Operators

REDUCE includes a number of functions that are analogs of those found in most numerical systems. With numerical arguments, such functions return the expected result. However, they may also be called with non-numerical arguments. In such cases, except where noted, the system attempts to simplify the expression as far as it can. In such cases, a residual expression involving the original operator usually remains. These operators are as follows:

#### 7.1.1 ABS

ABS returns the absolute value of its single argument, if that argument has a numerical value. A non-numerical argument is returned as an absolute value, with an

overall numerical coefficient taken outside the absolute value operator. For example:

```
abs(-3/4)    -> 3/4
abs(2a)      -> 2*ABS(A)
abs(i)       -> 1
abs(-x)      -> ABS(X)
```

### 7.1.2 CEILING

This operator returns the ceiling (i.e., the least integer greater than the given argument) if its single argument has a numerical value. A non-numerical argument is returned as an expression in the original operator. For example:

```
ceiling(-5/4) -> -1
ceiling(-a)   -> CEILING(-A)
```

### 7.1.3 CONJ

This returns the complex conjugate of an expression, if that argument has a numerical value. By default the complex conjugate of a non-numerical argument is returned as an expression in the operators `REPART` and `IMPART`. For example:

```
conj(1+i)      -> 1-I
conj(a+i*b)    -> REPART(A) - REPART(B)*I
               - IMPART(A)*I - IMPART(B)
```

If rules have been previously defined for the complex conjugate(s) of one or more non-numerical terms appearing in the argument, these rules are applied and the expansion in terms of the operators `REPART` and `IMPART` is suppressed.

For example:

```
realvalued a,b;
conj(a+i*b)  -> a-b*i
let conj z => z!*, conj c => c!*;
conj(a+b*z*z!*+z*c!*) -> a+b*z*z* + c*z*
conj atan z  -> atan(z*)
```

Note that in defining the rule `conj z => z!*`, the rule `conj z!* => z` (in effect) automatically defined and *should not* be entered by the user. The main use of rules for `CONJ` is to associate two identifiers as complex conjugates as in the examples above. In addition rules of the form `let conj(z)=>z, conj(w)=>-w`

may be used. They imply that  $z$  is real-valued and  $w$  is purely imaginary, although the effect of the first rule can also be obtained by declaring  $z$  to be `realvalued`.

Rules of the form `let conj z => «some-expression»` may be used, but are not recommended. More useful results will usually be obtained by defining the equivalent rule `let z => conj(«some-expression»)`. Rules of the form `let conj z => «some-expression»` are particularly problematic if «some-expression» involves  $z$  itself as they may be inconsistent, for example `let conj z => z+1`. Even where they are consistent, better results may usually be achieved by defining alternative rules. For example, given:

```
realvalued a,b;
let conj z => 2*a-z, conj w => w-2*b*i;
```

so that the real part of  $z$  is  $a$  and the imaginary part of  $w$  is  $b$ , more useful results will be obtained by defining the mathematically equivalent rules:

```
realvalued a,b,x,y;
let z => a + i*y, w => x + b*i;
```

Note also that the standard elementary functions and their inverses (where appropriate) are automatically defined to be `SELFCONJUGATE` so that `conj(f(z)) => f(conj(z))`.

#### 7.1.4 FACTORIAL

If the single argument of `FACTORIAL` evaluates to a non-negative integer, its factorial is returned. Otherwise an expression involving `FACTORIAL` is returned. For example:

```
factorial(5)  -> 120
factorial(a)  -> FACTORIAL(A)
```

#### 7.1.5 FIX

This operator returns the fixed value (i.e., the integer part of the given argument) if its single argument has a numerical value. A non-numerical argument is returned as an expression in the original operator. For example:

```
fix(-5/4)  -> -1
fix(a)      -> FIX(A)
```

### 7.1.6 FLOOR

This operator returns the floor (i.e., the greatest integer less than the given argument) if its single argument has a numerical value. A non-numerical argument is returned as an expression in the original operator. For example:

```
floor(-5/4)    ->  -2
floor(a)       ->  FLOOR(A)
```

### 7.1.7 IMPART

This operator returns the imaginary part of an expression, if that argument has an numerical value. A non-numerical argument is returned as an expression in the operators `REPART` and `IMPART`. For example:

```
impart(1+i)    ->  1
impart(sin(3+4*i)) -> cos(3)*sinh(4)
impart(log(2+i)) -> atan(1/2)
impart(asin(1+i)) -> acosh(sqrt(5)+2)/2
impart(a+i*b)  -> impart(a) + repart(b)
```

For the inverse trigometric and hyperbolic functions with non-numeric arguments the output is usually more compact when the `FACTOR` is on.

### 7.1.8 MAX/MIN

`MAX` and `MIN` can take an arbitrary number of expressions as their arguments. If all arguments evaluate to numerical values, the maximum or minimum of the argument list is returned. If any argument is non-numeric, an appropriately reduced expression is returned. For example:

```
max(2,-3,4,5) ->  5
min(2,-2)     -> -2.
max(a,2,3)    ->  MAX(A,3)
min(x)        ->  X
```

`MAX` or `MIN` of an empty list returns 0.

### 7.1.9 NEXTPRIME

`NEXTPRIME` returns the next prime greater than its integer argument, using a probabilistic algorithm. A type error occurs if the value of the argument is not an inte-

ger. For example:

```
nextprime(5)      -> 7
nextprime(-2)     -> 2
nextprime(-7)     -> -5
nextprime 1000000 -> 1000003
```

whereas `nextprime(a)` gives a type error.

### 7.1.10 RANDOM

`random(n)` returns a random number  $r$  in the range  $0 \leq r < n$ . A type error occurs if the value of the argument is not a positive integer in algebraic mode, or positive number in symbolic mode. For example:

```
random(5)         -> 3
random(1000)      -> 191
```

whereas `random(a)` gives a type error.

### 7.1.11 RANDOM\_NEW\_SEED

`random_new_seed(n)` reseeds the random number generator to a sequence determined by the integer argument  $n$ . It can be used to ensure that a repeatable pseudo-random sequence will be delivered regardless of any previous use of `RANDOM`, or can be called early in a run with an argument derived from something variable (such as the time of day) to arrange that different runs of a `REDUCE` program will use different random sequences. When a fresh copy of `REDUCE` is first created it is as if `random_new_seed(1)` has been obeyed.

A type error occurs if the value of the argument is not a positive integer.

### 7.1.12 REIMPART

This returns a two-element list of the real and imaginary parts of an expression, if that argument has an numerical value. A non-numerical argument is returned as an expression in the operators `REPART` and `IMPART`. This is more efficient than calling `REPART` and `IMPART` separately particularly if its argument is complicated. For example:

```
reimpart(1+i)     -> {1,1}
reimpart(sin(3+4*i)) -> {cosh(4)*sin(3), cos(3)*sinh(4)}
reimpart(log(2+i)) -> {log(5)/2, atan(1/2)}
```

```
reimpart(asin(1+i))  -> {acos(sqrt(5)/2), acosh(sqrt(5)+2)/2}
reimpart(a+i*b)      ->
                        { - impart(b) + repart(a), impart(a) + repart(b) }
```

For the inverse trigometric and hyperbolic functions with non-numeric arguments the output is usually more compact when the `FACTOR` is on.

### 7.1.13 REPART

This returns the real part of an expression, if that argument has an numerical value. A non-numerical argument is returned as an expression in the operators `REPART` and `IMPART`. For example:

```
repart(1+i)      -> 1
repart(sin(3+4*i)) -> cosh(4)*sin(3)
repart(log(2+i))  -> log(5)/2
repart(asin(1+i)) -> acos(sqrt(5)-2)/2
repart(a+i*b)     -> - impart(b) + repart(a)
```

For the inverse trigometric and hyperbolic functions with non-numeric arguments the output is usually more compact when the `FACTOR` is on.

### 7.1.14 ROUND

This operator returns the rounded value (i.e, the nearest integer) of its single argument if that argument has a numerical value. A non-numeric argument is returned as an expression in the original operator. For example:

```
round(-5/4)      -> -1
round(a)          -> ROUND(A)
```

### 7.1.15 SIGN

`SIGN` tries to evaluate the sign of its argument. If this is possible `SIGN` returns one of 1, 0 or -1. Otherwise, the result is the original form or a simplified variant. For example:

```
sign(-5)         -> -1
sign(-a^2*b)     -> -SIGN(B)
```

Note that even powers of formal expressions are assumed to be positive only as long as the switch `COMPLEX` is off.

## 7.2 Mathematical Functions

REDUCE knows that the following represent mathematical functions that can take arbitrary scalar expressions as their argument(s).

### 7.2.1 Elementary Functions

**Trigonometric, hyperbolic and exponential functions:**

```
sin cos tan cot csc sec sinh
cosh tanh coth csch sech exp
```

**Their inverse functions:**

```
asin acos atan acot acsc asec asinh acosh
atanh acoth acsch asech log log10 logb
```

where `log` is the natural logarithm, `log10` is the logarithm to base 10, and `logb` has two arguments of which the second is the logarithmic base. Note on the CSL GUI and other graphical interfaces the inverse trig and hyperbolic functions are output as `arcsin` etc.

**Miscellaneous functions:**

```
sqrt hypot atan2
```

The function `hypot` takes two arguments  $x$  and  $y$  and returns the value  $\sqrt{x^2 + y^2}$  but, when the switch `ROUNDED` is `ON`, problems with rounding and possible overflow for large numerical arguments are reduced.

The function `atan2` also takes two arguments  $y$  and  $x$  respectively and returns a value of  $\arctan(y/x)$  in the range  $(-\pi, \pi]$  taking account of the signs of its two arguments and avoiding an error if  $x = 0$ .

REDUCE knows various elementary identities and properties of these functions. For example:

$\cos(-x) = \cos(x)$	$\sin(-x) = -\sin(x)$
$\cos(n\pi) = (-1)^n$	$\sin(n\pi) = 0$
$\log(e) = 1$	$e^{i\pi/2} = i$
$\log(1) = 0$	$e^{i\pi} = -1$
$\log(e^x) = x$	$e^{3i\pi/2} = -i$
$\sin(\arcsin(x)) = x$	$\operatorname{atan}(0) = 0$
$\operatorname{atan2}(0, -1) = \pi$	$\operatorname{atan2}(1, 0) = \pi/2$

The derivatives of all the elementary functions except `hypot` are also known to the system. Beside these identities, there are a lot of simplifications for elementary functions defined in REDUCE as rulelists. In order to view these, the `SHOWRULES` operator can be used, e.g.

```

SHOWRULES tan;

{tan(~n*arbint(~i)*pi + ~~x) => tan(x) when fixp(n),

tan(~x) => trigquot(sin(x),cos(x)) when knowledge_about(sin,x,tan),

      ~x + ~~k*pi           x           k
tan(-----) => - cot(--- + i*pi*impart(---))
      ~~d                   d           d

                                k      1
                                when abs(repart(---))=---,
                                d      2

      ~~w + ~~k*pi           w           k           k
tan(-----) => tan(--- + (--- - fix(repart(---)))*pi)
      ~~d                   d           d           d

                                k
                                when ((ratnumb(rp) and abs(rp)>=1) where rp => repart(---)),
                                d

tan(atan(~x)) => x,

                                2
df(tan(~x),~x) => 1 + tan(x) }

```

For further simplification, especially of expressions involving trigonometric functions, see the `TRIGSIMP` package (chapter 16.78) documentation.

Functions not listed above may be defined in the special functions package `SPECFN`.

The user can add further rules for the reduction of expressions involving these operators by using the `LET` command.

In many cases it is desirable to expand product arguments of logarithms, or collect a sum of logarithms into a single logarithm. Since these are inverse operations, it is not possible to provide rules for doing both at the same time and preserve the REDUCE concept of idempotent evaluation. As an alternative, REDUCE provides two switches `EXPANDLOGS` and `COMBINELOGS` to carry out these operations.



Both are off by default, and are subject to the value of the switch `PRECISE`. This switch is on by default and prevents modifications that may be false in a complex domain. Thus to expand  $\text{LOG}(3*Y)$  into a sum of logs, one can say

```
ON EXPANDLOGS; LOG(3*Y);
```

whereas to expand  $\text{LOG}(X*Y)$  into a sum of logs, one needs to say

```
OFF PRECISE; ON EXPANDLOGS; LOG(X*Y);
```

To combine this sum into a single log:

```
OFF PRECISE; ON COMBINELOGS; LOG(X) + LOG(Y);
```

These switches affect the logarithmic functions `LOG10` (base 10) and `LOGB` (arbitrary base) as well.

At the present time, it is possible to have both switches on at once, which could lead to infinite recursion. However, an expression is switched from one form to the other in this case. Users should not rely on this behavior, since it may change in the future.

The current version of `REDUCE` does a poor job of simplifying surds. In particular, expressions involving the product of variables raised to non-integer powers do not usually have their powers combined internally, even though they are printed as if those powers were combined. For example, the expression

```
x^(1/3)*x^(1/6);
```

will print as

```
SQRT(X)
```

but will have an internal form containing the two exponentiated terms. If you now subtract `sqrt(x)` from this expression, you will *not* get zero. Instead, the confusing form

```
SQRT(X) - SQRT(X)
```

will result. To combine such exponentiated terms, the switch `COMBINEEXPT` should be turned on.

The square root function can be input using the name `SQRT`, or the power operation  $^(1/2)$ . On output, unsimplified square roots are normally represented by the operator `SQRT` rather than a fractional power. With the default system switch settings, the argument of a square root is first simplified, and any divisors of the

expression that are perfect squares taken outside the square root argument. The remaining expression is left under the square root. Thus the expression

$$\text{sqrt}(-8a^2b)$$

becomes

$$2*a*\text{sqrt}(-2*b) .$$

Note that such simplifications can cause trouble if  $A$  is eventually given a value that is a negative number. If it is important that the positive property of the square root and higher even roots always be preserved, the switch `PRECISE` should be set on (the default value). This causes any non-numerical factors taken out of surds to be represented by their absolute value form. With `PRECISE` on then, the above example would become

$$2*\text{abs}(a)*\text{sqrt}(-2*b) .$$

However, this is incorrect in the complex domain, where  $\sqrt{x^2}$  is not identical to  $|x|$ . To avoid the above simplification, the switch `PRECISE_COMPLEX` should be set on (default is off). For example:

```
on precise_complex; sqrt(-8a^2*b);
```

yields the output

$$2*\text{sqrt}(-2*a^2*b)$$

If the switch `ROUNDED` is on, any of the elementary functions

```
acos acosh acot acoth acsc acsch asec asech
asin asinh atan atanh atan2 cos cosh cot coth
csc csch exp hypot log logb log10 sec sech
sin sinh sqrt tan tanh
```

when given a numerical argument has its value calculated to the current degree of floating point precision. In addition, real (non-integer valued) powers of numbers will also be evaluated.

If the `COMPLEX` switch is turned on in addition to `ROUNDED`, these functions will also calculate a real or complex result, again to the current degree of floating point precision, if given complex arguments. For example, with `on rounded, complex;`

```
2.3^(5.6i)  -> -0.0480793490914 - 0.998843519372*I
cos(2+3i)   -> -4.18962569097 - 9.10922789376*I
```

For `log` and the inverse trigonometric and hyperbolic functions which are multi-valued, the principal value is returned. The branch cuts chosen (except for `acot`) are now those recommended by W. Kahan (Branch Cuts for Complex Elementary Functions, or Much Ado About Nothing's Sign Bit, in *The State of the Art in Numerical Analysis*, A. Iserles, M.J.D. Powell Eds., Clarendon Press, Oxford, 1987).

The exception for `acot` is necessary as elsewhere in REDUCE `acot(-z)` is taken to be  $\pi - \text{acot}(z)$  rather than  $-\text{acot}(z)$ . The branch cuts are:

```
log, sqrt:  {r | r ∈ ℝ ∧ r < 0}
asin, acos: {r | r ∈ ℝ ∧ (r > 1 ∨ r < -1)}
acsc, asec: {r | r ∈ ℝ ∧ r ≠ 0 ∧ r > -1 ∧ r < 1}
atan, acot: {r * i | r ∈ ℝ ∧ (r > 1 ∨ r < -1)}
asinh:      {r * i | r ∈ ℝ ∧ (r ≥ 1 ∨ r ≤ -1)}
acsch:      {r * i | r ∈ ℝ ∧ r ≠ 0 ∧ r ≥ -1 ∧ r ≤ 1}
acosh:      {r | r ∈ ℝ ∧ r < 1}
asech:      {r | r ∈ ℝ ∧ (r > 1 ∨ r < 0)}
atanh:      {r | r ∈ ℝ ∧ (r > 1 ∨ r < -1)}
acoth:      {r | r ∈ ℝ ∧ r > -1 ∧ r < 1}
```

### 7.2.2 Special Functions

The functions in this section are either built-in or are autoloading functions from the package `SPECFN`. On the CSL GUI and other graphical interfaces many of the functions will be output in standard form; for example `BesselJ(nu, x)` will be output as  $J_\nu(x)$  and `Jacobisn(u, k)` as  $\text{sn}(u, k)$ . For most of the non-unary special functions in this section (`Lerch_Phi` is an exception), the last parameter is the 'main' variable and the earlier parameters are the order (or orders) usually rendered in the literature as subscripts and/or superscripts.

The information provided below is fairly rudimentary; more complete information may be found in the [SPECFN package](#). [Quick Reference Tables](#) are also available.

#### Integral Functions:

```
Ei Li Si Ci Shi Chi Erf Fresnel_S Fresnel_C
```

All these functions are unary; the first six are the exponential, logarithmic, sine and cosine integrals and their hyperbolic counterparts. `Erf`, `Fresnel_S` and `Fresnel_C` are the error function and the Fresnel sine and cosine integrals respectively.

#### Beta, Gamma and Related Functions:

Beta ibeta Gamma igamma psi Polygamma

The Gamma function is unary whilst Beta is binary. The binary function igamma and ternary function ibeta are the (normalised) incomplete Gamma and Beta functions respectively. The unary function psi is sometimes known as the Digamma function and the binary function Polygamma with integer first parameter  $n$  is the  $n$ th derivative of the function psi.

#### **Bessel and Related Functions:**

BesselJ BesselY BesselI BesselK Hankel1 Hankel2

All of these functions are binary, their first argument being the order of the function.

For the special functions below, a second [Quick Reference Table](#) is available.

#### **Airy Functions:**

Airy\_Ai Airy\_Aiprime Airy\_Bi Airy\_Biprime

These are all unary functions.

#### **Kummer, Lommel, Struve and Whittaker Functions:**

KummerM KummerU Lommel1 Lommel2  
StruveH StruveL WhittakerM WhittakerW

The Struve functions are both binary whilst the remaining ones are all ternary.

#### **Riemann Zeta and Lambert's W Function:**

zeta Lambert\_W

These are both unary functions.

#### **PolyLogarithms and Related Functions**

dilog Polylog Lerch\_Phi

These take one, two and three arguments respectively.

#### **Associated Legendre functions:**

SphericalHarmonicY SolidHarmonicY

These functions take four and six arguments respectively.

#### **Jacobi Elliptic Functions:**

Jacobisn Jacobicn Jacobidn

and their three reciprocals

Jacobins Jacobinc Jacobind

and six quotients

Jacobisc Jacobisd Jacobicd  
Jacobics Jacobids Jacobidc

All are binary functions with the second argument being the modulus. The binary function `Jacobiam` is the amplitude.

### Complete and Incomplete Elliptic Integrals of the First & Second Kinds:

EllipticK EllipticE EllipticF EllipticE  
JacobiE JacobiZeta

The function `EllipticE` may take one or two arguments to denote the complete and Legendre's form of the incomplete elliptic integrals of the second kind respectively. The complete integral of the first kind `EllipticK` is unary whilst `EllipticF`, `JacobiE` and `JacobiZeta` are binary and represent the incomplete integral of the first kind, Jacobi's form of the incomplete elliptic integral of the second kind and Jacobi's Zeta function respectively.

### Jacobi's Theta Functions:

EllipticTheta1 EllipticTheta2  
EllipticTheta3 EllipticTheta4

are all binary functions with the second argument being the 'parameter'  $\tau$ , the nome  $q$  being given by  $q = \exp(i\pi\tau)$

### Weierstrassian Elliptic Functions:

Weierstrass WeierstrassZeta sigma  
sigma1 sigma2 sigma3

are all ternary functions with the second and third arguments being the the lattice period parameters  $\omega_1$  and  $\omega_3$ .

For the elliptic functions above a [Quick Reference Table](#) is available.

### 7.2.3 Polynomial Functions

The polynomial functions below are from the non-core package SPEC FN and for the most part are not autoloading. This package needs to be loaded before they may be used with the command:

```
load_package specfn;
```

The names of the REDUCE operators for the polynomial functions below are mostly built by adding a P to the name of the polynomial, e.g. `EulerP` implements the Euler polynomials.

The information in this subsection is fairly rudimentary; more complete information may be found in the [SPEC FN package](#).

A [Quick Reference Table](#) is available for all the polynomial functions below.

#### Orthogonal Polynomials

Some well-known orthogonal polynomials are available:

- Hermite polynomials: (`HermiteP`);
- Chebyshev polynomials: (`ChebyshevT`, `ChebyshevU`);
- Legendre polynomials: (`LegendreP`);
- Laguerre polynomials: (`LaguerreP`);
- Associated Legendre functions: (`LegendreP`);
- Generalised Laguerre (or Sonin) polynomials: (`LaguerreP`);
- Gegenbauer polynomials: (`GegenbauerP`);
- Jacobi polynomials: (`JacobiP`).

The first three of these functions are binary and the first argument should be an integer specifying the order of the required polynomial. The functions `LegendreP` and `LaguerreP` may be used either as binary operators or ternary ones and represent the corresponding ‘basic’ and associated functions respectively. Finally the Gegenbauer polynomials are ternary whilst the Jacobi polynomials are quaternary.

Most definitions are equivalent to those in [AS72], except for the ternary associated Legendre functions:

$$P_n^{(m)}(x) = (-1)^m (1 - x^2)^{m/2} \frac{d^m P_n(x)}{dx^m}.$$

These are sometimes mistakenly referred to as associated Legendre polynomials, but they are only polynomial when  $m$  is even.

### Other Polynomial Functions

**Fibonacci Polynomials** are computed by the binary operator `FibonacciP`, where `FibonacciP(n, x)` returns the  $n$ th Fibonacci polynomial in the variable  $x$ . If  $n$  is an integer, it will be evaluated using the recursive definition:

$$F_0(x) = 0; \quad F_1(x) = 1; \quad F_n(x) = xF_{n-1}(x) + F_{n-2}(x).$$

**Euler Polynomials** are computed by the binary operator `EulerP`, where `EulerP(n, x)` returns the  $n$ th Euler polynomial in the variable  $x$ .

**Bernoulli Polynomials** are computed by the binary operator `BernoulliP`, where `BernoulliP(n, x)` returns the  $n$ th Bernoulli polynomial in the variable  $x$ .

## 7.3 Combinatorial Numbers

**Binomial coefficients** are provided by the binary operator `Binomial`. The value of `binomial(n, m)`, where  $n$  and  $m$  are non-negative integers with  $n \geq m$ , is the number of ways of choosing  $m$  items from a set of  $n$  distinct items as well, of course, as being the coefficient of  $x^m$  in the expansion of  $(1 + x)^n$ .

The function call `binomial(n, m)`, where  $n$  and  $m$  are non-negative integers, will return the expected integer value (from Pascal's triangle). For other real numerical values the result will usually involve the  $\Gamma$  function, but if the switch `ROUNDED` is ON the  $\Gamma$  functions will be evaluated numerically. This will also be the case for complex numerical arguments if the switch `COMPLEX` is ON. For non-numeric arguments the result returned will involve the original operator `binomial`, or its pretty-printed equivalent on graphical interfaces.

**Stirling numbers** of the first and second kind are computed by the binary operators `Stirling1` and `Stirling2` respectively using explicit formulae. `stirling1(n, k)` is  $(-1)^{n-k} \times$  (the number of permutations of the set  $\{1, 2, \dots, n\}$  into exactly  $k$  cycles).

`stirling2(n, k)` is the number of partitions of the set  $\{1, 2, \dots, n\}$  into exactly  $k$  non-empty subsets.

Here  $n$  and  $k$  should be non-negative integers with  $n \geq k$ .

For integer arguments an integer result will be returned, otherwise a result involving the original operator will be returned. Note on graphical user interfaces `Stirling1(n, m)` and `Stirling2(n, m)` are rendered as  $s_n^m$  and  $S_n^m$  respectively.

Stirling numbers are implemented in the non-core package `SPECFN` and are not currently autoloading. Before use this package should be loaded with the command:

```
load_package specfn;
```

For more information see [here](#).

**A Motzkin number**  $M_n$  (named after Theodore Motzkin) is the number of different ways of drawing non-intersecting chords on a circle between  $n$  points. For a non-negative integer  $n$ , the operator `Motzkin(n)` returns the  $n$ th Motzkin number, according to the recursion formula

$$M_0 = 1; \quad M_1 = 1; \quad M_{n+1} = \frac{2n+3}{n+3}M_n + \frac{3n}{n+3}M_{n-1}.$$

The recursion is, of course, optimised as a simple loop to avoid repeated computation of lower-order numbers.

For the functions in this and the section below a [Quick Reference Table](#) is available. It also includes a list of reserved constants known to REDUCE.

## 7.4 Bernoulli, Euler and Fibonacci Numbers

**Bernoulli numbers** are provided by the unary operator `Bernoulli`. If  $n$  is a non-negative integer, the call `Bernoulli(n)` evaluates to the  $n$ th Bernoulli number; all of the odd Bernoulli numbers, except `Bernoulli(1)`, are zero. Otherwise the result involves the original operator `bernoulli`; on graphical interfaces this is rendered as  $B_n$ .

**Euler numbers** are computed by the unary operator `Euler`. If  $n$  is a non-negative integer, the call `Euler(n)` returns the  $n$ th Euler number; all of the odd Euler numbers are zero. Otherwise the result returned involves the original operator `euler`; on graphical interfaces this is rendered as  $E_n$ .

**Fibonacci numbers** are provided by the unary operator `Fibonacci`, where `Fibonacci(n)` evaluates to the  $n$ th Fibonacci number; if  $n$  is an integer, this will be evaluated following the recursive definition:

$$F_0 = 0; \quad F_1 = 1; \quad F_n = F_{n-1} + F_{n-2}.$$

The recursion is, of course, optimised as a simple loop to avoid repeated computation of lower-order numbers. Otherwise the result returned involves the original operator `fibonacci`; on graphical interfaces this is rendered as  $F_n$ .

## 7.5 CHANGEVAR operator

Author: G. Üçoluk.

The operator `CHANGEVAR` does a variable transformation in a set of differential equations. Syntax:



```
changevar (⟨depvars⟩, ⟨newvars⟩, ⟨eqlist⟩, ⟨diffeq⟩)
```

⟨diffeq⟩ is either a single differential equation or a list of differential equations, ⟨depvars⟩ are the dependent variables to be substituted, ⟨newvars⟩ are the new depend variables, and ⟨eqlist⟩ is a list of equations of the form ⟨depvar⟩ = ⟨expression⟩ where ⟨expression⟩ is some function in the new dependent variables.

The three lists ⟨depvars⟩, ⟨newvars⟩, and ⟨eqlist⟩ must be of the same length. If there is only one variable to be substituted, then it can be given instead of the list. The same applies to the list of differential equations, i.e., the following two commands are equivalent

```
changevar (u, y, x=e^y, df (u (x) , x) - log (x) ) ;
```

```
changevar ({u} , {y} , {x=e^y} , {df (u (x) , x) - log (x) } ) ;
```

except for one difference: the first command returns the transformed differential equation, the second one a list with a single element.

The switch `DISPJACOBIAN` governs the display the entries of the inverse Jacobian, it is `OFF` per default.

The mathematics behind the change of independent variable(s) in differential equations is quite straightforward. It is basically the application of the chain rule. If the dependent variable of the differential equation is  $F$ , the independent variables are  $x_i$  and the new independent variables are  $u_i$  (where  $i=1\dots n$ ) then the first derivatives are:

$$\frac{\partial F}{\partial x_i} = \frac{\partial F}{\partial u_j} \frac{\partial u_j}{\partial x_i}$$

We assumed Einstein's summation convention. Here the problem is to calculate the  $\partial u_j / \partial x_i$  terms if the change of variables is given by

$$x_i = f_i(u_1, \dots, u_n)$$

The first thought might be solving the above given equations for  $u_j$  and then differentiating them with respect to  $x_i$ , then again making use of the equations above, substituting new variables for the old ones in the calculated derivatives. This is not always a preferable way to proceed. Mainly because the functions  $f_i$  may not always be easily invertible. Another approach that makes use of the Jacobian is better. Consider the above given equations which relate the old variables to the new ones. Let us differentiate them:

$$\begin{aligned} \frac{\partial x_j}{\partial x_i} &= \frac{\partial f_j}{\partial x_i} \\ \delta_{ij} &= \frac{\partial f_j}{\partial u_k} \frac{\partial u_k}{\partial x_i} \end{aligned}$$

The first derivative is nothing but the  $(j, k)$  th entry of the Jacobian matrix.

So if we speak in matrix language

$$\mathbf{1} = \mathbf{J} \cdot \mathbf{D}$$

where we defined the Jacobian

$$\mathbf{J}_{ij} \triangleq \frac{\partial f_i}{\partial u_j}$$

and the matrix of the derivatives we wanted to obtain as

$$\mathbf{D}_{ij} \triangleq \frac{\partial u_i}{\partial x_j}.$$

If the Jacobian has a non-vanishing determinant then it is invertible and we are able to write from the matrix equation above:

$$\mathbf{D} = \mathbf{J}^{-1}$$

so finally we have what we want

$$\frac{\partial u_i}{\partial x_j} = [\mathbf{J}^{-1}]_{ij}$$

The higher derivatives are obtained by the successive application of the chain rule and using the definitions of the old variables in terms of the new ones. It can be easily verified that the only derivatives that are needed to be calculated are the first order ones which are obtained above.

### 7.5.1 CHANGEVAR example: The 2-dim. Laplace Equation

The 2-dimensional Laplace equation in cartesian coordinates is:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Now assume we want to obtain the polar coordinate form of Laplace equation. The change of variables is:

$$x = r \cos \theta, \quad y = r \sin \theta$$

The solution using CHANGEVAR is as follows

```
changevar({u},{r,theta},{x=r*cos theta,y=r*sin theta},
          {df(u(x,y),x,2)+df(u(x,y),y,2)});
```

Here we could omit the curly braces in the first and last arguments (because those lists have only one member) and the curly braces in the third argument (because they are optional), but you cannot leave off the curly braces in the second argument. So one could equivalently write

```
changevar(u, {r, theta}, x=r*cos theta, y=r*sin theta,
          df(u(x, y), x, 2) + df(u(x, y), y, 2) );
```

If you have tried out the above example, you will notice that the denominator contains a  $\cos^2 \theta + \sin^2 \theta$  which is actually equal to 1. This has of course nothing to do with CHANGEVAR. One has to overcome these pattern matching problems by the conventional methods REDUCE provides (a rule, for example, will fix it).

Secondly you will notice that your  $u(x, y)$  operator has changed to  $u(r, \theta)$  in the result. Nothing magical about this. That is just what we do with pencil and paper.  $u(r, \theta)$  represents the transformed dependent variable.

### 7.5.2 Another CHANGEVAR example: An Euler Equation

Consider a differential equation which is of Euler type, for instance:

$$x^3 y''' - 3x^2 y'' + 6xy' - 6y = 0$$

where prime denotes differentiation with respect to  $x$ . As is well known, Euler type of equations are solved by a change of variable:

$$x = e^u$$

So our call to CHANGEVAR reads as follows:

```
changevar(y, u, x=e**u, x**3*df(y(x), x, 3) -
          3*x**2*df(y(x), x, 2) + 6*x*df(y(x), x) - 6*y(x));
```

and returns the result

$$df(y(u), u, 3) - 6*df(y(u), u, 2) + 11*df(y(u), u) - 6*y(u)$$

## 7.6 CONTINUED\_FRACTION Operator

The operator CONTINUED\_FRACTION generates the continued fraction expansion of a rational number argument. For irrational or rounded arguments, it approximates the real number as a rational number to the current system precision and generates the continued fraction expansion. Currently the operator CF is a

complete synonym for `CONTINUED_FRACTION` although this may change in future updates of the package `RATAPRX`.

The operator `CONTINUED_FRACTION` accepts one, two or three arguments: the number to be expanded; an **optional** maximum size permitted for the denominator of the convergent and an **optional** number of continuents to be generated:

```
continued_fraction(<num>)
continued_fraction(<num>, <size>)
continued_fraction(<num>, <size>, <numterms>)
```

The result is the special operator `contfrac` with three arguments: the original number to be expanded  $\langle num \rangle$ , secondly the rational number approximation (the final convergent) and thirdly a list of continuents of the continued fraction (i.e. a list of pairs of partial numerators and denominators)

```
{t0, {1, t1}, {1, t2}, .... }
```

which represents the same value according to the definition

```
t0 + 1/(t1 + 1/(t2 + ...)).
```

Note that, although with the current algorithm all the partial numerators have the value 1, they are stored in the list of continuents. This is for compatibility with the output of other continued fractions functions `cfrac` and `cf_euler`. This facilitates pretty-printing and the implementation of various equivalence transformations all of which are documented in the continued fraction subsection of the `RATAPRX` manual (Section 16.51).

**Precision:** the second optional parameter  $\langle size \rangle$  is an upper bound for the absolute value of the denominator of the convergent.

**Number of terms:** the third optional parameter  $\langle numterms \rangle$  is the maximum number of terms (continuents) to be generated.

If both optional parameters omitted, the expansion performed is exact for rational number arguments and for irrational or rounded arguments it is up to the current system precision. If both optional parameters are given the expansion is halted when the desired precision is reached or when the specified maximum number of terms have been generated whichever is the sooner. If the size parameter is zero, its value is ignored. Thus to obtain a continued fraction expansion to, for example, 10 terms one would specify the  $\langle size \rangle$  parameter to be 0 and the  $\langle numterms \rangle$  parameter to be 10.

Note that the operator `contfrac` is not normally seen as the output is pretty-printed, unless the number of continuents generated is larger than 12.

*Examples:*

```
continued_fraction(6/11);
```

$$\left\{ \frac{6}{11}, \text{exact}, \cfrac{1}{1 + \cfrac{1}{1 + \cfrac{1}{5}}} \right\}$$

```
continued_fraction(pi,1000);
```

$$\left\{ \pi, \frac{355}{113}, 3 + \cfrac{1}{7 + \cfrac{1}{15 + \cfrac{1}{1}}} \right\}$$

```
continued_fraction(pi,0,6);
```

$$\left\{ \pi, \frac{104348}{33215}, 3 + \cfrac{1}{7 + \cfrac{1}{15 + \cfrac{1}{1 + \cfrac{1}{292 + \cfrac{1}{1}}}}} \right\}$$

```
continued_fraction(pi,1000,3);
```

$$\left\{ \pi, \frac{333}{106}, 3 + \cfrac{1}{7 + \cfrac{1}{15}} \right\}$$

```
continued_fraction(pi,1000,6);
```

$$\left\{ \pi, \frac{355}{113}, 3 + \cfrac{1}{7 + \cfrac{1}{15 + \cfrac{1}{1}}} \right\}$$

$$\begin{array}{r}
 113 \\
 7 + \frac{1}{15 + \frac{1}{1}}
 \end{array}$$

`continued_fraction e;`

`{e,`

$$\frac{13580623}{4996032},$$

`{2, {1,1}, {1,2}, {1,1}, {1,1}, {1,4}, {1,1}, {1,1}, {1,6},  
 {1,1}, {1,1}, {1,8}, {1,1}, {1,1}, {1,10}, {1,1}, {1,1}, {1,12}}}`

## 7.7 DF Operator

The operator `DF` is used to represent partial differentiation with respect to one or more variables. It is used with the syntax:

`DF (<EXPRN:algebraic>[, <VAR:kernel><, <NUM:integer>>]) : algebraic.`

The first argument is the expression to be differentiated. The remaining arguments specify the differentiation variables and the number of times they are applied.

The number `NUM` may be omitted if it is 1. For example,

$$\begin{array}{ll}
 \text{df}(y, x) & = \partial y / \partial x \\
 \text{df}(y, x, 2) & = \partial^2 y / \partial x^2 \\
 \text{df}(y, x1, 2, x2, x3, 2) & = \partial^5 y / \partial x_1^2 \partial x_2 \partial x_3^2.
 \end{array}$$

The evaluation of `df(y, x)` proceeds as follows: first, the values of `Y` and `X` are found. Let us assume that `X` has no assigned value, so its value is `X`. Each term or other part of the value of `Y` that contains the variable `X` is differentiated by the standard rules. If `Z` is another variable, not `X` itself, then its derivative with respect to `X` is taken to be 0, unless `Z` has previously been declared to `DEPEND` on `X`, in which case the derivative is reported as the symbol `df(z, x)`.

### 7.7.1 Switches influencing differentiation

Consider  $df(u, x, y, z)$ , assuming  $u$  depends on each of  $x, y, z$  in some way. If none of  $x, y, z$  is equal to  $u$  then the order of differentiation is commuted into a canonical form, unless the switch `NOCOMMUTEDF` is turned on (default is off). If at least one of  $x, y, z$  is equal to  $u$  then the order of differentiation is *not* fully commuted and the derivative is *not* simplified to zero, unless the switch `COMMUTEDF` is turned on. It is off by default.

If `COMMUTEDF` is off and the switch `SIMPNONCOMDF` is on then simplify as follows:

$$\begin{aligned} DF(U, X, U) &\rightarrow DF(U, X, 2) / DF(U, X) \\ DF(U, X, N, U) &\rightarrow DF(U, X, N+1) / DF(U, X) \end{aligned}$$

*provided*  $U$  depends only on the one variable  $X$ . This simplification removes the non-commutative aspect of the derivative.

If the switch `EXPANDDF` is turned on then `REDUCE` uses the chain rule to expand symbolic derivatives of indirectly dependent variables provided the result is unambiguous, i.e. provided there is no direct dependence. It is off by default. Thus, for example, given

```
DEPEND F, U, V; DEPEND {U, V}, X;
ON EXPANDDF;
DF(F, X)      -> DF(F, U) * DF(U, X) + DF(F, V) * DF(V, X)
```

whereas after

```
DEPEND F, X;
```

$DF(F, X)$  does not expand at all (since the result would be ambiguous and the algorithm would loop).

Turning on the switch `ALLOWDFINT` allows “differentiation under the integral sign”, i.e.

$$DF(INT(Y, X), V) \rightarrow INT(DF(Y, V), X)$$

if this results in a simplification. If the switch `DFINT` is also turned on then this happens regardless of whether the result simplifies. Both switches are off by default.

### 7.7.2 Adding Differentiation Rules

The `LET` statement can be used to introduce rules for differentiation of user-defined operators. Its general form is

```
FOR ALL  $\langle var1 \rangle, \dots, \langle varn \rangle$ 
  LET DF ( $\langle operator \rangle \langle varlist \rangle, \langle vari \rangle$ ) =  $\langle expression \rangle$ 
```

where

$$\langle varlist \rangle \longrightarrow (\langle var1 \rangle, \dots, \langle varn \rangle),$$

and  $\langle var1 \rangle, \dots, \langle varn \rangle$  are the dummy variable arguments of  $\langle operator \rangle$ .

An analogous form applies to infix operators.

*Examples:*

```
for all x let df(tan x, x) = 1 + tan(x)^2;
```

(This is how the tan differentiation rule appears in the REDUCE source.)

```
for all x,y let df(f(x,y), x)=2*f(x,y),
               df(f(x,y), y)=x*f(x,y);
```

Notice that all dummy arguments of the relevant operator must be declared arbitrary by the `FOR ALL` command, and that rules may be supplied for operators with any number of arguments. If no differentiation rule appears for an argument in an operator, the differentiation routines will return as result an expression in terms of `DF`. For example, if the rule for the differentiation with respect to the second argument of `F` is not supplied, the evaluation of `df(f(x,z), z)` would leave this expression unchanged. (No `DEPEND` declaration is needed here, since `f(x,z)` obviously “depends on” `z`.)

Once such a rule has been defined for a given operator, any future differentiation rules for that operator must be defined with the same number of arguments for that operator, otherwise we get the error message

```
Incompatible DF rule argument length for <operator>
```

### 7.7.3 Options controlling display of derivatives

If the switch `DFPRINT` is turned on (it is off by default) then derivatives are displayed using subscripts, as illustrated below. In graphical environments with type-set mathematics enabled, the (shared) variable `FANCY_PRINT_DF` can be set to



one of the values PARTIAL, TOTAL or INDEXED to control the display of derivatives. The default value is PARTIAL. However, if the switch DFPRINT is on then FANCY\_PRINT\_DF is ignored. For example, with the following settings, derivatives are displayed as follows (assuming `DEPEND F, X, Y` and `OPERATOR G`):

Setting	<code>df(f, x, 2, y)</code>	<code>df(g(x, y), x, 2, y)</code>
<code>fancy_print_df:=partial</code>	$\frac{\partial^3 f}{\partial x^2 \partial y}$	$\frac{\partial^3 g(x, y)}{\partial x^2 \partial y}$
<code>fancy_print_df:=total</code>	$\frac{d^3 f}{dx^2 dy}$	$\frac{d^3 g(x, y)}{dx^2 dy}$
<code>fancy_print_df:=indexed</code>	$f_{x, x, y}$	$g(x, y)_{x, x, y}$
<code>on dfprint</code>	$f_{x, x, y}$	$g_{x, x, y}$

## 7.8 INT Operator

INT is an operator in REDUCE for indefinite integration using a combination of the Risch-Norman algorithm and pattern matching. It is used with the syntax:

`INT (<EXPRN:algebraic>, <VAR:kernel>) : algebraic.`

This will return correctly the indefinite integral for expressions comprising polynomials, log functions, exponential functions and tan and atan. The arbitrary constant is not represented. If the integral cannot be done in closed terms, it returns a formal integral for the answer in one of two ways:

1. It returns the input, `INT ( . . . , . . . )` unchanged.
2. It returns an expression involving INTs of some other functions (sometimes more complicated than the original one, unfortunately).

Rational functions can be integrated when the denominator is factorizable by the program. In addition it will attempt to integrate expressions involving error functions, dilogarithms and other trigonometric expressions. In these cases it might not always succeed in finding the solution, even if one exists.

*Examples:*

```
int(log(x), x) -> X*(LOG(X) - 1),
int(e^x, x)    -> E**X.
```

The program checks that the second argument is a variable and gives an error if it is not.

*Note:* If the `int` operator is called with 4 arguments, REDUCE will implicitly call the definite integration package (DEFINT) and this package will interpret the third and fourth arguments as the lower and upper limit of integration, respectively. For details, consult the documentation on the DEFINT package.

### 7.8.1 Options

The switch `TRINT` when on will trace the operation of the algorithm. It produces a great deal of output in a somewhat illegible form, and is not of much interest to the general user. It is normally off.

The switch `TRINTSUBST` when on will trace the heuristic attempts to solve the integral by substitution. It is normally off.

If the switch `FAILHARD` is on the algorithm will terminate with an error if the integral cannot be done in closed terms, rather than return a formal integration form. `FAILHARD` is normally off.

The switch `NOLNR` suppresses the use of the linear properties of integration in cases when the integral cannot be found in closed terms. It is normally off.

The switch `NOINTSUBST` disables the heuristic attempts to solve the integral by substitution. It is normally off.

### 7.8.2 Advanced Use

If a function appears in the integrand that is not one of the functions `EXP`, `Erf`, `TAN`, `ATAN`, `LOG`, `dilog` then the algorithm will make an attempt to integrate the argument if it can, differentiate it and reach a known function. However the answer cannot be guaranteed in this case. If a function is known to be algebraically independent of this set it can be flagged transcendental by

```
flag('trilog','transcendental');
```

in which case this function will be added to the permitted field descriptors for a genuine decision procedure. If this is done the user is responsible for the mathematical correctness of his actions.

The standard version does not deal with algebraic extensions. Thus integration of expressions involving square roots and other like things can lead to trouble. A contributed package that supports integration of functions involving square roots is available, however (`ALGINT`, chapter 16.1). In addition there is a definite integration package, `DEFINT`( chapter 16.19).

### 7.8.3 References

A. C. Norman & P. M. A. Moore, “Implementing the New Risch Algorithm”, Proc. 4th International Symposium on Advanced Comp. Methods in Theor. Phys., CNRS, Marseilles, 1977.

S. J. Harrington, “A New Symbolic Integration System in Reduce”, Comp. Journ.

22 (1979) 2.

A. C. Norman & J. H. Davenport, "Symbolic Integration — The Dust Settles?", Proc. EUROSAM 79, Lecture Notes in Computer Science 72, Springer-Verlag, Berlin Heidelberg New York (1979) 398-407.

## 7.9 LENGTH Operator

LENGTH is a generic operator for finding the length of various objects in the system. The meaning depends on the type of the object. In particular, the length of an algebraic expression is the number of additive top-level terms its expanded representation.

*Examples:*

```
length(a+b)    ->  2
length(2)      ->  1.
```

Other objects that support a length operator include arrays, lists and matrices. The explicit meaning in these cases is included in the description of these objects.

## 7.10 MAP Operator

The MAP operator applies a uniform evaluation pattern to all members of a composite structure: a matrix, a list, or the arguments of an operator expression. The evaluation pattern can be a unary procedure, an operator, or an algebraic expression with one free variable.

It is used with the syntax:

```
MAP (FNC:function, OBJ:object)
```

Here OBJ is a list, a matrix or an operator expression. FNC can be one of the following:

1. the name of an operator with a single argument: the operator is evaluated once with each element of OBJ as its single argument;
2. an algebraic expression with exactly one free variable, i.e. a variable preceded by the tilde symbol. The expression is evaluated for each element of OBJ, with the element substituted for the free variable;
3. a replacement rule of the form `var => rep` where `var` is a variable (a kernel without a subscript) and `rep` is an expression that contains `var`. The

replacement expression `rep` is evaluated for each element of `OBJ` with the element substituted for `var`. The variable `var` may be optionally preceded by a tilde.

The rule form for `FNC` is needed when more than one free variable occurs.

Examples:

```
map(abs,{1,-2,a,-a}) -> {1,2,ABS(A),ABS(A)}
map(int(~w,x), mat((x^2,x^5),(x^4,x^5))) ->
```

```
[ 3      6 ]
[ x      x ]
[-----]
[ 3      6 ]
[      ]
[ 5      6 ]
[ x      x ]
[-----]
[ 5      6 ]
```

```
map(~w*6, x^2/3 = y^3/2 -1) -> 2*X^2=3*(Y^3-2)
```

You can use `MAP` in nested expressions. However, you cannot apply `MAP` to a non-composite object, e.g. an identifier or a number.

## 7.11 MKID Operator

In many applications, it is useful to create a set of identifiers for naming objects in a consistent manner. In most cases, it is sufficient to create such names from two components. The operator `MKID` is provided for this purpose. Its syntax is:

```
MKID(U:id,V:id|non-negative integer):id
```

for example

```
mkid(a,3)      -> A3
mkid(apple,s)  -> APPLES
```

while `mkid(a+b,2)` gives an error.

The `SET` statement can be used to give a value to the identifiers created by `MKID`, for example

```
set (mkid(a, 3), 3);
```

will give A3 the value 2. Similarly, the UNSET statement can be used to remove the value from these identifiers, for example

```
unset (mkid(a, 3));
```

## 7.12 The Pochhammer Notation

The Pochhammer notation  $(a)_k$  (also called Pochhammer's symbol) is supported by the binary operator `Pochhammer(a, k)`. For a non-negative integer  $k$ , it is defined as (<http://dlmf.nist.gov/5.2.iii>)

$$(a)_0 = 1,$$

$$(a)_k = a(a+1)(a+2)\cdots(a+k-1).$$

For  $a \neq 0, -1, -2, -3, \dots$ , this is equivalent to

$$(a)_k = \frac{\Gamma(a+k)}{\Gamma(a)}.$$

When  $n$  is integral, the defining product is expanded (assuming the switch `EXP` is ON). With `ROUNDED` off, this expression is evaluated numerically if  $a$  is numerical and  $k$  is integral, and otherwise may be simplified where appropriate. The simplification rules are based upon algorithms supplied by Wolfram Koepf [Koe92].

The Pochhammer symbol is used quite extensively in the simplification and numerical evaluation of [special functions](#).

## 7.13 PF Operator

`PF(<exp>, <var>)` transforms the expression  $\langle exp \rangle$  into a list of partial fractions with respect to the main variable,  $\langle var \rangle$ . `PF` does a complete partial fraction decomposition, and as the algorithms used are fairly unsophisticated (factorization and the extended Euclidean algorithm), the code may be unacceptably slow in complicated cases.

*Example:* Given  $2 / ((x+1)^2 * (x+2))$  in the workspace, `pf(ws, x);` gives the result

$$\left\{ \frac{2}{x^2 + 2}, \frac{-2}{x + 1}, \frac{2}{x^2 + 2x + 1} \right\} .$$

If you want the denominators in factored form, use `off exp;`. Thus, with  $2 / ((x+1)^2 * (x+2))$  in the workspace, the commands `off exp; pf(ws, x);` give the result

$$\left\{ \frac{2}{x^2 + 2}, \frac{-2}{x + 1}, \frac{2}{(x + 1)^2} \right\} .$$

To recombine the terms, `FOR EACH ... SUM` can be used. So with the above list in the workspace, `for each j in ws sum j;` returns the result

$$\frac{2}{(x + 2) * (x + 1)^2}$$

Alternatively, one can use the operations on lists to extract any desired term.

## 7.14 SELECT Operator

The `SELECT` operator extracts from a list, or from the arguments of an n-ary operator, elements corresponding to a boolean predicate. It is used with the syntax:

`SELECT (<FNC:function>, <LST:list>)`

FNC can be one of the following forms:

1. the name of an operator with a single argument: the operator is evaluated once on each element of `LST`;
2. an algebraic expression with exactly one free variable, i.e. a variable preceded by the tilde symbol. The expression is evaluated for each element of `<LST>`, with the element substituted for the free variable;

3. a replacement rule of the form  $\langle var \rangle \Rightarrow \langle rep \rangle$  where  $\langle var \rangle$  is a variable (a kernel without subscript) and  $\langle rep \rangle$  is an expression that contains  $\langle var \rangle$ .  $\langle rep \rangle$  is evaluated for each element of LST with the element substituted for  $\langle var \rangle$ .  $\langle var \rangle$  may be optionally preceded by a tilde.

The rule form for FNC is needed when more than one free variable occurs.

The result of evaluating FNC is interpreted as a boolean value corresponding to the conventions of REDUCE. These values are composed with the leading operator of the input expression.

*Examples:*

```
select( ~w>0 , {1,-1,2,-3,3}) -> {1,2,3}
select(evenp deg(~w,y),part((x+y)^5,0):=list)
      -> {X^5 ,10*X^3*Y^2 ,5*X*Y^4}
select(evenp deg(~w,x),2x^2+3x^3+4x^4) -> 4X^4 + 2X^2
```

## 7.15 SOLVE Operator

SOLVE is an operator for solving one or more simultaneous algebraic equations. It is used with the syntax:

`SOLVE(⟨EXPRN:algebraic⟩[, ⟨VAR:kernel⟩ | , ⟨VARLIST:list of kernels⟩]): list.`

EXPRN is of the form  $\langle expression \rangle$  or  $\{ \langle expression1 \rangle, \langle expression2 \rangle, \dots \}$ . Each expression is an algebraic equation, or is the difference of the two sides of the equation. The second argument is either a kernel or a list of kernels representing the unknowns in the system. This argument may be omitted if the number of distinct, non-constant, top-level kernels equals the number of unknowns, in which case these kernels are presumed to be the unknowns.

For one equation, SOLVE recursively uses factorization and decomposition, together with the known inverses of LOG, SIN, COS, ^, ACOS, ASIN, and linear, quadratic, cubic, quartic, or binomial factors. Solutions of equations built with exponentials or logarithms are often expressed in terms of Lambert's W function. This function is (partially) implemented in the special functions package.

Linear equations are solved by the multi-step elimination method due to Bareiss, unless the switch CRAMER is on, in which case Cramer's method is used. The Bareiss method is usually more efficient unless the system is large and dense.

Non-linear equations are solved using the Groebner basis package (chapter 16.30). Users should note that this can be quite a time consuming process.

*Examples:*

```
solve(log(sin(x+3))^5 = 8, x);
solve(a*log(sin(x+3))^5 - b, sin(x+3));
solve({a*x+y=3, y=-2}, {x, y});
```

SOLVE returns a list of solutions. If there is one unknown, each solution is an equation for the unknown. If a complete solution was found, the unknown will appear by itself on the left-hand side of the equation. On the other hand, if the solve package could not find a solution, the "solution" will be an equation for the unknown in terms of the operator ROOT\_OF. If there are several unknowns, each solution will be a list of equations for the unknowns. For example,

```
solve(x^2=1, x);                                -> {X=-1, X=1}

solve(x^7-x^6+x^2=1, x)
6
-> {X=ROOT_OF(X_  + X_ + 1, X_, TAG_1), X=1}
```



```
solve({x+3y=7,y-x=1},{x,y}) -> {{X=1,Y=2}}.
```

The TAG argument is used to uniquely identify those particular solutions. Solution multiplicities are stored in the global variable `ROOT_MULTIPLICITIES` rather than the solution list. The value of this variable is a list of the multiplicities of the solutions for the last call of `SOLVE`. For example,

```
solve(x^2=2x-1,x); root_multiplicities;
```

gives the results

```
{X=1}
```

```
{2}
```

If you want the multiplicities explicitly displayed, the switch `MULTIPPLICITIES` can be turned on. For example

```
on multiplicities; solve(x^2=2x-1,x);
```

yields the result

```
{X=1,X=1}
```

### 7.15.1 Handling of Undetermined Solutions

When `SOLVE` cannot find a solution to an equation, it normally returns an equation for the relevant indeterminates in terms of the operator `ROOT_OF`. For example, the expression

```
solve(cos(x) + log(x),x);
```

returns the result

```
{X=ROOT_OF(COS(X_) + LOG(X_),X_,TAG_1)} .
```

An expression with a top-level `ROOT_OF` operator is implicitly a list with an unknown number of elements (since we don't always know how many solutions an equation has). If a substitution is made into such an expression, closed form solutions can emerge. If this occurs, the `ROOT_OF` construct is replaced by an operator `ONE_OF`. At this point it is of course possible to transform the result of the original `SOLVE` operator expression into a standard `SOLVE` solution. To effect this, the operator `EXPAND_CASES` can be used.

The following example shows the use of these facilities:

```
solve(-a*x^3+a*x^2+x^4-x^3-4*x^2+4,x);
      2      3
{X=ROOT_OF(A*X_  - X_  + 4*X_ + 4,X_,TAG_2),X=1}

sub(a=-1,ws);

{X=ONE_OF({2,-1,-2},TAG_2),X=1}

expand_cases ws;

{X=2,X=-1,X=-2,X=1}
```

### 7.15.2 Solutions of Equations Involving Cubics and Quartics

Since roots of cubics and quartics can often be very messy, a switch `FULLROOTS` is available, that, when off (the default), will prevent the production of a result in closed form. The `ROOT_OF` construct will be used in this case instead.

In constructing the solutions of cubics and quartics, trigonometrical forms are used where appropriate. This option is under the control of a switch `TRIGFORM`, which is normally on.

The following example illustrates the use of these facilities:

```
let xx = solve(x^3+x+1,x);

xx;
      3
{X=ROOT_OF(X_  + X_ + 1,X_)}

on fullroots;

xx;
      - Sqrt(31)*I
      ATAN(-----)
            3*Sqrt(3)
{X=(I*(Sqrt(3))*SIN(-----))
                      3}
```

$$- \frac{\sqrt{31} \cdot I}{3 \sqrt{3}} \operatorname{ATAN}\left(\frac{-\sqrt{31} \cdot I}{3 \sqrt{3}}\right) - \cos\left(\frac{-\sqrt{31} \cdot I}{3 \sqrt{3}}\right) / \sqrt{3},$$

$$X = \left( -I \cdot (\sqrt{3}) \cdot \sin\left(\frac{-\sqrt{31} \cdot I}{3 \sqrt{3}}\right) \right.$$

$$\left. + \cos\left(\frac{-\sqrt{31} \cdot I}{3 \sqrt{3}}\right) \right) / \sqrt{3}$$

3),

$$X = \frac{2 \cos\left(\frac{-\sqrt{31} \cdot I}{3 \sqrt{3}}\right) \cdot I}{\sqrt{3}}$$

off trigform;

xx;

$$\{X = \left( -(\sqrt{31}) - 3\sqrt{3} \right)^{2/3} \cdot \sqrt{3} \cdot I - (\sqrt{31}) - 3\sqrt{3} \right)^{2/3} - 2^{2/3} \cdot \sqrt{3} \cdot I + 2^{2/3} / (2 \cdot (\sqrt{31}) - 3\sqrt{3})^{1/3} \cdot 6^{1/3} \cdot 3^{1/6} \right),$$

2/3

$$\begin{aligned}
X = & ((\text{SQRT}(31) - 3 \cdot \text{SQRT}(3)) \cdot \text{SQRT}(3) \cdot I \\
& - (\text{SQRT}(31) - 3 \cdot \text{SQRT}(3))^{2/3} + 2^{2/3} \cdot \text{SQRT}(3) \cdot I \\
& + 2^{2/3}) / (2 \cdot (\text{SQRT}(31) - 3 \cdot \text{SQRT}(3))^{1/3} \cdot 6^{1/3} \\
& \cdot 3^{1/6}), \\
X = & \frac{(\text{SQRT}(31) - 3 \cdot \text{SQRT}(3))^{2/3} - 2^{2/3}}{(\text{SQRT}(31) - 3 \cdot \text{SQRT}(3))^{1/3} \cdot 6^{1/3} \cdot 3^{1/6}}
\end{aligned}$$

### 7.15.3 Other Options

If SOLVESINGULAR is on (the default setting), degenerate systems such as  $x+y=0$ ,  $2x+2y=0$  will be solved by introducing appropriate arbitrary constants. The consistent singular equation  $0=0$  or equations involving functions with multiple inverses may introduce unique new indeterminant kernels  $\text{ARBCOMPLEX}(j)$ , or  $\text{ARBINT}(j)$ , ( $j=1,2,\dots$ ), representing arbitrary complex or integer numbers respectively. To automatically select the principal branches, do `OFF ALLBRANCH`. To avoid the introduction of new indeterminant kernels do `OFF ARBVARs` – then no equations are generated for the free variables and their original names are used to express the solution forms. To suppress solutions of consistent singular equations do `OFF SOLVESINGULAR`.

To incorporate additional inverse functions do, for example:

```
put('sinh','inverse','asinh);
put('asinh','inverse','sinh);
```

together with any desired simplification rules such as

```
for all x let sinh(asinh(x))=x, asinh(sinh(x))=x;
```

For completeness, functions with non-unique inverses should be treated as `^`, `SIN`, and `COS` are in the `SOLVE` module source.

Arguments of `ASIN` and `ACOS` are not checked to ensure that the absolute value of the real part does not exceed 1; and arguments of `LOG` are not checked to ensure

that the absolute value of the imaginary part does not exceed  $\pi$ ; but checks (perhaps involving user response for non-numerical arguments) could be introduced using LET statements for these operators.

#### 7.15.4 Parameters and Variable Dependency

The proper design of a variable sequence supplied as a second argument to SOLVE is important for the structure of the solution of an equation system. Any unknown in the system not in this list is considered totally free. E.g. the call

```
solve ({x=2*z, z=2*y}, {z}) ;
```

produces an empty list as a result because there is no function  $z = z(x, y)$  which fulfills both equations for arbitrary  $x$  and  $y$  values. In such a case the share variable REQUIREMENTS displays a set of restrictions for the parameters of the system:

```
requirements;
```

```
{x - 4*y}
```

The non-existence of a formal solution is caused by a contradiction which disappears only if the parameters of the initial system are set such that all members of the requirements list take the value zero. For a linear system the set is complete: a solution of the requirements list makes the initial system solvable. E.g. in the above case a substitution  $x = 4y$  makes the equation set consistent. For a non-linear system only one inconsistency is detected. If such a system has more than one inconsistency, you must reduce them one after the other.<sup>1</sup> The set shows you also the dependency among the parameters: here one of  $x$  and  $y$  is free and a formal solution of the system can be computed by adding it to the variable list of solve. The requirement set is not unique – there may be other such sets.

A system with parameters may have a formal solution, e.g.

```
solve ({x=a*z+1, 0=b*z-y}, {z, x}) ;
```

```

      y      a*y + b
{ { z=---, x=----- } }
      b      b

```

which is not valid for all possible values of the parameters. The variable

---

<sup>1</sup>The difference between linear and non-linear inconsistent systems is based on the algorithms which produce this information as a side effect when attempting to find a formal solution; example:  $\text{solve}(\{x = a, x = b, y = c, y = d\}, \{x, y\})$  gives a set  $\{a - b, c - d\}$  while  $\text{solve}(\{x^2 = a, x^2 = b, y^2 = c, y^2 = d\}, \{x, y\})$  leads to  $\{a - b\}$ .

ASSUMPTIONS contains then a list of restrictions: the solutions are valid only as long as none of these expressions vanishes. Any zero of one of them represents a special case that is not covered by the formal solution. In the above case the value is

```
assumptions;

{b}
```

which excludes formally the case  $b = 0$ ; obviously this special parameter value makes the system singular. The set of assumptions is complete for both, linear and non-linear systems.

SOLVE rearranges the variable sequence to reduce the (expected) computing time. This behavior is controlled by the switch VAROPT, which is on by default. If it is turned off, the supplied variable sequence is used or the system kernel ordering is taken if the variable list is omitted. The effect is demonstrated by an example:

```
s:= {y^3+3x=0,x^2+y^2=1};

solve(s,{y,x});

      6      2
{{y=root_of(y_  + 9*y_  - 9,y_),
      3
      - y
x=-----}}
      3

off varopt; solve(s,{y,x});

      6      4      2
{{x=root_of(x_  - 3*x_  + 12*x_  - 1,x_),
      4      2
      x*( - x  + 2*x  - 10)
y=-----}}
      3
```

In the first case, solve forms the solution as a set of pairs  $(y_i, x(y_i))$  because the degree of  $x$  is higher – such a rearrangement makes the internal computation of the Gröbner basis generally faster. For the second case the explicitly given variable

sequence is used such that the solution has now the form  $(x_i, y(x_i))$ . Controlling the variable sequence is especially important if the system has one or more free variables. As an alternative to turning off `varopt`, a partial dependency among the variables can be declared using the `depend` statement: `solve` then rearranges the variable sequence but keeps any variable ahead of those on which it depends.

```

on varopt;
s:={a^3+b,b^2+c}$
solve(s,{a,b,c});

{{a=arbcomplex(1),b=- a3,c=- a6 }}

depend a,c; depend b,c; solve(s,{a,b,c});

{{c=arbcomplex(2),

a=root_of(a6 + c,a_),

b=- a3 }}

```

Here `solve` is forced to put  $c$  after  $a$  and after  $b$ , but there is no obstacle to interchanging  $a$  and  $b$ .

## 7.16 Even and Odd Operators

An operator can be declared to be *even* or *odd* in its first argument by the declarations `EVEN` and `ODD` respectively. Expressions involving an operator declared in this manner are transformed if the first argument contains a minus sign. Any other arguments are not affected. In addition, if say  $F$  is declared odd, then  $f(0)$  is replaced by zero unless  $F$  is also declared *non zero* by the declaration `NONZERO`. For example, the declarations

```
even f1; odd f2;
```

mean that

```

f1(-a)    ->    F1(A)
f2(-a)    ->   -F2(A)
f1(-a,-b) ->    F1(A,-B)
f2(0)     ->     0.

```

To inhibit the last transformation, say `nonzero f2;`.

## 7.17 Linear Operators

An operator can be declared to be linear in its first argument over powers of its second argument. If an operator  $F$  is so declared,  $F$  of any sum is broken up into sums of  $F$ s, and any factors that are not powers of the variable are taken outside. This means that  $F$  must have (at least) two arguments. In addition, the second argument must be an identifier (or more generally a kernel), not an expression.

*Example:*

If  $F$  were declared linear, then

$$f(a*x^5+b*x+c, x) \rightarrow F(X, X)^5 * A + F(X, X) * B + F(1, X) * C$$

More precisely, not only will the variable and its powers remain within the scope of the  $F$  operator, but so will any variable and its powers that had been declared to `DEPEND` on the prescribed variable; and so would any expression that contains that variable or a dependent variable on any level, e.g. `cos(sin(x))`.

To declare operators  $F$  and  $G$  to be linear operators, use:

```
linear f,g;
```

The analysis is done of the first argument with respect to the second; any other arguments are ignored. It uses the following rules of evaluation:

$$\begin{array}{ll} f(0) & \longrightarrow 0 \\ f(-y, x) & \longrightarrow -F(Y, X) \\ f(y+z, x) & \longrightarrow F(Y, X) + F(Z, X) \\ f(y*z, x) & \longrightarrow Z * F(Y, X) & \text{if } Z \text{ does not depend on } X \\ f(y/z, x) & \longrightarrow F(Y, X) / Z & \text{if } Z \text{ does not depend on } X \end{array}$$

To summarize,  $Y$  “depends” on the indeterminate  $X$  in the above if either of the following hold:

1.  $Y$  is an expression that contains  $X$  at any level as a variable, e.g.: `cos(sin(x))`
2. Any variable in the expression  $Y$  has been declared dependent on  $X$  by use of the declaration `DEPEND`.

The use of such linear operators can be seen in the paper Fox, J.A. and A. C. Hearn, “Analytic Computation of Some Integrals in Fourth Order Quantum Electrodynam-



ics” Journ. Comp. Phys. 14 (1974) 301-317, which contains a complete listing of a program for definite integration of some expressions that arise in fourth order quantum electrodynamics.

## 7.18 Non-Commuting Operators

An operator can be declared to be non-commutative under multiplication by the declaration `NONCOM`.

*Example:*

After the declaration

```
noncom u, v;
```

the expressions  $u(x) * u(y) - u(y) * u(x)$  and  $u(x) * v(y) - v(y) * u(x)$  will remain unchanged on simplification, and in particular will not simplify to zero.

Note that it is the operator (`U` and `V` in the above example) and not the variable that has the non-commutative property.

The `LET` statement may be used to introduce rules of evaluation for such operators. In particular, the boolean operator `ORDP` is useful for introducing an ordering on such expressions.

*Example:*

The rule

```
for all x,y such that x neq y and ordp(x,y)
  let u(x)*u(y) = u(y)*u(x)+comm(x,y);
```

would introduce the commutator of  $u(x)$  and  $u(y)$  for all  $x$  and  $y$ . Note that since `ordp(x, x)` is *true*, the equality check is necessary in the degenerate case to avoid a circular loop in the rule.

## 7.19 Symmetric and Antisymmetric Operators

An operator can be declared to be symmetric with respect to its arguments by the declaration `SYMMETRIC`. For example

```
symmetric u, v;
```

means that any expression involving the top level operators `U` or `V` will have its arguments reordered to conform to the internal order used by `REDUCE`. The user

can change this order for kernels by the command `KORDER`.

For example,  $u(x, v(1, 2))$  would become  $u(v(2, 1), x)$ , since numbers are ordered in decreasing order, and expressions are ordered in decreasing order of complexity.

Similarly the declaration `ANTISYMMETRIC` declares an operator antisymmetric. For example,

```
antisymmetric l,m;
```

means that any expression involving the top level operators `L` or `M` will have its arguments reordered to conform to the internal order of the system, and the sign of the expression changed if there are an odd number of argument interchanges necessary to bring about the new order.

For example,  $l(x, m(1, 2))$  would become  $-l(-m(2, 1), x)$  since one interchange occurs with each operator. An expression like  $l(x, x)$  would also be replaced by 0.

## 7.20 Declaring New Prefix Operators

The user may add new prefix operators to the system by using the declaration `OPERATOR`. For example:

```
operator h,g1,arctan;
```

adds the prefix operators `H`, `G1` and `ARCTAN` to the system.

This allows symbols like  $h(w)$ ,  $h(x, y, z)$ ,  $g1(p+q)$ ,  $\arctan(u/v)$  to be used in expressions, but no meaning or properties of the operator are implied. The same operator symbol can be used equally well as a 0-, 1-, 2-, 3-, etc.-place operator.

To give a meaning to an operator symbol, or express some of its properties, `LET` statements can be used, or the operator can be given a definition as a procedure.

If the user forgets to declare an identifier as an operator, the system will prompt the user to do so in interactive mode, or do it automatically in non-interactive mode. A diagnostic message will also be printed if an identifier is declared `OPERATOR` more than once.

Operators once declared are global in scope, and so can then be referenced anywhere in the program. In other words, a declaration within a block (or a procedure) does not limit the scope of the operator to that block, nor does the operator go away

on exiting the block (use `CLEAR` instead for this purpose).

An operator declared `PRINT_INDEXED` has its arguments displayed as indices, e.g. after `print_indexed a;` the operator value `a(i, 2)` is displayed as  $a_{i,2}$ . You can declare several operators together to be indexed, e.g.

```
print_indexed b, c;
```

and remove indexed declarations using `PRINT_NOINDEXED`.

## 7.21 Declaring New Infix Operators

Users can add new infix operators by using the declarations `INFIX` and `PRECEDENCE`. For example,

```
infix mm;
precedence mm, -;
```

The declaration `infix mm;` would allow one to use the symbol `MM` as an infix operator:

`a mm b`      instead of      `mm(a, b)`.

The declaration `precedence mm, -;` says that `MM` should be inserted into the infix operator precedence list just *after* the `-` operator. This gives it higher precedence than `-` and lower precedence than `*`. Thus

`a - b mm c - d`      means      `a - (b mm c) - d`,

while

`a * b mm c * d`      means      `(a * b) mm (c * d)`.

Both infix and prefix operators have no transformation properties unless `LET` statements or procedure declarations are used to assign a meaning.

We should note here that infix operators so defined are always binary:

`a mm b mm c`      means      `(a mm b) mm c`.

## 7.22 Creating/Removing Variable Dependency

There are several facilities in `REDUCE`, such as the differentiation operator and the linear operator facility, that can utilize knowledge of the dependency between

various variables, or kernels. Such dependency may be expressed by the command `DEPEND`. This takes an arbitrary number of arguments and sets up a dependency of the first argument on the remaining arguments. For example,

```
depend x, y, z;
```

says that `X` is dependent on both `Y` and `Z`.

```
depend z, cos(x), y;
```

says that `Z` is dependent on `COS(X)` and `Y`.

Dependencies introduced by `DEPEND` can be removed by `NODEPEND`. The arguments of this are the same as for `DEPEND`. For example, given the above dependencies,

```
nodepend z, cos(x);
```

says that `Z` is no longer dependent on `COS(X)`, although it remains dependent on `Y`.

As a convenience, one or more dependent variables can be specified together in a list for both the `DEPEND` and `NODEPEND` commands, i.e.

```
(no)depend {y1, y2, ...}, x1, x2, ...
```

is equivalent to

```
(no)depend y1, x1, x2, ...; (no)depend y2, x1, x2, ...; ...
```

Both commands also accept a sequence of “dependence sequences”, where the beginning of each new dependence sequence is indicated by a list of one or more dependent variables. For example,

```
depend {x, y, z}, u, v, {theta}, time;
```

is equivalent to

```
depend x, u, v;
depend y, u, v;
depend z, u, v;
depend theta, time;
```

## Chapter 8

# Display and Structuring of Expressions

In this section, we consider a variety of commands and operators that permit the user to obtain various parts of algebraic expressions and also display their structure in a variety of forms. Also presented are some additional concepts in the REDUCE design that help the user gain a better understanding of the structure of the system.

### 8.1 Kernels

REDUCE is designed so that each operator in the system has an evaluation (or simplification) function associated with it that transforms the expression into an internal canonical form. This form, which bears little resemblance to the original expression, is described in detail in Hearn, A. C., “REDUCE 2: A System and Language for Algebraic Manipulation,” Proc. of the Second Symposium on Symbolic and Algebraic Manipulation, ACM, New York (1971) 128-133.

The evaluation function may transform its arguments in one of two alternative ways. First, it may convert the expression into other operators in the system, leaving no functions of the original operator for further manipulation. This is in a sense true of the evaluation functions associated with the operators  $+$ ,  $*$  and  $/$ , for example, because the canonical form does not include these operators explicitly. It is also true of an operator such as the determinant operator `DET` because the relevant evaluation function calculates the appropriate determinant, and the operator `DET` no longer appears. On the other hand, the evaluation process may leave some residual functions of the relevant operator. For example, with the operator `COS`, a residual expression like `COS (X)` may remain after evaluation unless a rule for the reduction of cosines into exponentials, for example, were introduced. These residual functions of an operator are termed *kernels* and are stored uniquely like

variables. Subsequently, the kernel is carried through the calculation as a variable unless transformations are introduced for the operator at a later stage.

In those cases where the evaluation process leaves an operator expression with non-trivial arguments, the form of the argument can vary depending on the state of the system at the point of evaluation. Such arguments are normally produced in expanded form with no terms factored or grouped in any way. For example, the expression `COS (2*x+2*y)` will normally be returned in the same form. If the argument `2*x+2*y` were evaluated at the top level, however, it would be printed as `2* (X+Y)`. If it is desirable to have the arguments themselves in a similar form, the switch `INTSTR` (for “internal structure”), if on, will cause this to happen.

In cases where the arguments of the kernel operators may be reordered, the system puts them in a canonical order, based on an internal intrinsic ordering of the variables. However, some commands allow arguments in the form of kernels, and the user has no way of telling what internal order the system will assign to these arguments. To resolve this difficulty, we introduce the notion of a *kernel form* as an expression that transforms to a kernel on evaluation.

Examples of kernel forms are:

```
a
cos (x*y)
log (sin (x) )
```

whereas

```
a*b
(a+b) ^4
```

are not.

We see that kernel forms can usually be used as generalized variables, and most algebraic properties associated with variables may also be associated with kernels.

## 8.2 The Expression Workspace

Several mechanisms are available for saving and retrieving previously evaluated expressions. The simplest of these refers to the last algebraic expression simplified. When an assignment of an algebraic expression is made, or an expression is evaluated at the top level, (i.e., not inside a compound statement or procedure) the results of the evaluation are automatically saved in a variable `WS` that we shall refer to as the workspace. (More precisely, the expression is assigned to the variable `WS` that is then available for further manipulation.)

*Example:*

If we evaluate the expression  $(x+y)^2$  at the top level and next wish to differentiate it with respect to  $Y$ , we can simply say

```
df (ws, y) ;
```

to get the desired answer.

If the user wishes to assign the workspace to a variable or expression for later use, the `SAVEAS` statement can be used. It has the syntax

```
SAVEAS <expression>
```

For example, after the differentiation in the last example, the workspace holds the expression  $2*x+2*y$ . If we wish to assign this to the variable  $Z$  we can now say

```
saveas z;
```

If the user wishes to save the expression in a form that allows him to use some of its variables as arbitrary parameters, the `FOR ALL` command can be used.

*Example:*

```
for all x saveas h(x) ;
```

with the above expression would mean that  $h(z)$  evaluates to  $2*Y+2*Z$ .

A further method for referencing more than the last expression is described in chapter [13](#) on interactive use of REDUCE.

## 8.3 Output of Expressions

A considerable degree of flexibility is available in REDUCE in the printing of expressions generated during calculations. No explicit format statements are supplied, as these are in most cases of little use in algebraic calculations, where the size of output or its composition is not generally known in advance. Instead, REDUCE provides a series of mode options to the user that should enable him to produce his output in a comprehensible and possibly pleasing form.

The most extreme option offered is to suppress the output entirely from any top level evaluation. This is accomplished by turning off the switch `OUTPUT` which is normally on. It is useful for limiting output when loading large files or producing “clean” output from the prettyprint programs.

In most circumstances, however, we wish to view the output, so we need to know how to format it appropriately. As we mentioned earlier, an algebraic expression

is normally printed in an expanded form, filling the whole output line with terms. Certain output declarations, however, can be used to affect this format. To begin with, we look at an operator for changing the length of the output line.

### 8.3.1 LINELENGTH Operator

This operator is used with the syntax

```
LINELENGTH (NUM:integer) :integer
```

and sets the output line length to the integer NUM. It returns the previous output line length (so that it can be stored for later resetting of the output line if needed).

### 8.3.2 Output Declarations

We now describe a number of switches and declarations that are available for controlling output formats. It should be noted, however, that the transformation of large expressions to produce these varied output formats can take a lot of computing time and space. If a user wishes to speed up the printing of the output in such cases, he can turn off the switch PRI. If this is done, then output is produced in one fixed format, which basically reflects the internal form of the expression, and none of the options below apply. PRI is normally on.

With PRI on, the output declarations and switches available are as follows:

#### ORDER Declaration

The declaration ORDER may be used to order variables on output. The syntax is:

```
order v1, ...vn;
```

where the  $v_i$  are kernels. Thus,

```
order x,y,z;
```

orders X ahead of Y, Y ahead of Z and all three ahead of other variables not given an order. `order nil;` resets the output order to the system default. The order of variables may be changed by further calls of ORDER, but then the reordered variables would have an order lower than those in earlier ORDER calls. Thus,

```
order x,y,z;
order y,x;
```



would order  $z$  ahead of  $y$  and  $x$ . The default ordering is usually alphabetic.

### FACTOR Declaration

This declaration takes a list of identifiers or kernels as argument. `FACTOR` is not a factoring command (use `FACTORIZE` or the `FACTOR` switch for this purpose); rather it is a separation command. All terms involving fixed powers of the declared expressions are printed as a product of the fixed powers and a sum of the rest of the terms.

For example, after the declaration

```
factor x;
```

the polynomial  $(x + y + 1)^2$  will be printed as

$$x^2 + 2 * x * (y + 1) + y^2 + 2 * y + 1$$

All expressions involving a given prefix operator may also be factored by putting the operator name in the list of factored identifiers. For example:

```
factor x, cos, sin(x);
```

causes all powers of  $x$  and  $\sin(x)$  and all functions of  $\cos$  to be factored.

Note that `FACTOR` does not affect the order of its arguments. You should also use `ORDER` if this is important.

The declaration `remfac v1, ..., vn;` removes the factoring flag from the expressions  $v_1$  through  $v_n$ .

### 8.3.3 Output Control Switches

In addition to these declarations, the form of the output can be modified by switching various output control switches using the declarations `ON` and `OFF`. We shall illustrate the use of these switches by an example, namely the printing of the expression

$$x^2 * (y^2 + 2 * y) + x * (y^2 + z) / (2 * a) \quad .$$

The relevant switches are as follows:

**ALLFAC Switch**

This switch will cause the system to search the whole expression, or any sub-expression enclosed in parentheses, for simple multiplicative factors and print them outside the parentheses. Thus our expression with `ALLFAC` off will print as

$$(2^2 X^2 Y^2 A^2 + 4^2 X^2 Y^2 A^2 + X^2 Y^2 + X^2 Z) / (2^2 A)$$

and with `ALLFAC` on as

$$X^2 (2^2 X^2 Y^2 A^2 + 4^2 X^2 Y^2 A^2 + Y^2 + Z) / (2^2 A) .$$

`ALLFAC` is normally on, and is on in the following examples, except where otherwise stated.

**DIV Switch**

This switch makes the system search the denominator of an expression for simple factors that it divides into the numerator, so that rational fractions and negative powers appear in the output. With `DIV` on, our expression would print as

$$X^2 (X^2 Y^2 + 2^2 X^2 Y^2 + 1/2^2 Y^2 A^{(-1)} + 1/2^2 A^{(-1)} * Z) .$$

`DIV` is normally off.

**HORNER Switch**

This switch causes the system to print polynomials according to Horner's rule. With `HORNER` on, our expression prints as

$$X^2 (Y^2 + Z + 2^2 (Y^2 + 2^2) A^2 X^2 Y^2) / (2^2 A) .$$

`HORNER` is normally off.

**LIST Switch**

This switch causes the system to print each term in any sum on a separate line. With `LIST` on, our expression prints as

$$\begin{aligned}
 & X * (2 * X * Y^2 * A \\
 & \quad + 4 * X * Y * A \\
 & \quad + Y^2 \\
 & \quad + Z) / (2 * A) \quad .
 \end{aligned}$$

LIST is normally off.

### NOSPLIT Switch

Under normal circumstances, the printing routines try to break an expression across lines at a natural point. This is a fairly expensive process. If you are not overly concerned about where the end-of-line breaks come, you can speed up the printing of expressions by turning off the switch NOSPLIT. This switch is normally on.

### RAT Switch

This switch is only useful with expressions in which variables are factored with FACTOR. With this mode, the overall denominator of the expression is printed with each factored sub-expression. We assume a prior declaration `factor x;` in the following output. We first print the expression with RAT set to off:

$$\begin{aligned}
 & \quad \quad \quad 2 \quad \quad \quad \quad \quad 2 \\
 & (2 * X^2 * Y * A * (Y + 2) + X * (Y^2 + Z)) / (2 * A) \quad .
 \end{aligned}$$

With RAT on the output becomes:

$$\begin{aligned}
 & \quad \quad \quad 2 \quad \quad \quad \quad \quad 2 \\
 & X^2 * Y * (Y + 2) + X * (Y^2 + Z) / (2 * A) \quad .
 \end{aligned}$$

RAT is normally off.

Next, if we leave X factored, and turn on both DIV and RAT, the result becomes

$$\begin{aligned}
 & \quad \quad \quad 2 \quad \quad \quad \quad \quad (-1) \quad \quad \quad 2 \\
 & X^2 * Y * (Y + 2) + 1/2 * X * A^{(-1)} * (Y^2 + Z) \quad .
 \end{aligned}$$

Finally, with X factored, RAT on and ALLFAC off we retrieve the original structure

$$X^2 * (Y^2 + 2*Y) + X^2 * (Y^2 + Z) / (2*A) .$$

### RATPRI Switch

If the numerator and denominator of an expression can each be printed in one line, the output routines will print them in a two dimensional notation, with numerator and denominator on separate lines and a line of dashes in between. For example,  $(a+b)/2$  will print as

$$\begin{array}{c} A + B \\ \hline 2 \end{array}$$

Turning this switch off causes such expressions to be output in a linear form.

### REVPRI Switch

The normal ordering of terms in output is from highest to lowest power. In some situations (e.g., when a power series is output), the opposite ordering is more convenient. The switch REVPRI if on causes such a reverse ordering of terms. For example, the expression  $Y * (X+1)^2 + (Y+3)^2$  will normally print as

$$X^2 * Y + 2 * X * Y + Y^2 + 7 * Y + 9$$

whereas with REVPRI on, it will print as

$$9 + 7 * Y + Y^2 + 2 * X * Y + X^2 * Y .$$

## 8.3.4 WRITE Command

In simple cases no explicit output command is necessary in REDUCE, since the value of any expression is automatically printed if a semicolon is used as a delimiter. There are, however, several situations in which such a command is useful.

In a FOR, WHILE, or REPEAT statement it may be desired to output something each time the statement within the loop construct is repeated.

It may be desired for a procedure to output intermediate results or other information while it is running. It may be desired to have results labeled in special ways, especially if the output is directed to a file or device other than the terminal.

The `WRITE` command consists of the word `WRITE` followed by one or more items separated by commas, and followed by a terminator. There are three kinds of items that can be used:

1. Expressions (including variables and constants). The expression is evaluated, and the result is printed out.
2. Assignments. The expression on the right side of the `:=` operator is evaluated, and is assigned to the variable on the left; then the symbol on the left is printed, followed by a `“:=”`, followed by the value of the expression on the right – almost exactly the way an assignment followed by a semicolon prints out normally. (The difference is that if the `WRITE` is in a `FOR` statement and the left-hand side of the assignment is an array position or something similar containing the variable of the `FOR` iteration, then the value of that variable is inserted in the printout.)
3. Arbitrary strings of characters, preceded and followed by double-quote marks (e.g., `"string"`).

The items specified by a single `WRITE` statement print side by side on one line. (The line is broken automatically if it is too long.) Strings print exactly as quoted. The `WRITE` command itself however does not return a value.

The print line is closed at the end of a `WRITE` command evaluation. Therefore the command `WRITE ""`; (specifying nothing to be printed except the empty string) causes a line to be skipped.

*Examples:*

1. If `A` is `X+5`, `B` is itself, `C` is 123, `M` is an array, and `Q=3`, then

```
write m(q):=a, " ",b/c, " THANK YOU";
```

will set `M(3)` to `x+5` and print

```
M(Q) := X + 5 B/123 THANK YOU
```

The blanks between the 5 and B, and the 3 and T, come from the blanks in the quoted strings.

2. To print a table of the squares of the integers from 1 to 20:

```
for i:=1:20 do write i, " ",i^2;
```

3. To print a table of the squares of the integers from 1 to 20, and at the same time store them in positions 1 to 20 of an array `A`:

```
for i:=1:20 do <<a(i):=i^2; write i," ",a(i)>>;
```

This will give us two columns of numbers. If we had used

```
for i:=1:20 do write i," ",a(i):=i^2;
```

we would also get  $A(i) :=$  repeated on each line.

4. The following more complete example calculates the famous  $f$  and  $g$  series, first reported in Sconzo, P., LeSchack, A. R., and Tobey, R., “Symbolic Computation of  $f$  and  $g$  Series by Computer”, *Astronomical Journal* 70 (May 1965).

```
x1:= -sig*(mu+2*eps)$
x2:= eps - 2*sig^2$
x3:= -3*mu*sig$
f:= 1$
g:= 0$
for i:= 1 step 1 until 10 do begin
  f1:= -mu*g+x1*df(f,eps)+x2*df(f,sig)+x3*df(f,mu);
  write "f(",i,") := ",f1;
  g1:= f+x1*df(g,eps)+x2*df(g,sig)+x3*df(g,mu);
  write "g(",i,") := ",g1;
  f:=f1$
  g:=g1$
end;
```

A portion of the output, to illustrate the printout from the `WRITE` command, is as follows:

```
... <prior output> ...

                2
F(4) := MU*(3*EPS - 15*SIG  + MU)

G(4) := 6*SIG*MU

                2
F(5) := 15*SIG*MU*( - 3*EPS + 7*SIG  - MU)

                2
G(5) := MU*(9*EPS - 45*SIG  + MU)

... <more output> ...
```

### 8.3.5 Suppression of Zeros

It is sometimes annoying to have zero assignments (i.e. assignments of the form `<expression> := 0`) printed, especially in printing large arrays with many zero elements. The output from such assignments can be suppressed by turning on the switch `NERO`.

### 8.3.6 FORTRAN Style Output Of Expressions

It is naturally possible to evaluate expressions numerically in `REDUCE` by giving all variables and sub-expressions numerical values. However, as we pointed out elsewhere the user must declare real arithmetical operation by turning on the switch `ROUNDED`. However, it should be remembered that arithmetic in `REDUCE` is not particularly fast, since results are interpreted rather than evaluated in a compiled form. The user with a large amount of numerical computation after all necessary algebraic manipulations have been performed is therefore well advised to perform these calculations in a `FORTRAN` or similar system. For this purpose, `REDUCE` offers facilities for users to produce `FORTRAN` compatible files for numerical processing.

First, when the switch `FORT` is on, the system will print expressions in a `FORTRAN` notation. Expressions begin in column seven. If an expression extends over one line, a continuation mark (`.`) followed by a blank appears on subsequent cards. After a certain number of lines have been produced (according to the value of the variable `CARD_NO`), a new expression is started. If the expression printed arises from an assignment to a variable, the variable is printed as the name of the expression. Otherwise the expression is given the default name `ANS`. An error occurs if identifiers or numbers are outside the bounds permitted by `FORTRAN`.

A second option is to use the `WRITE` command to produce other programs.

*Example:*

The following `REDUCE` statements

```
on fort;
out "forfil";
write "C      this is a fortran program";
write " 1      format(e13.5) ";
write "      u=1.23";
write "      v=2.17";
write "      w=5.2";
x:=(u+v+w)^11;
write "C      it was foolish to expand this expression";
write "      print 1,x";
```

```

write "      end";
shut "forfil";
off fort;

```

will generate a file `forfil` that contains:

```

c this is a fortran program
1  format (e13.5)
   u=1.23
   v=2.17
   w=5.2
   ans1=1320.*u**3*v*w**7+165.*u**3*w**8+55.*u**2*v**9+495.*u
.  **2*v**8*w+1980.*u**2*v**7*w**2+4620.*u**2*v**6*w**3+
.  6930.*u**2*v**5*w**4+6930.*u**2*v**4*w**5+4620.*u**2*v**3*
.  w**6+1980.*u**2*v**2*w**7+495.*u**2*v*w**8+55.*u**2*w**9+
.  11.*u*v**10+110.*u*v**9*w+495.*u*v**8*w**2+1320.*u*v**7*w
.  **3+2310.*u*v**6*w**4+2772.*u*v**5*w**5+2310.*u*v**4*w**6
.  +1320.*u*v**3*w**7+495.*u*v**2*w**8+110.*u*v*w**9+11.*u*w
.  **10+v**11+11.*v**10*w+55.*v**9*w**2+165.*v**8*w**3+330.*
.  v**7*w**4+462.*v**6*w**5+462.*v**5*w**6+330.*v**4*w**7+
.  165.*v**3*w**8+55.*v**2*w**9+11.*v*w**10+w**11
   x=u**11+11.*u**10*v+11.*u**10*w+55.*u**9*v**2+110.*u**9*v*
.  w+55.*u**9*w**2+165.*u**8*v**3+495.*u**8*v**2*w+495.*u**8
.  *v*w**2+165.*u**8*w**3+330.*u**7*v**4+1320.*u**7*v**3*w+
.  1980.*u**7*v**2*w**2+1320.*u**7*v*w**3+330.*u**7*w**4+462.
.  *u**6*v**5+2310.*u**6*v**4*w+4620.*u**6*v**3*w**2+4620.*u
.  **6*v**2*w**3+2310.*u**6*v*w**4+462.*u**6*w**5+462.*u**5*
.  v**6+2772.*u**5*v**5*w+6930.*u**5*v**4*w**2+9240.*u**5*v
.  **3*w**3+6930.*u**5*v**2*w**4+2772.*u**5*v*w**5+462.*u**5
.  *w**6+330.*u**4*v**7+2310.*u**4*v**6*w+6930.*u**4*v**5*w
.  **2+11550.*u**4*v**4*w**3+11550.*u**4*v**3*w**4+6930.*u**
.  4*v**2*w**5+2310.*u**4*v*w**6+330.*u**4*w**7+165.*u**3*v
.  **8+1320.*u**3*v**7*w+4620.*u**3*v**6*w**2+9240.*u**3*v**
.  5*w**3+11550.*u**3*v**4*w**4+9240.*u**3*v**3*w**5+4620.*u
.  **3*v**2*w**6+ans1
c  it was foolish to expand this expression
   print 1,x
   end

```

If the arguments of a `WRITE` statement include an expression that requires continuation records, the output will need editing, since the output routine prints the arguments of `WRITE` sequentially, and the continuation mechanism therefore generates its auxiliary variables after the preceding expression has been printed.

Finally, since there is no direct analog of *list* in FORTRAN, a comment line of the form

```
c ***** invalid fortran construct (list) not printed
```



will be printed if you try to print a list with `FORT` on.

### **FORTTRAN Output Options**

There are a number of methods available to change the default format of the FORTRAN output.

The breakup of the expression into subparts is such that the number of continuation lines produced is less than a given number. This number can be modified by the assignment

```
card_no := <number>;
```

where *<number>* is the *total* number of cards allowed in a statement. The default value of `CARD_NO` is 20.

The width of the output expression is also adjustable by the assignment

```
fort_width := <integer>;
```

`FORT_WIDTH` which sets the total width of a given line to *<integer>*. The initial FORTRAN output width is 70.

`REDUCE` automatically inserts a decimal point after each isolated integer coefficient in a FORTRAN expression (so that, for example, 4 becomes 4 . ). To prevent this, set the `PERIOD` mode switch to `OFF`.

FORTTRAN output is normally produced in lower case. If upper case is desired, the switch `FORTUPPER` should be turned on.

Finally, the default name `ANS` assigned to an unnamed expression and its subparts can be changed by the operator `VARNAME`. This takes a single identifier as argument, which then replaces `ANS` as the expression name. The value of `VARNAME` is its argument.

Further facilities for the production of FORTRAN and other language output are provided by the `SCOPE` and `GENTRAN` packages described in chapters [16.28](#) and [16.64](#).

### **8.3.7 Saving Expressions for Later Use as Input**

It is often useful to save an expression on an external file for use later as input in further calculations. The commands for opening and closing output files are explained elsewhere. However, we see in the examples on output of expressions that the standard “natural” method of printing expressions is not compatible with the input syntax. So to print the expression in an input compatible form we must

inhibit this natural style by turning off the switch `NAT`. If this is done, a dollar sign will also be printed at the end of the expression.

*Example:*

The following sequence of commands

```
off nat; out "out"; x := (y+z)^2; write "end";
shut "out"; on nat;
```

will generate a file `out` that contains

```
X := Y**2 + 2*Y*Z + Z**2$
END$
```

### 8.3.8 Displaying Expression Structure

In those cases where the final result has a complicated form, it is often convenient to display the skeletal structure of the answer. The operator `STRUCTR`, that takes a single expression as argument, will do this for you. Its syntax is:

```
STRUCTR(EXPRN:algebraic[, ID1:identifier[, ID2:identifier]]);
```

The structure is printed effectively as a tree, in which the subparts are laid out with auxiliary names. If the optional `ID1` is absent, the auxiliary names are prefixed by the root `ANS`. This root may be changed by the operator `VARNAME`. If the optional `ID1` is present, and is an array name, the subparts are named as elements of that array, otherwise `ID1` is used as the root prefix. (The second optional argument `ID2` is explained later.)

The `EXPRN` can be either a scalar or a matrix expression. Use of any other will result in an error.

*Example:*

Let us suppose that the workspace contains  $(A+B)^2 + C^3 + D$ . Then the input `STRUCTR WS;` will (with `EXP` off) result in the output:

```
ANS3
```

```
where
```

```
          3
ANS3 := ANS2  + D
```

```
          2
```

```
ANS2 := ANS1 + C
```

```
ANS1 := A + B
```

The workspace remains unchanged after this operation, since `STRUCTR` in the default situation returns no value (if `STRUCTR` is used as a sub-expression, its value is taken to be 0). In addition, the sub-expressions are normally only displayed and not retained. If you wish to access the sub-expressions with their displayed names, the switch `SAVESTRUCTR` should be turned on. In this case, `STRUCTR` returns a list whose first element is a representation for the expression, and subsequent elements are the sub-expression relations. Thus, with `SAVESTRUCTR` on, `STRUCTR WS` in the above example would return

```
{ANS3, ANS3=ANS23 + D, ANS2=ANS12 + C, ANS1=A + B}
```

The `PART` operator can be used to retrieve the required parts of the expression. For example, to get the value of `ANS2` in the above, one could say:

```
part(ws, 3, 2);
```

If `FORT` is on, then the results are printed in the reverse order; the algorithm in fact guaranteeing that no sub-expression will be referenced before it is defined. The second optional argument `ID2` may also be used in this case to name the actual expression (or expressions in the case of a matrix argument).

*Example:*

Let us suppose that `M`, a 2 by 1 matrix, contains the elements  $(a+b)^2 + c^3 + d$  and  $(a + b) * (c + d)$  respectively, and that `V` has been declared to be an array. With `EXP` off and `FORT` on, the statement `structr(2*m, v, k);` will result in the output

```
V(1)=A+B
V(2)=V(1)**2+C
V(3)=V(2)**3+D
V(4)=C+D
K(1,1)=2.*V(3)
K(2,1)=2.*V(1)*V(4)
```

## 8.4 Changing the Internal Order of Variables

The internal ordering of variables (more specifically kernels) can have a significant effect on the space and time associated with a calculation. In its default state, `RE-`

DUCE uses a specific order for this which may vary between sessions. However, it is possible for the user to change this internal order by means of the declaration `KORDER`. The syntax for this is:

```
korder v1, ..., vn;
```

where the  $V_i$  are kernels. With this declaration, the  $V_i$  are ordered internally ahead of any other kernels in the system.  $V_1$  has the highest order,  $V_2$  the next highest, and so on. A further call of `KORDER` replaces a previous one. `KORDER NIL`; resets the internal order to the system default.

Unlike the `ORDER` declaration, that has a purely cosmetic effect on the way results are printed, the use of `KORDER` can have a significant effect on computation time. In critical cases then, the user can experiment with the ordering of the variables used to determine the optimum set for a given problem.

## 8.5 Obtaining Parts of Algebraic Expressions

There are many occasions where it is desirable to obtain a specific part of an expression, or even change such a part to another expression. A number of operators are available in `REDUCE` for this purpose, and will be described in this section. In addition, operators for obtaining specific parts of polynomials and rational functions (such as a denominator) are described in another section.

### 8.5.1 COEFF Operator

Syntax:

```
COEFF (EXPRN:polynomial, VAR:kernel)
```

`COEFF` is an operator that partitions `EXPRN` into its various coefficients with respect to `VAR` and returns them as a list, with the coefficient independent of `VAR` first.

Under normal circumstances, an error results if `EXPRN` is not a polynomial in `VAR`, although the coefficients themselves can be rational as long as they do not depend on `VAR`. However, if the switch `RATARG` is on, denominators are not checked for dependence on `VAR`, and are taken to be part of the coefficients.

*Example:*

```
coeff ((y^2+z)^3/z, y);
```

returns the result

$$\{Z^2, 0, 3*Z, 0, 3, 0, 1/Z\}.$$

whereas

$$\text{coeff}((y^2+z)^3/y, y);$$

gives an error if RATARG is off, and the result

$$\{Z^3/Y, 0, 3*Z^2/Y, 0, 3*Z/Y, 0, 1/Y\}$$

if RATARG is on.

The length of the result of COEFF is the highest power of VAR encountered plus 1. In the above examples it is 7. In addition, the variable HIGH\_POW is set to the highest non-zero power found in EXPRN during the evaluation, and LOW\_POW to the lowest non-zero power, or zero if there is a constant term. If EXPRN is a constant, then HIGH\_POW and LOW\_POW are both set to zero.

### 8.5.2 COEFFN Operator

The COEFFN operator is designed to give the user a particular coefficient of a variable in a polynomial, as opposed to COEFF that returns all coefficients. COEFFN is used with the syntax

$$\text{COEFFN}(\text{EXPRN}:\text{polynomial}, \text{VAR}:\text{kernel}, \text{N}:\text{integer})$$

It returns the  $n^{\text{th}}$  coefficient of VAR in the polynomial EXPRN.

### 8.5.3 PART Operator

Syntax:

$$\text{PART}(\text{EXPRN}:\text{algebraic}[, \text{INTEXP}:\text{integer}])$$

This operator works on the form of the expression as printed *or as it would have been printed at that point in the calculation* bearing in mind all the relevant switch settings at that point. The reader therefore needs some familiarity with the way that expressions are represented in prefix form in REDUCE to use these operators effectively. Furthermore, it is assumed that PRI is ON at that point in the calculation. The reason for this is that with PRI off, an expression is printed by walking the tree representing the expression internally. To save space, it is never actually

transformed into the equivalent prefix expression as occurs when `PRI` is on. However, the operations on polynomials described elsewhere can be equally well used in this case to obtain the relevant parts.

The evaluation proceeds recursively down the integer expression list. In other words,

$$\begin{aligned} & \text{PART}(\langle \text{expression} \rangle, \langle \text{integer1} \rangle, \langle \text{integer2} \rangle) \\ & \longrightarrow \text{PART}(\text{PART}(\langle \text{expression} \rangle, \langle \text{integer1} \rangle), \langle \text{integer2} \rangle) \end{aligned}$$

and so on, and

$$\text{PART}(\langle \text{expression} \rangle) \longrightarrow \langle \text{expression} \rangle.$$

`INTEXP` can be any expression that evaluates to an integer. If the integer is positive, then that term of the expression is found. If the integer is 0, the operator is returned. Finally, if the integer is negative, the counting is from the tail of the expression rather than the head.

For example, if the expression `a+b` is printed as `A+B` (i.e., the ordering of the variables is alphabetical), then

```
part(a+b,2)  ->  B
part(a+b,-1) ->  B
```

and

```
part(a+b,0)  ->  PLUS
```

An operator `ARGLength` is available to determine the number of arguments of the top level operator in an expression. If the expression does not contain a top level operator, then `-1` is returned. For example,

```
arglength(a+b+c) -> 3
arglength(f())   -> 0
arglength(a)     -> -1
```

### 8.5.4 Substituting for Parts of Expressions

`PART` may also be used to substitute for a given part of an expression. In this case, the `PART` construct appears on the left-hand side of an assignment statement, and the expression to replace the given part on the right-hand side.

For example, with the normal settings of the `REDUCE` switches:

```
xx := a+b;
part(xx,2) := c;    ->  A+C
part(c+d,0) := -;   ->  C-D
```

Note that `xx` in the above is not changed by this substitution. In addition, unlike expressions such as array and matrix elements that have an *instant evaluation* property, the values of `part (xx, 2)` and `part (c+d, 0)` are also not changed.





## Chapter 9

# Polynomials and Rationals

Many operations in computer algebra are concerned with polynomials and rational functions. In this section, we review some of the switches and operators available for this purpose. These are in addition to those that work on general expressions (such as `DF` and `INT`) described elsewhere. In the case of operators, the arguments are first simplified before the operations are applied. In addition, they operate only on arguments of prescribed types, and produce a type mismatch error if given arguments which cannot be interpreted in the required mode with the current switch settings. For example, if an argument is required to be a kernel and  $a/2$  is used (with no other rules for  $A$ ), an error

```
A/2 invalid as kernel
```

will result.

With the exception of those that select various parts of a polynomial or rational function, these operations have potentially significant effects on the space and time associated with a given calculation. The user should therefore experiment with their use in a given calculation in order to determine the optimum set for a given problem.

One such operation provided by the system is an operator `LENGTH` which returns the number of top level terms in the numerator of its argument. For example,

```
length ((a+b+c)^3/(c+d));
```

has the value 10. To get the number of terms in the denominator, one would first select the denominator by the operator `DEN` and then call `LENGTH`, as in

```
length den ((a+b+c)^3/(c+d));
```

Other operations currently supported, the relevant switches and operators, and the

required argument and value modes of the latter, follow.

## 9.1 Controlling the Expansion of Expressions

The switch `EXP` controls the expansion of expressions. If it is off, no expansion of powers or products of expressions occurs. Users should note however that in this case results come out in a normal but not necessarily canonical form. This means that zero expressions simplify to zero, but that two equivalent expressions need not necessarily simplify to the same form.

*Example:* With `EXP` on, the two expressions

$$(a+b) * (a+2*b)$$

and

$$a^2+3*a*b+2*b^2$$

will both simplify to the latter form. With `EXP` off, they would remain unchanged, unless the complete factoring (`ALLFAC`) option were in force. `EXP` is normally on.

Several operators that expect a polynomial as an argument behave differently when `EXP` is off, since there is often only one term at the top level. For example, with `EXP` off

$$\text{length}((a+b+c)^3/(c+d));$$

returns the value 1.

## 9.2 Factorization of Polynomials

`REDUCE` is capable of factorizing univariate and multivariate polynomials that have integer coefficients, finding all factors that also have integer coefficients. The package for doing this was written by Dr. Arthur C. Norman and Ms. P. Mary Ann Moore at The University of Cambridge. It is described in P. M. A. Moore and A. C. Norman, "Implementing a Polynomial Factorization and GCD Package", Proc. SYMSAC '81, ACM (New York) (1981), 109-116.

The easiest way to use this facility is to turn on the switch `FACTOR`, which causes all expressions to be output in a factored form. For example, with `FACTOR` on, the expression  $A^2-B^2$  is returned as  $(A+B) * (A-B)$ .

It is also possible to factorize a given expression explicitly. The operator `FACTORIZE` that invokes this facility is used with the syntax

```
FACTORIZE (EXPRN:polynomial[, INTEXP:prime integer]):list,
```

the optional argument of which will be described later. Thus to find and display all factors of the cyclotomic polynomial  $x^{105} - 1$ , one could write:

```
factorize(x^105-1);
```

The result is a list of factor,exponent pairs. In the above example, there is no overall numerical factor in the result, so the results will consist only of polynomials in  $x$ . The number of such polynomials can be found by using the operator `LENGTH`. If there is a numerical factor, as in factorizing  $12x^2 - 12$ , that factor will appear as the first member of the result. It will however not be factored further. Prime factors of such numbers can be found, using a probabilistic algorithm, by turning on the switch `IFACTOR`. For example,

```
on ifactor; factorize(12x^2-12);
```

would result in the output

```
{{2,2},{3,1},{X + 1,1},{X - 1,1}}.
```

If the first argument of `FACTORIZE` is an integer, it will be decomposed into its prime components, whether or not `IFACTOR` is on.

Note that the `IFACTOR` switch only affects the result of `FACTORIZE`. It has no effect if the `FACTOR` switch is also on.

The order in which the factors occur in the result (with the exception of a possible overall numerical coefficient which comes first) can be system dependent and should not be relied on. Similarly it should be noted that any pair of individual factors can be negated without altering their product, and that `REDUCE` may sometimes do that.

The factorizer works by first reducing multivariate problems to univariate ones and then solving the univariate ones modulo small primes. It normally selects both evaluation points and primes using a random number generator that should lead to different detailed behavior each time any particular problem is tackled. If, for some reason, it is known that a certain (probably univariate) factorization can be performed effectively with a known prime,  $P$  say, this value of  $P$  can be handed to `FACTORIZE` as a second argument. An error will occur if a non-prime is provided to `FACTORIZE` in this manner. It is also an error to specify a prime that divides the discriminant of the polynomial being factored, but users should note that this condition is not checked by the program, so this capability should be used with care.

Factorization can be performed over a number of polynomial coefficient domains

in addition to integers. The particular description of the relevant domain should be consulted to see if factorization is supported. For example, the following statements will factorize  $x^4 + 1$  modulo 7:

```
setmod 7;
on modular;
factorize(x^4+1);
```

The factorization module is provided with a trace facility that may be useful as a way of monitoring progress on large problems, and of satisfying curiosity about the internal workings of the package. The most simple use of this is enabled by issuing the REDUCE command `on trfac;`. Following this, all calls to the factorizer will generate informative messages reporting on such things as the reduction of multivariate to univariate cases, the choice of a prime and the reconstruction of full factors from their images. Further levels of detail in the trace are intended mainly for system tuners and for the investigation of suspected bugs. For example, `TRALLFAC` gives tracing information at all levels of detail. The switch that can be set by `on timings;` makes it possible for one who is familiar with the algorithms used to determine what part of the factorization code is consuming the most resources. `on overview;` reduces the amount of detail presented in other forms of trace. Other forms of trace output are enabled by directives of the form

```
symbolic set!-trace!-factor(<number>,<filename>);
```

where useful numbers are 1, 2, 3 and 100, 101, ... . This facility is intended to make it possible to discover in fairly great detail what just some small part of the code has been doing — the numbers refer mainly to depths of recursion when the factorizer calls itself, and to the split between its work forming and factorizing images and reconstructing full factors from these. If `NIL` is used in place of a filename the trace output requested is directed to the standard output stream. After use of this trace facility the generated trace files should be closed by calling

```
symbolic close!-trace!-files();
```

*NOTE:* Using the factorizer with `MCD` off will result in an error.

### 9.3 Cancellation of Common Factors

Facilities are available in REDUCE for cancelling common factors in the numerators and denominators of expressions, at the option of the user. The system will perform this greatest common divisor computation if the switch `GCD` is on. (`GCD` is normally off.)

A check is automatically made, however, for common variable and numerical products in the numerators and denominators of expressions, and the appropriate cancellations made.

When GCD is on, and EXP is off, a check is made for square free factors in an expression. This includes separating out and independently checking the content of a given polynomial where appropriate. (For an explanation of these terms, see Anthony C. Hearn, “Non-Modular Computation of Polynomial GCDs Using Trial Division”, Proc. EUROSAM 79, published as Lecture Notes on Comp. Science, Springer-Verlag, Berlin, No 72 (1979) 227-239.)

*Example:* With EXP off and GCD on, the polynomial  $a*c+a*d+b*c+b*d$  would be returned as  $(A+B) * (C+D)$ .

Under normal circumstances, GCDs are computed using an algorithm described in the above paper. It is also possible in REDUCE to compute GCDs using an alternative algorithm, called the EZGCD Algorithm, which uses modular arithmetic. The switch EZGCD, if on in addition to GCD, makes this happen.

In non-trivial cases, the EZGCD algorithm is almost always better than the basic algorithm, often by orders of magnitude. We therefore *strongly* advise users to use the EZGCD switch where they have the resources available for supporting the package.

For a description of the EZGCD algorithm, see J. Moses and D.Y.Y. Yun, “The EZ GCD Algorithm”, Proc. ACM 1973, ACM, New York (1973) 159-166.

*NOTE:* This package shares code with the factorizer, so a certain amount of trace information can be produced using the factorizer trace switches.

An implementation of the heuristic GCD algorithm, first introduced by B.W. Char, K.O. Geddes and G.H. Gonnet, as described in J.H. Davenport and J. Padget, “HEUGCD: How Elementary Upperbounds Generate Cheaper Data”, Proc. of EUROCAL '85, Vol 2, 18-28, published as Lecture Notes on Comp. Science, No. 204, Springer-Verlag, Berlin, 1985, is also available on an experimental basis. To use this algorithm, the switch HEUGCD should be on in addition to GCD. Note that if both EZGCD and HEUGCD are on, the former takes precedence.

### 9.3.1 Determining the GCD of Two Polynomials

This operator, used with the syntax

```
GCD (EXPRN1:polynomial, EXPRN2:polynomial):polynomial,
```

returns the greatest common divisor of the two polynomials EXPRN1 and EXPRN2.

*Examples:*

```
gcd(x^2+2*x+1, x^2+3*x+2) -> X+1
gcd(2*x^2-2*y^2, 4*x+4*y) -> 2*X+2*Y
gcd(x^2+y^2, x-y)          -> 1.
```

## 9.4 Working with Least Common Multiples

Greatest common divisor calculations can often become expensive if extensive work with large rational expressions is required. However, in many cases, the only significant cancellations arise from the fact that there are often common factors in the various denominators which are combined when two rationals are added. Since these denominators tend to be smaller and more regular in structure than the numerators, considerable savings in both time and space can occur if a full GCD check is made when the denominators are combined and only a partial check when numerators are constructed. In other words, the true least common multiple of the denominators is computed at each step. The switch `LCM` is available for this purpose, and is normally on.

In addition, the operator `LCM`, used with the syntax

```
LCM(EXPRN1:polynomial, EXPRN2:polynomial):polynomial,
```

returns the least common multiple of the two polynomials `EXPRN1` and `EXPRN2`.

*Examples:*

```
lcm(x^2+2*x+1, x^2+3*x+2) -> X**3 + 4*X**2 + 5*X + 2
lcm(2*x^2-2*y^2, 4*x+4*y) -> 4*(X**2 - Y**2)
```

## 9.5 Controlling Use of Common Denominators

When two rational functions are added, `REDUCE` normally produces an expression over a common denominator. However, if the user does not want denominators combined, he or she can turn off the switch `MCD` which controls this process. The latter switch is particularly useful if no greatest common divisor calculations are desired, or excessive differentiation of rational functions is required.

**CAUTION:** With `MCD` off, results are not guaranteed to come out in either normal or canonical form. In other words, an expression equivalent to zero may in fact not be simplified to zero. This option is therefore most useful for avoiding expression swell during intermediate parts of a calculation.

`MCD` is normally on.

## 9.6 Euclidean Division

The operators `DIVIDE`, `POLY_QUOTIENT` and `MOD / REMAINDER` implement Euclidean division of polynomials (over the current number domain). The remainder operator is used with the syntax

```
remainder(EXPRN1:polynomial,EXPRN2:polynomial):
    polynomial.
```

It returns the remainder when `EXPRN1` is divided by `EXPRN2`. This is the true remainder based on the internal ordering of the variables, and not the pseudo-remainder.

*Examples:*

```
remainder((x + y)*(x + 2*y), x + 3*y)  ->  2*y^2
remainder(2*x + y, 2)                  ->  y
```

**CAUTION:** In the default case, remainders are calculated over the integers. If you need the remainder with respect to another domain, it must be declared explicitly.

*Example:*

```
remainder(x^2 - 2, x + sqrt(2));  ->  x^2 - 2
load_package arnum;
defpoly sqrt2^2 - 2;
remainder(x^2 - 2, x + sqrt2);    ->  0
```

(Note the use of `sqrt2` in place of `sqrt(2)` in the second call of `remainder`.)

The infix operator `mod` is an alias for `remainder` when at least one operand is explicitly polynomial, e.g.

```
(x^2 + y^2) mod (x - y);

      2
2*y
```

However, when both operands are integers, `mod` implements the integer modulus operation, regardless of the current number domain, e.g.

```
7 mod 4  ->  3
```

The Euclidean division operator `divide` is used with the syntax

```
divide(EXPRN1:polynomial,EXPRN2:polynomial):
```

```
list (polynomial, polynomial)
```

and returns both the quotient and the remainder together as the first and second elements of a list, e.g.

```
divide(x^2 + y^2, x - y);

      2
{x + y, 2*y }
```

It can also be used as an infix operator:

```
(x^2 + y^2) divide (x - y);

      2
{x + y, 2*y }
```

The infix operator `poly_quotient` returns only the quotient, i.e. the first element of the list returned by `divide`.

All Euclidean division operators (when used in prefix form) accept an optional third argument, which specifies the main variable to be used during the division. The default is the leading kernel in the current global ordering. Specifying the main variable does not change the ordering of any other variables involved, nor does it change the global environment. For example

```
divide(x^2 + y^2, x - y, y);

      2
{ - (x + y), 2*x }
```

Specifying  $x$  as main variable gives the same behaviour as the default shown earlier, i.e.

```
divide(x^2 + y^2, x - y, x);

      2
{x + y, 2*y }
```

All Euclidean division operators accept a (possibly nested) list as first argument/operand and map over that list, e.g.

```
{x, x + 1, x^2 - 1} mod x - 1;

{1, 2, 0}
```



## 9.7 Polynomial Pseudo-Division

The polynomial division discussed above is normally most useful for a univariate polynomial over a field, otherwise the division is likely to fail giving trivially a zero quotient and a remainder equal to the dividend. (A ring of univariate polynomials is a Euclidean domain only if the coefficient ring is a field.) For example, over the integers:

```
divide(x^2 + y^2, 2(x - y));
```

```
      2      2
{0, x  + y }
```

The division of a polynomial  $u(x)$  of degree  $m$  by a polynomial  $v(x)$  of degree  $n \leq m$  can be performed over any commutative ring with identity (such as the integers, or any polynomial ring) if the polynomial  $u(x)$  is first multiplied by  $\text{lc}(v, x)^{m-n+1}$  (where  $\text{lc}$  denotes the leading coefficient). This is called *pseudo-division*. The polynomial pseudo-division operators `PSEUDO_DIVIDE`, `PSEUDO_QUOTIENT` and `PSEUDO_REMAINDER` are implemented as prefix operators (only). When multivariate polynomials are pseudo-divided it is important which variable is taken as the main variable, because the leading coefficient of the divisor is computed with respect to this variable. Therefore, if this is allowed to default and there is any ambiguity, i.e. the polynomials are multivariate or contain more than one kernel, the pseudo-division operators output a warning message to indicate which kernel has been selected as the main variable – it is the first kernel found in the internal forms of the dividend and divisor. (As usual, the warning can be turned off by setting the switch `msg` to off.) For example

```
pseudo_divide(x^2 + y^2, x - y);
```

```
*** Main division variable selected is x
```

```
      2
{x + y, 2*y }
```

```
pseudo_divide(x^2 + y^2, x - y, x);
```

```
      2
{x + y, 2*y }
```

```
pseudo_divide(x^2 + y^2, x - y, y);
```

$$\{ -(x + y), 2x \}$$

If the leading coefficient of the divisor is a unit (invertible element) of the coefficient ring then division and pseudo-division should be identical, otherwise they are not, e.g.

```
divide(x^2 + y^2, 2(x - y));

      2      2
{0, x  + y }
```

```
pseudo_divide(x^2 + y^2, 2(x - y));

*** Main division variable selected is x

      2
{2*(x + y), 8*y }
```

The pseudo-division gives essentially the same result as would division over the field of fractions of the coefficient ring (apart from the overall factors [contents] of the quotient and remainder), e.g.

```
on rational;

divide(x^2 + y^2, 2(x - y));

      1      2
{---*(x + y), 2*y }
```

```
pseudo_divide(x^2 + y^2, 2(x - y));

*** Main division variable selected is x

      2
{2*(x + y), 8*y }
```

Polynomial division and pseudo-division can only be applied to what REDUCE regards as polynomials, i.e. rational expressions with denominator 1, e.g.

```
off rational;

pseudo_divide((x^2 + y^2)/2, x - y);
```

$$\frac{x^2 + y^2}{2}$$

```
***** ----- invalid as polynomial
                2
```

All pseudo-division operators accept a (possibly nested) list as first argument/operand and map over that list.

Pseudo-division is implemented using an algorithm (D. E. Knuth 1981, *Seminumerical Algorithms*, Algorithm R, page 407) that does not perform any actual division at all (which proves that it applies over a ring). It is more efficient than the naive algorithm, and it also has the advantage that it works over coefficient domains in which REDUCE may not be able to perform in practice divisions that are possible mathematically. An example of this is coefficient domains involving algebraic numbers, such as the integers extended by  $\sqrt{2}$ , as illustrated in the file `polydiv.tst`.

The implementation attempts to be reasonably efficient, except that it always computes the quotient internally even when only the remainder is required (as does the standard remainder operator).

## 9.8 RESULTANT Operator

This is used with the syntax

```
RESULTANT (EXPRN1:polynomial, EXPRN2:polynomial, VAR:kernel) :
    polynomial.
```

It computes the resultant of the two given polynomials with respect to the given variable, the coefficients of the polynomials can be taken from any domain. The result can be identified as the determinant of a Sylvester matrix, but can often also be thought of informally as the result obtained when the given variable is eliminated between the two input polynomials. If the two input polynomials have a non-trivial GCD their resultant vanishes.

The switch `BEZOUT` controls the computation of the resultants. It is off by default. In this case a subresultant algorithm is used. If the switch `Bezout` is turned on, the resultant is computed via the Bezout Matrix. However, in the latter case, only polynomial coefficients are permitted.

The sign conventions used by the resultant function follow those in R. Loos, "Computing in Algebraic Extensions" in "Computer Algebra — Symbolic and Algebraic Computation", Second Ed., Edited by B. Buchberger, G.E. Collins and R. Loos, Springer-Verlag, 1983. Namely, with  $A$  and  $B$  not dependent on  $X$ :

$$\begin{aligned} \text{resultant}(p(x), q(x), x) &= (-1)^{\deg(p) \cdot \deg(q)} \cdot \text{resultant}(q, p, x) \\ \text{resultant}(a, p(x), x) &= a^{\deg(p)} \\ \text{resultant}(a, b, x) &= 1 \end{aligned}$$

*Examples:*

$$\text{resultant}(x/r*u+y, u*y, u) \rightarrow -y^2$$

*calculation in an algebraic extension:*

```
load arnum;
defpoly sqrt2**2 - 2;

resultant(x + sqrt2, sqrt2 * x + 1, x) -> -1
```

*or in a modular domain:*

```
setmod 17;
on modular;

resultant(2x+1, 3x+4, x) -> 5
```

## 9.9 DECOMPOSE Operator

The DECOMPOSE operator takes a multivariate polynomial as argument, and returns an expression and a list of equations from which the original polynomial can be found by composition. Its syntax is:

```
DECOMPOSE(EXPRN:polynomial):list.
```

For example:

```
decompose(x^8-88*x^7+2924*x^6-43912*x^5+263431*x^4-
          218900*x^3+65690*x^2-7700*x+234)
          2          2          2
-> {U  + 35*U + 234, U=V  + 10*V, V=X  - 22*X}
          2
```

$$\text{decompose}(u^2 + v^2 + 2u \cdot v + 1) \rightarrow \{W + 1, W = U + V\}$$

Users should note however that, unlike factorization, this decomposition is not unique.

## 9.10 INTERPOL operator

Syntax:

```
INTERPOL (<values>, <variable>, <points>);
```

where  $\langle \text{values} \rangle$  and  $\langle \text{points} \rangle$  are lists of equal length and  $\langle \text{variable} \rangle$  is an algebraic expression (preferably a kernel).

INTERPOL generates an interpolation polynomial  $f$  in the given variable of degree  $\text{length}(\langle \text{values} \rangle) - 1$ . The unique polynomial  $f$  is defined by the property that for corresponding elements  $v$  of  $\langle \text{values} \rangle$  and  $p$  of  $\langle \text{points} \rangle$  the relation  $f(p) = v$  holds.

The Aitken-Neville interpolation algorithm is used which guarantees a stable result even with rounded numbers and an ill-conditioned problem.

## 9.11 Obtaining Parts of Polynomials and Rationals

These operators select various parts of a polynomial or rational function structure. Except for the cost of rearrangement of the structure, these operations take very little time to perform.

For those operators in this section that take a kernel VAR as their second argument, an error results if the first expression is not a polynomial in VAR, although the coefficients themselves can be rational as long as they do not depend on VAR. However, if the switch RATARG is on, denominators are not checked for dependence on VAR, and are taken to be part of the coefficients.

### 9.11.1 DEG Operator

This operator is used with the syntax

```
DEG (EXPRN:polynomial, VAR:kernel) : integer.
```

It returns the leading degree of the polynomial EXPRN in the variable VAR. If VAR does not occur as a variable in EXPRN, 0 is returned.

*Examples:*

```
deg((a+b)*(c+2*d)^2,a) -> 1
deg((a+b)*(c+2*d)^2,d) -> 2
deg((a+b)*(c+2*d)^2,e) -> 0.
```

Note also that if RATARG is on,

```
deg((a+b)^3/a,a) -> 3
```

since in this case, the denominator A is considered part of the coefficients of the numerator in A. With RATARG off, however, an error would result in this case.

### 9.11.2 DEN Operator

This is used with the syntax:

```
DEN(EXPRN:rational):polynomial.
```

It returns the denominator of the rational expression EXPRN. If EXPRN is a polynomial, 1 is returned.

*Examples:*

```
den(x/y^2) -> Y**2
den(100/6) -> 3
           [since 100/6 is first simplified to 50/3]
den(a/4+b/6) -> 12
den(a+b) -> 1
```

### 9.11.3 LCOF Operator

LCOF is used with the syntax

```
LCOF(EXPRN:polynomial,VAR:kernel):polynomial.
```

It returns the leading coefficient of the polynomial EXPRN in the variable VAR. If VAR does not occur as a variable in EXPRN, EXPRN is returned. *Examples:*

```
lcof((a+b)*(c+2*d)^2,a) -> C**2+4*C*D+4*D**2
lcof((a+b)*(c+2*d)^2,d) -> 4*(A+B)
lcof((a+b)*(c+2*d),e) -> A*C+2*A*D+B*C+2*B*D
```

### 9.11.4 LPOWER Operator

Syntax:

```
LPOWER(EXPRN:polynomial,VAR:kernel):polynomial.
```

LPOWER returns the leading power of EXPRN with respect to VAR. If EXPRN does not depend on VAR, 1 is returned.

*Examples:*

```
lpower((a+b)*(c+2*d)^2,a) -> A
lpower((a+b)*(c+2*d)^2,d) -> D**2
lpower((a+b)*(c+2*d),e)   -> 1
```

### 9.11.5 LTERM Operator

Syntax:

```
LTERM(EXPRN:polynomial,VAR:kernel):polynomial.
```

LTERM returns the leading term of EXPRN with respect to VAR. If EXPRN does not depend on VAR, EXPRN is returned.

*Examples:*

```
lterm((a+b)*(c+2*d)^2,a) -> A*(C**2+4*C*D+4*D**2)
lterm((a+b)*(c+2*d)^2,d) -> 4*D**2*(A+B)
lterm((a+b)*(c+2*d),e)   -> A*C+2*A*D+B*C+2*B*D
```

*Compatibility Note:* In some earlier versions of REDUCE, LTERM returned 0 if the EXPRN did not depend on VAR. In the present version, EXPRN is always equal to LTERM(EXPRN,VAR) + REDUCT(EXPRN,VAR).

### 9.11.6 MAINVAR Operator

Syntax:

```
MAINVAR(EXPRN:polynomial):expression.
```

Returns the main variable (based on the internal polynomial representation) of EXPRN. If EXPRN is a domain element, 0 is returned.

*Examples:*

Assuming A has higher kernel order than B, C, or D:

```
mainvar((a+b)*(c+2*d)^2) -> A
mainvar(2)                -> 0
```

### 9.11.7 NUM Operator

Syntax:

```
NUM(EXPRN:rational):polynomial.
```

Returns the numerator of the rational expression EXPRN. If EXPRN is a polynomial, that polynomial is returned.

*Examples:*

```
num(x/y^2)    -> X
num(100/6)    -> 50
num(a/4+b/6)  -> 3*A+2*B
num(a+b)      -> A+B
```

### 9.11.8 REDUCT Operator

Syntax:

```
REDUCT(EXPRN:polynomial,VAR:kernel):polynomial.
```

Returns the reductum of EXPRN with respect to VAR (i.e., the part of EXPRN left after the leading term is removed). If EXPRN does not depend on the variable VAR, 0 is returned.

*Examples:*

```
reduct((a+b)*(c+2*d),a) -> B*(C + 2*D)
reduct((a+b)*(c+2*d),d) -> C*(A + B)
reduct((a+b)*(c+2*d),e) -> 0
```

*Compatibility Note:* In some earlier versions of REDUCE, REDUCT returned EXPRN if it did not depend on VAR. In the present version, EXPRN is always equal to LTERM(EXPRN,VAR) + REDUCT(EXPRN,VAR).



### 9.11.9 TOTALDEG Operator

Syntax:

```
totaldeg(a*x^2+b*x+c, x)    => 2
totaldeg(a*x^2+b*x+c, {a,b,c}) => 1
totaldeg(a*x^2+b*x+c, {x, a}) => 3
totaldeg(a*x^2+b*x+c, {x,b}) => 2
totaldeg(a*x^2+b*x+c, {p,q,r}) => 0
```

`totaldeg(u, kernlist)` finds the total degree of the polynomial `u` in the variables in `kernlist`. If `kernlist` is not a list it is treated as a simple single variable. The denominator of `u` is ignored, and "degree" here does not pay attention to fractional powers. Mentions of a kernel within the argument to any operator or function (eg `sin`, `cos`, `log`, `sqrt`) are ignored. Really `u` is expected to be just a polynomial.

## 9.12 Polynomial Coefficient Arithmetic

REDUCE allows for a variety of numerical domains for the numerical coefficients of polynomials used in calculations. The default mode is integer arithmetic, although the possibility of using real coefficients has been discussed elsewhere. Rational coefficients have also been available by using integer coefficients in both the numerator and denominator of an expression, using the `ON DIV` option to print the coefficients as rationals. However, REDUCE includes several other coefficient options in its basic version which we shall describe in this section. All such coefficient modes are supported in a table-driven manner so that it is straightforward to extend the range of possibilities. A description of how to do this is given in R.J. Bradford, A.C. Hearn, J.A. Padget and E. Schröder, "Enlarging the REDUCE Domain of Computation," Proc. of SYMSAC '86, ACM, New York (1986), 100–106.

### 9.12.1 Rational Coefficients in Polynomials

Instead of treating rational numbers as the numerator and denominator of a rational expression, it is also possible to use them as polynomial coefficients directly. This is accomplished by turning on the switch `RATIONAL`.

*Example:* With `RATIONAL` off, the input expression `a/2` would be converted into a rational expression, whose numerator was `A` and denominator `2`. With `RATIONAL` on, the same input would become a rational expression with numerator `1/2*A` and denominator `1`. Thus the latter can be used in operations that require polynomial input whereas the former could not.

### 9.12.2 Real Coefficients in Polynomials

The switch `ROUNDED` permits the use of arbitrary sized real coefficients in polynomial expressions. The actual precision of these coefficients can be set by the operator `PRECISION`. For example, `precision 50;` sets the precision to fifty decimal digits. The default precision is system dependent and can be found by `precision 0;`. In this mode, denominators are automatically made monic, and an appropriate adjustment is made to the numerator.

*Example:* With `ROUNDED` on, the input expression  $a/2$  would be converted into a rational expression whose numerator is  $0.5*A$  and denominator 1.

Internally, `REDUCE` uses floating point numbers up to the precision supported by the underlying machine hardware, and so-called *bigfloats* for higher precision or whenever necessary to represent numbers whose value cannot be represented in floating point. The internal precision is two decimal digits greater than the external precision to guard against roundoff inaccuracies. Bigfloats represent the fraction and exponent parts of a floating-point number by means of (arbitrary precision) integers, which is a more precise representation in many cases than the machine floating point arithmetic, but not as efficient. If a case arises where use of the machine arithmetic leads to problems, a user can force `REDUCE` to use the bigfloat representation at all precisions by turning on the switch `ROUNDBF`. In rare cases, this switch is turned on by the system, and the user informed by the message

`ROUNDBF turned on to increase accuracy`

Rounded numbers are normally printed to the specified precision. However, if the user wishes to print such numbers with less precision, the printing precision can be set by the command `PRINT_PRECISION`. For example, `print_precision 5;` will cause such numbers to be printed with five digits maximum.

Under normal circumstances when `ROUNDED` is on, `REDUCE` converts the number 1.0 to the integer 1. If this is not desired, the switch `NOCONVERT` can be turned on.

Numbers that are stored internally as bigfloats are normally printed with a space between every five digits to improve readability. If this feature is not required, it can be suppressed by turning off the switch `BFSPACE`.

Further information on the bigfloat arithmetic may be found in T. Sasaki, "Manual for Arbitrary Precision Real Arithmetic System in `REDUCE`", Department of Computer Science, University of Utah, Technical Note No. TR-8 (1979).

When a real number is input, it is normally truncated to the precision in effect at the time the number is read. If it is desired to keep the full precision of all numbers input, the switch `ADJPREC` (for *adjust precision*) can be turned on. While on, `ADJPREC` will automatically increase the precision, when necessary, to match

that of any integer or real input, and a message printed to inform the user of the precision increase.

When `ROUNDED` is on, rational numbers are normally converted to rounded representation. However, if a user wishes to keep such numbers in a rational form until used in an operation that returns a real number, the switch `ROUNDALL` can be turned off. This switch is normally on.

Results from rounded calculations are returned in rounded form with two exceptions: if the result is recognized as 0 or 1 to the current precision, the integer result is returned.

### 9.12.3 Modular Number Coefficients in Polynomials

`REDUCE` includes facilities for manipulating polynomials whose coefficients are computed modulo a given base. To use this option, two commands must be used; `SETMOD <integer>`, to set the prime modulus, and `ON MODULAR` to cause the actual modular calculations to occur. For example, with `setmod 3;` and `on modular;`, the polynomial  $(a+2*b)^3$  would become  $A^3+2*B^3$ .

The argument of `SETMOD` is evaluated algebraically, except that non-modular (integer) arithmetic is used. Thus the sequence

```
setmod 3; on modular; setmod 7;
```

will correctly set the modulus to 7.

Modular numbers are by default represented by integers in the interval  $[0, p-1]$  where  $p$  is the current modulus. Sometimes it is more convenient to use an equivalent symmetric representation in the interval  $[-p/2+1, p/2]$ , or more precisely  $[-\text{floor}((p-1)/2), \text{ceiling}((p-1)/2)]$ , especially if the modular numbers map objects that include negative quantities. The switch `BALANCED_MOD` allows you to select the symmetric representation for output.

Users should note that the modular calculations are on the polynomial coefficients only. It is not currently possible to reduce the exponents since no check for a prime modulus is made (which would allow  $x^{p-1}$  to be reduced to  $1 \bmod p$ ). Note also that any division by a number not co-prime with the modulus will result in the error “Invalid modular division”.

### 9.12.4 Complex Number Coefficients in Polynomials

Although `REDUCE` routinely treats the square of the variable  $i$  as equivalent to  $-1$ , this is not sufficient to reduce expressions involving  $i$  to lowest terms, or to factor such expressions over the complex numbers. For example, in the default case,

```
factorize(a^2+1);
```

gives the result

```
{ {A**2+1, 1} }
```

and

```
(a^2+b^2)/(a+i*b)
```

is not reduced further. However, if the switch `COMPLEX` is turned on, full complex arithmetic is then carried out. In other words, the above factorization will give the result

```
{ {A + I, 1}, {A - I, 1} }
```

and the quotient will be reduced to  $A-I*B$ .

The switch `COMPLEX` may be combined with `ROUNDED` to give complex real numbers; the appropriate arithmetic is performed in this case.

Complex conjugation is used to remove complex numbers from denominators of expressions. To do this if `COMPLEX` is off, you must turn the switch `RATIONALIZE` on.

### 9.13 ROOT\_VAL Operator

The `ROOT_VAL` operator takes a single univariate polynomial as argument, and returns a list of root values at system precision (or greater if required to separate roots). It is used with the syntax

```
ROOT_VAL(EXPRN:univariate polynomial):list.
```

For example, the sequence

```
on rounded; root_val(x^3-x-1);
```

gives the result

```
{0.562279512062*I - 0.662358978622, - 0.562279512062*I  
- 0.662358978622, 1.32471795724}
```

## Chapter 10

# Assigning and Testing Algebraic Properties

Sometimes algebraic expressions can be further simplified if there is additional information about the value ranges of its components. The following section describes how to inform REDUCE of such assumptions.

### 10.1 REALVALUED Declaration and Check

The declaration `REALVALUED` may be used to restrict variables to the real numbers. The syntax is:

```
realvalued v1, ...vn;
```

For such variables the operator `IMPART` gives the result zero. Thus, with

```
realvalued x,y;
```

the expression `impart(x+sin(y))` is evaluated as zero. You may also declare an operator as real valued with the meaning, that this operator maps real arguments always to real values. Example:

```
operator h; realvalued h,x;  
impart h(x);
```

```
0
```

```
impart h(w);
```

```
impart (h(w))
```

Such declarations are not needed for the standard elementary functions.

To remove the property from a variable or an operator use the declaration `NOTREALVALUED` with the syntax:

```
notrealvalued v1,...vn;
```

The boolean operator `REALVALUEDP` allows you to check if a variable, an operator, or an operator expression is known as real valued. Thus,

```
realvalued x;
write if realvaluedp(sin x) then "yes" else "no";
write if realvaluedp(sin z) then "yes" else "no";
```

would print first yes and then no. For general expressions test the `impart` for checking the value range:

```
realvalued x,y; w:=(x+i*y); w1:=conj w;
impart (w*w1);
```

```
0
```

```
impart (w*w);
```

```
2*x*y
```

## 10.2 SELFCONJUGATE Declaration

The declaration `SELFCONJUGATE` may be used to declare an operator to be self-conjugate in the sense that  $\text{conj}(f(z)) = f(\text{conj}(z))$ . The syntax is:

```
selfconjugate f1,...fn;
```

Such declarations are not needed for the standard elementary functions nor for the inverses `atan`, `acot`, `asinh`, `acsch`. The remaining inverse functions `log`, `asin`, `acos`, `atanh`, `acosh` etc. and `sqrt` fail to be self-conjugate on their branch cuts (which are all subsets of the real axis).

### 10.3 Declaring Expressions Positive or Negative

Detailed knowledge about the sign of expressions allows REDUCE to simplify expressions involving exponentials or ABS. You can express assumptions about the *positivity* or *negativity* of expressions by rules for the operator SIGN. Examples:

```
abs (a*b*c) ;

abs (a*b*c) ;

let sign(a)=>1, sign(b)=>1; abs (a*b*c) ;

abs (c) *a*b

on precise; sqrt (x^2-2x+1) ;

abs (x - 1)

ws where sign (x-1)=>1;

x - 1
```

Here factors with known sign are factored out of an ABS expression.

```
on precise; on factor;

(q*x-2q) ^w;

      w
((x - 2) *q)

ws where sign (x-2)=>1;

      w      w
q * (x - 2)
```

In this case the factor  $(x - 2)^w$  may be extracted from the base of the exponential because it is known to be positive.

Note that REDUCE knows a lot about sign propagation. For example, with  $x$  and  $y$  also  $x + y$ ,  $x + y + \pi$  and  $(x + e)/y^2$  are known as positive. Nevertheless, it is often necessary to declare additionally the sign of a combined expression. E.g. at present a positivity declaration of  $x - 2$  does not automatically lead to sign evaluation for

$x - 1$  or for  $x$ .



# Chapter 11

## Substitution Commands

An important class of commands in REDUCE define substitutions for variables and expressions to be made during the evaluation of expressions. Such substitutions use the prefix operator SUB, various forms of the command LET, and rule sets.

### 11.1 SUB Operator

Syntax:

$\text{SUB}(\langle \text{substitution\_list} \rangle, \langle \text{EXPRN1:algebraic} \rangle) : \text{algebraic}$

where  $\langle \text{substitution\_list} \rangle$  is a list of one or more equations of the form

$\langle \text{VAR:kernel} \rangle = \langle \text{EXPRN:algebraic} \rangle$

or a kernel that evaluates to such a list.

The SUB operator gives the algebraic result of replacing every occurrence of the variable VAR in the expression EXPRN1 by the expression EXPRN. Specifically, EXPRN1 is first evaluated using all available rules. Next the substitutions are made, and finally the substituted expression is reevaluated. When more than one variable occurs in the substitution list, the substitution is performed by recursively walking down the tree representing EXPRN1, and replacing every VAR found by the appropriate EXPRN. The EXPRN are not themselves searched for any occurrences of the various VARs. The trivial case SUB(EXPRN1) returns the algebraic value of EXPRN1.

Examples:

$$\text{sub}(\{x=a+y, y=y+1\}, x^2+y^2) \rightarrow A^2 + 2* A* Y + 2* Y^2 + 2* Y + 1$$

and with  $s := \{x=a+y, y=y+1\}$ ,

$$\text{sub}(s, x^2+y^2) \quad \rightarrow \quad A^2 + 2* A * Y + 2* Y^2 + 2* Y + 1$$

Note that the global assignments  $x:=a+y$ , etc., do not take place.

EXPRN1 can be any valid algebraic expression whose type is such that a substitution process is defined for it (e.g., scalar expressions, lists and matrices). An error will occur if an expression of an invalid type for substitution occurs either in EXPRN or EXPRN1.

The braces around the substitution list may also be omitted, as in:

$$\text{sub}(x=a+y, y=y+1, x^2+y^2) \quad \rightarrow \quad A^2 + 2* A * Y + 2* Y^2 + 2* Y + 1$$

## 11.2 LET Rules

Unlike substitutions introduced via SUB, LET rules are global in scope and stay in effect until replaced or CLEARED.

The simplest use of the LET statement is in the form

LET  $\langle substitution\ list \rangle$

where  $\langle substitution\ list \rangle$  is a list of rules separated by commas, each of the form:

$\langle variable \rangle = \langle expression \rangle$

or

$\langle prefix\ operator \rangle (\langle argument \rangle, \dots, \langle argument \rangle) = \langle expression \rangle$

or

$\langle argument \rangle \langle infix\ operator \rangle, \dots, \langle argument \rangle = \langle expression \rangle$

For example,

```
let {x => y^2,
     h(u,v) => u - v,
     cos(pi/3) => 1/2,
     a*b => c,
```

```

l+m => n,
w^3 => 2*z - 3,
z^10 => 0}

```

The list brackets can be left out if preferred. The above rules could also have been entered as seven separate LET statements.

After such LET rules have been input,  $X$  will always be evaluated as the square of  $Y$ , and so on. This is so even if at the time the LET rule was input, the variable  $Y$  had a value other than  $Y$ . (In contrast, the assignment  $x := y^2$  will set  $X$  equal to the square of the current value of  $Y$ , which could be quite different.)

The rule `let a*b=c` means that whenever  $A$  and  $B$  are both factors in an expression their product will be replaced by  $C$ . For example,  $a^5*b^7*w$  would be replaced by  $c^5*b^2*w$ .

The rule for  $l+m$  will not only replace all occurrences of  $l+m$  by  $N$ , but will also normally replace  $L$  by  $n-m$ , but not  $M$  by  $n-l$ . A more complete description of this case is given in Section 11.2.5.

The rule pertaining to  $w^3$  will apply to any power of  $W$  greater than or equal to the third.

Note especially the last example, `let z^10=0`. This declaration means, in effect: ignore the tenth or any higher power of  $Z$ . Such declarations, when appropriate, often speed up a computation to a considerable degree. (See Section 11.4 for more details.)

Any new operators occurring in such LET rules will be automatically declared OPERATOR by the system, if the rules are being read from a file. If they are being entered interactively, the system will ask `DECLARE ... OPERATOR?`. Answer `Y` or `N` and hit Return.

In each of these examples, substitutions are only made for the explicit expressions given; i.e., none of the variables may be considered arbitrary in any sense. For example, the command

```
let h(u,v) = u - v;
```

will cause  $h(u,v)$  to evaluate to  $U - V$ , but will not affect  $h(u,z)$  or  $H$  with any arguments other than precisely the symbols  $U, V$ .

These simple LET rules are on the same logical level as assignments made with the `:=` operator. An assignment  $x := p+q$  cancels a rule `let x = y^2` made earlier, and vice versa.

**CAUTION:** A recursive rule such as

```
let x = x + 1;
```

is erroneous, since any subsequent evaluation of  $X$  would lead to a non-terminating chain of substitutions:

$$x \rightarrow x + 1 \rightarrow (x + 1) + 1 \rightarrow ((x + 1) + 1) + 1 \rightarrow \dots$$

Similarly, coupled substitutions such as

```
let l = m + n, n = l + r;
```

would lead to the same error. As a result, if you try to evaluate an  $X$ ,  $L$  or  $N$  defined as above, you will get an error such as

```
X improperly defined in terms of itself
```

Array and matrix elements can appear on the left-hand side of a `LET` statement. However, because of their *instant evaluation* property, it is the value of the element that is substituted for, rather than the element itself. E.g.,

```
array a(5);
a(2) := b;
let a(2) = c;
```

results in  $B$  being substituted by  $C$ ; the assignment for  $a(2)$  does not change.

Finally, if an error occurs in any equation in a `LET` statement (including generalized statements involving `FOR ALL` and `SUCH THAT`), the remaining rules are not evaluated.

### 11.2.1 FOR ALL ... LET

If a substitution for all possible values of a given argument of an operator is required, the declaration `FOR ALL` may be used. The syntax of such a command is

```
FOR ALL <variable>, ..., <variable> <LET statement> <terminator>
```

e.g.,

```
for all x,y let h(x,y) = x-y;
for all x let k(x,y) = x^y;
```

The first of these declarations would cause  $h(a,b)$  to be evaluated as  $A-B$ ,  $h(u+v, u+w)$  to be  $V-W$ , etc. If the operator symbol  $H$  is used with more or fewer argument places, not two, the `LET` would have no effect, and no error would result.

The second declaration would cause  $k(a, y)$  to be evaluated as  $a^y$ , but would have no effect on  $k(a, z)$  since the rule didn't say `FOR ALL Y...`

Where we used  $X$  and  $Y$  in the examples, any variables could have been used. This use of a variable doesn't affect the value it may have outside the `LET` statement. However, you should remember what variables you actually used. If you want to delete the rule subsequently, you must use the same variables in the `CLEAR` command.

It is possible to use more complicated expressions as a template for a `LET` statement, as explained in the section on substitutions for general expressions. In nearly all cases, the rule will be accepted, and a consistent application made by the system. However, if there is a sole constant or a sole free variable on the left-hand side of a rule (e.g., `let 2=3` or `for all x let x=2`), then the system is unable to handle the rule, and the error message

```
Substitution for ... not allowed
```

will be issued. Any variable listed in the `FOR ALL` part will have its symbol preceded by an equal sign:  $X$  in the above example will appear as `=X`. An error will also occur if a variable in the `FOR ALL` part is not properly matched on both sides of the `LET` equation.

### 11.2.2 FOR ALL ... SUCH THAT ... LET

If a substitution is desired for more than a single value of a variable in an operator or other expression, but not all values, a conditional form of the `FOR ALL ... LET` declaration can be used.

*Example:*

```
for all x such that numberp x and x<0 let h(x)=0;
```

will cause  $h(-5)$  to be evaluated as 0, but  $H$  of a positive integer, or of an argument that is not an integer at all, would not be affected. Any boolean expression can follow the `SUCH THAT` keywords.

### 11.2.3 Removing Assignments and Substitution Rules

The user may remove all assignments and substitution rules from any expression by the command `CLEAR`, in the form

```
CLEAR <expression>, ..., <expression> <terminator>
```

e.g.

```
clear x, h(x,y);
```

Because of their *instant evaluation* property, array and matrix elements cannot be cleared with `CLEAR`. For example, if `A` is an array, you must say

```
a(3) := 0;
```

rather than

```
clear a(3);
```

to “clear” element `a(3)`.

On the other hand, a whole array (or matrix) `A` can be cleared by the command `clear a`; This means much more than resetting to 0 all the elements of `A`. The fact that `A` is an array, and what its dimensions are, are forgotten, so `A` can be redefined as another type of object, for example an operator.

If you need to clear a variable whose name must be computed, see the [UNSET statement](#).

The more general types of `LET` declarations can also be deleted by using `CLEAR`. Simply repeat the `LET` rule to be deleted, using `CLEAR` in place of `LET`, and omitting the equal sign and right-hand part. The same dummy variables must be used in the `FOR ALL` part, and the boolean expression in the `SUCH THAT` part must be written the same way. (The placing of blanks doesn’t have to be identical.)

*Example:* The `LET` rule

```
for all x such that numberp x and x<0 let h(x)=0;
```

can be erased by the command

```
for all x such that numberp x and x<0 clear h(x);
```

### 11.2.4 Overlapping LET Rules

`CLEAR` is not the only way to delete a `LET` rule. A new `LET` rule identical to the first, but with a different expression after the equal sign, replaces the first. Replacements are also made in other cases where the existing rule would be in conflict with the new rule. For example, a rule for  $x^4$  would replace a rule for  $x^5$ . The user should however be cautioned against having several `LET` rules in effect that relate to the same expression. No guarantee can be given as to which rules will be applied by `REDUCE` or in what order. It is best to `CLEAR` an old rule before entering a new related `LET` rule.

### 11.2.5 Substitutions for General Expressions

The examples of substitutions discussed in other sections have involved very simple rules. However, the substitution mechanism used in REDUCE is very general, and can handle arbitrarily complicated rules without difficulty.

The general substitution mechanism used in REDUCE is discussed in Hearn, A. C., "REDUCE, A User-Oriented Interactive System for Algebraic Simplification," Interactive Systems for Experimental Applied Mathematics, (edited by M. Klerer and J. Reinfelds), Academic Press, New York (1968), 79-90, and Hearn, A. C., "The Problem of Substitution," Proc. 1968 Summer Institute on Symbolic Mathematical Computation, IBM Programming Laboratory Report FSC 69-0312 (1969). For the reasons given in these references, REDUCE does not attempt to implement a general pattern matching algorithm. However, the present system uses far more sophisticated techniques than those discussed in the above papers. It is now possible for the rules appearing in arguments of LET to have the form

$$\langle \textit{substitution expression} \rangle = \langle \textit{expression} \rangle$$

where any rule to which a sensible meaning can be assigned is permitted. However, this meaning can vary according to the form of  $\langle \textit{substitution expression} \rangle$ . The semantic rules associated with the application of the substitution are completely consistent, but somewhat complicated by the pragmatic need to perform such substitutions as efficiently as possible. The following rules explain how the majority of the cases are handled.

To begin with, the  $\langle \textit{substitution expression} \rangle$  is first partly simplified by collecting like terms and putting identifiers (and kernels) in the system order. However, no substitutions are performed on any part of the expression with the exception of expressions with the *instant evaluation* property, such as array and matrix elements, whose actual values are used. It should also be noted that the system order used is not changeable by the user, even with the KORDER command. Specific cases are then handled as follows:

1. If the resulting simplified rule has a left-hand side that is an identifier, an expression with a top-level algebraic operator or a power, then the rule is added without further change to the appropriate table.
2. If the operator  $*$  appears at the top level of the simplified left-hand side, then any constant arguments in that expression are moved to the right-hand side of the rule. The remaining left-hand side is then added to the appropriate table. For example,

$$\text{let } 2*x*y=3$$

becomes

`let x*y=3/2`

so that  $x*y$  is added to the product substitution table, and when this rule is applied, the expression  $x*y$  becomes  $3/2$ , but  $X$  or  $Y$  by themselves are not replaced.

3. If the operators  $+$ ,  $-$  or  $/$  appear at the top level of the simplified left-hand side, all but the first term is moved to the right-hand side of the rule. Thus the rules

`let l+m=n, x/2=y, a-b=c`

become

`let l=n-m, x=2*y, a=c+b.`

One problem that can occur in this case is that if a quantified expression is moved to the right-hand side, a given free variable might no longer appear on the left-hand side, resulting in an error because of the unmatched free variable. E.g.,

`for all x,y let f(x)+f(y)=x*y`

would become

`for all x,y let f(x)=x*y-f(y)`

which no longer has  $Y$  on both sides.

The fact that array and matrix elements are evaluated in the left-hand side of rules can lead to confusion at times. Consider for example the statements

`array a(5); let x+a(2)=3; let a(3)=4;`

The left-hand side of the first rule will become  $X$ , and the second  $0$ . Thus the first rule will be instantiated as a substitution for  $X$ , and the second will result in an error.

The order in which a list of rules is applied is not easily understandable without a detailed knowledge of the system simplification protocol. It is also possible for this order to change from release to release, as improved substitution techniques are implemented. Users should therefore assume that the order of application of rules is arbitrary, and program accordingly.

After a substitution has been made, the expression being evaluated is reexamined in case a new allowed substitution has been generated. This process is continued until no more substitutions can be made.

As mentioned elsewhere, when a substitution expression appears in a product, the substitution is made if that expression divides the product. For example, the rule



```
let a^2*c = 3*z;
```

would cause  $a^2*c*x$  to be replaced by  $3*z*x$  and  $a^2*c^2$  by  $3*z*c$ . If the substitution is desired only when the substitution expression appears in a product with the explicit powers supplied in the rule, the command `MATCH` should be used instead.

For example,

```
match a^2*c = 3*z;
```

would cause  $a^2*c*x$  to be replaced by  $3*z*x$ , but  $a^2*c^2$  would not be replaced. `MATCH` can also be used with the `FOR ALL` constructions described above.

To remove substitution rules of the type discussed in this section, the `CLEAR` command can be used, combined, if necessary, with the same `FOR ALL` clause with which the rule was defined, for example:

```
for all x clear log(e^x), e^log(x), cos(w*t+theta(x));
```

Note, however, that the arbitrary variable names in this case *must* be the same as those used in defining the substitution.

## 11.3 Rule Lists

Rule lists offer an alternative approach to defining substitutions that is different from either `SUB` or `LET`. In fact, they provide the best features of both, since they have all the capabilities of `LET`, but the rules can also be applied locally as is possible with `SUB`. In time, they will be used more and more in `REDUCE`. However, since they are relatively new, much of the `REDUCE` code you see uses the older constructs.

A rule list is a list of *rules* that have the syntax

```
<expression> => <expression> (WHEN <boolean expression>)
```

For example,

```
{cos(~x)*cos(~y) => (cos(x+y)+cos(x-y))/2,
 cos(~n*pi)      => (-1)^n when remainder(n,2)=0}
```

The tilde preceding a variable marks that variable as *free* for that rule, much as a variable in a `FOR ALL` clause in a `LET` statement. The first occurrence of that

variable in each relevant rule must be so marked on input, otherwise inconsistent results can occur. For example, the rule list

$$\begin{aligned} \{\cos(\sim x) * \cos(\sim y) &\Rightarrow (\cos(x+y) + \cos(x-y)) / 2, \\ \cos(x)^2 &\Rightarrow (1 + \cos(2x)) / 2\} \end{aligned}$$

designed to replace products of cosines, would not be correct, since the second rule would only apply to the explicit argument  $x$ . Later occurrences in the same rule may also be marked, but this is optional (internally, all such rules are stored with each relevant variable explicitly marked). The optional `WHEN` clause allows constraints to be placed on the application of the rule, much as the `SUCH THAT` clause in a `LET` statement.

A rule list may be named, for example

```
trigl := {cos(~x)*cos(~y) => (cos(x+y)+cos(x-y))/2,
          cos(~x)*sin(~y) => (sin(x+y)-sin(x-y))/2,
          sin(~x)*sin(~y) => (cos(x-y)-cos(x+y))/2,
          cos(~x)^2      => (1+cos(2*x))/2,
          sin(~x)^2      => (1-cos(2*x))/2};
```

Such named rule lists may be inspected as needed. E.g., the command `trigl;` would cause the above list to be printed.

Rule lists may be used in two ways. They can be globally instantiated by means of the command `LET`. For example,

```
let trigl;
```

would cause the above list of rules to be globally active from then on until cancelled by the command `CLEARRULES`, as in

```
clearrules trigl;
```

`CLEARRULES` has the syntax

```
CLEARRULES <rule list>|<name of rule list>(<...>) .
```

The second way to use rule lists is to invoke them locally by means of a `WHERE` clause. For example

```
cos(a)*cos(b+c)
  where {cos(~x)*cos(~y) => (cos(x+y)+cos(x-y))/2};
```

or

```
cos(a)*sin(b) where trigrules;
```

The syntax of an expression with a WHERE clause is:

```
<expression>
  WHERE <rule>|<rule list>(<rule>|<rule list> ...)
```

so the first example above could also be written

```
cos(a)*cos(b+c)
  where cos(~x)*cos(~y) => (cos(x+y)+cos(x-y))/2;
```

The effect of this construct is that the rule list(s) in the WHERE clause only apply to the expression on the left of WHERE. They have no effect outside the expression. In particular, they do not affect previously defined WHERE clauses or LET statements. For example, the sequence

```
let a=2;
a where a=>4;
a;
```

would result in the output

```
4
2
```

Although WHERE has a precedence less than any other infix operator, it still binds higher than keywords such as ELSE, THEN, DO, REPEAT and so on. Thus the expression

```
if a=2 then 3 else a+2 where a=3
```

will parse as

```
if a=2 then 3 else (a+2 where a=3)
```

WHERE may be used to introduce auxiliary variables in symbolic mode expressions, as described in Section 17.4. However, the symbolic mode use has different semantics, so expressions do not carry from one mode to the other.

*Compatibility Note:* In order to provide compatibility with older versions of rule lists released through the Network Library, it is currently possible to use an equal sign interchangeably with the replacement sign => in rules and LET statements. However, since this will change in future versions, the replacement sign is prefer-

able in rules and the equal sign in non-rule-based LET statements.

### Advanced Use of Rule Lists

Some advanced features of the rule list mechanism make it possible to write more complicated rules than those discussed so far, and in many cases to write more compact rule lists. These features are:

- Free operators
- Double slash operator
- Double tilde variables.

A *free operator* in the left hand side of a pattern will match any operator with the same number of arguments. The free operator is written in the same style as a variable. For example, the implementation of the product rule of differentiation can be written as:

```
operator diff, !~f, !~g;

prule := {diff(~f(~x) * ~g(~x), x) =>
          diff(f(x), x) * g(x) + diff(g(x), x) * f(x)};

let prule;

diff(sin(z)*cos(z), z);

cos(z)*diff(sin(z), z) + diff(cos(z), z)*sin(z)
```

The *double slash operator* may be used as an alternative to a single slash (quotient) in order to match quotients properly. E.g., in the example of the Gamma function above, one can use:

```
gammarule :=
  {gamma(~z)/(~c*gamma(~zz)) => gamma(z)/(c*gamma(zz-1)*zz)
   when fixp(zz -z) and (zz -z) >0,
   gamma(~z)//gamma(~zz) => gamma(z)/(gamma(zz-1)*zz)
   when fixp(zz -z) and (zz -z) >0};

let gammarule;

gamma(z)/gamma(z+3);
```

$$\frac{1}{z^3 + 6z^2 + 11z + 6}$$

The above example suffers from the fact that two rules had to be written in order to perform the required operation. This can be simplified by the use of *double tilde variables*. E.g. the rule list

```
GGrule := {
  gamma(~z) // (~c*gamma(~zz)) => gamma(z) / (c*gamma(zz-1)*zz)
  when fixp(zz -z) and (zz -z) >0};
```

will implement the same operation in a much more compact way. In general, double tilde variables are bound to the neutral element with respect to the operation in which they are used.

Pattern given	Argument used	Binding
$\sim z + \sim\sim y$	x	$z=x; y=0$
$\sim z + \sim\sim y$	$x+3$	$z=x; y=3$ or $z=3; y=x$
$\sim z * \sim\sim y$	x	$z=x; y=1$
$\sim z * \sim\sim y$	$x*3$	$z=x; y=3$ or $z=3; y=x$
$\sim z / \sim\sim y$	x	$z=x; y=1$
$\sim z / \sim\sim y$	$x/3$	$z=x; y=3$

Remarks: A double tilde variable as the numerator of a pattern is not allowed. Also, using double tilde variables may lead to recursion errors when the zero case is not handled properly.

```
let f(~~a * ~x, x) => a * f(x, x) when freeof (a, x);
```

```
f(z, z);
```

```
***** f(z, z) improperly defined in terms of itself
```

```
% BUT:
```

```
let ff(~~a * ~x, x)
  => a * ff(x, x) when freeof (a, x) and a neq 1;
```

```
ff(z, z);
```

```

ff(z, z)

ff(3*z, z);
3*ff(z, z)

```

### Displaying Rules Associated with an Operator

The operator `SHOWRULES` takes a single identifier as argument, and returns in rule-list form the operator rules associated with that argument. For example:

```

showrules log;

{LOG(E) => 1,

 LOG(1) => 0,

  ~X
 LOG(E  ) => ~X,

  1
 DF(LOG(~X), ~X) => ----}
  ~X

```

Such rules can then be manipulated further as with any list. For example `rhs first ws;` has the value 1. Note that an operator may have other properties that cannot be displayed in such a form, such as the fact it is an odd function, or has a definition defined as a procedure.

### Order of Application of Rules

If rules have overlapping domains, their order of application is important. In general, it is very difficult to specify this order precisely, so that it is best to assume that the order is arbitrary. However, if only one operator is involved, the order of application of the rules for this operator can be determined from the following:

1. Rules containing at least one free variable apply before all rules without free variables.
2. Rules activated in the most recent `LET` command are applied first.
3. `LET` with several entries generate the same order of application as a corresponding sequence of commands with one rule or rule set each.

4. Within a rule set, the rules containing at least one free variable are applied in their given order. In other words, the first member of the list is applied first.
5. Consistent with the first item, any rule in a rule list that contains no free variables is applied after all rules containing free variables.

*Example:* The following rule set enables the computation of exact values of the Gamma function:

```
operator gamma, gamma_error;
gamma_rules :=
{gamma(~x)=>sqrt(pi)/2 when x=1/2,
 gamma(~n)=>factorial(n-1) when fixp n and n>0,
 gamma(~n)=>gamma_error(n) when fixp n,
 gamma(~x)=>(x-1)*gamma(x-1) when fixp(2*x) and x>1,
 gamma(~x)=>gamma(x+1)/x when fixp(2*x)};
```

Here, rule by rule, cases of known or definitely uncomputable values are sorted out; e.g. the rule leading to the error expression will be applied for negative integers only, since the positive integers are caught by the preceding rule, and the last rule will apply for negative odd multiples of  $1/2$  only. Alternatively the first rule could have been written as

```
gamma(1/2) => sqrt(pi)/2,
```

but then the case  $x = 1/2$  should be excluded in the `WHEN` part of the last rule explicitly because a rule without free variables cannot take precedence over the other rules.

## 11.4 Asymptotic Commands

In expansions of polynomials involving variables that are known to be small, it is often desirable to throw away all powers of these variables beyond a certain point to avoid unnecessary computation. The command `LET` may be used to do this. For example, if only powers of  $x$  up to  $x^7$  are needed, the command

```
let x^8 = 0;
```

will cause the system to delete all powers of  $x$  higher than 7.

**CAUTION:** This particular simplification works differently from most substitution mechanisms in `REDUCE` in that it is applied during polynomial manipulation rather than to the whole evaluated expression. Thus, with the above rule in effect,  $x^{10}/x^5$  would give the result zero, since the numerator would simplify to zero.

Similarly  $x^{20}/x^{10}$  would give a `Zero divisor` error message, since both numerator and denominator would first simplify to zero.

The method just described is not adequate when expressions involve several variables having different degrees of smallness. In this case, it is necessary to supply an asymptotic weight to each variable and count up the total weight of each product in an expanded expression before deciding whether to keep the term or not. There are two associated commands in the system to permit this type of asymptotic constraint. The command `WEIGHT` takes a list of equations of the form

$$\langle \text{kernel form} \rangle = \langle \text{number} \rangle$$

where  $\langle \text{number} \rangle$  must be a positive integer (not just evaluate to a positive integer). This command assigns the weight  $\langle \text{number} \rangle$  to the relevant kernel form. A check is then made in all algebraic evaluations to see if the total weight of the term is greater than the weight level assigned to the calculation. If it is, the term is deleted. To compute the total weight of a product, the individual weights of each kernel form are multiplied by their corresponding powers and then added.

The weight level of the system is initially set to 1. The user may change this setting by the command

```
wtlevel <number>;
```

which sets  $\langle \text{number} \rangle$  as the new weight level of the system. `meta` must evaluate to a positive integer. `WTLEVEL` will also allow `NIL` as an argument, in which case the current weight level is returned.



## Chapter 12

# File Handling Commands

In many applications, it is desirable to load previously prepared REDUCE files into the system, or to write output on other files. REDUCE offers four commands for this purpose, namely, `IN`, `OUT`, `SHUT`, `LOAD`, and `LOAD_PACKAGE`. The first three operators are described here; `LOAD` and `LOAD_PACKAGE` are discussed in Section 19.2.

### 12.1 IN Command

This command takes a list of file names as argument and directs the system to input each file (that should contain REDUCE statements and commands) into the system. File names can either be an identifier or a string. The explicit format of these will be system dependent and, in many cases, site dependent. The explicit instructions for the implementation being used should therefore be consulted for further details. For example:

```
in f1, "ggg.rr.s";
```

will first load file `f1`, then `ggg.rr.s`. When a semicolon is used as the terminator of the `IN` statement, the statements in the file are echoed on the terminal or written on the current output file. If `$` is used as the terminator, the input is not shown. Echoing of all or part of the input file can be prevented, even if a semicolon was used, by placing an `off echo;` command in the input file.

Files to be read using `IN` should end with `;END;`. Note the two semicolons! First of all, this is protection against obscure difficulties the user will have if there are, by mistake, more `BEGINS` than `ENDs` on the file. Secondly, it triggers some file control book-keeping which may improve system efficiency. If `END` is omitted, an error message "End-of-file read" will occur.

While a file is being loaded, the special identifier `!__LINE__` is replaced by the number of the current line in the file currently being read. Similarly, `!__FILE__` is replaced by the name of the file currently being read.

## 12.2 OUT Command

This command takes a single file name as argument, and directs output to that file from then on, until another `OUT` changes the output file, or `SHUT` closes it. Output can go to only one file at a time, although many can be open. If the file has previously been used for output during the current job, and not `SHUT`, the new output is appended to the end of the file. Any existing file is erased before its first use for output in a job, or if it had been `SHUT` before the new `OUT`.

To output on the terminal without closing the output file, the reserved file name `T` (for terminal) may be used. For example, `out ofile;` will direct output to the file `OFILE` and `out t;` will direct output to the user's terminal.

The output sent to the file will be in the same form that it would have on the terminal. In particular  $x^2$  would appear on two lines, an `X` on the lower line and a `2` on the line above. If the purpose of the output file is to save results to be read in later, this is not an appropriate form. We first must turn off the `NAT` switch that specifies that output should be in standard mathematical notation.

*Example:* To create a file `ABCD` from which it will be possible to read – using `IN` – the value of the expression `XYZ`:

```
off echo$           % needed if your input is from a file.
off nat$            % output in IN-readable form. Each expression
                    % printed will end with a $ .
out abcd$           % output to new file
linelength 72$     % for systems with fixed input line length.
xyz:=xyz;           % will output "XYZ := " followed by the value
                    % of XYZ
write ";end"$       % standard for ending files for IN
shut abcd$          % save ABCD, return to terminal output
on nat$             % restore usual output form
```

## 12.3 SHUT Command

This command takes a list of names of files that have been previously opened via an `OUT` statement and closes them. Most systems require this action by the user before he ends the `REDUCE` job (if not sooner), otherwise the output may be lost. If a file is shut and a further `OUT` command issued for the same file, the file is

erased before the new output is written.

If it is the current output file that is shut, output will switch to the terminal. Attempts to shut files that have not been opened by `OUT`, or an input file, will lead to errors.

## 12.4 REDUCE startup file

At the start of a REDUCE session, the system checks for the existence of a user's startup file, and executes the REDUCE statements in it. This is equivalent to inputting the file with the `IN` command.

To find the directory/folder where the file resides, the system checks the existence of the following environment variables:

1. `HOME`,
2. `HOMEDRIVE` and `HOMEPATH` together (Windows).

If none of these are set, the current directory is used. The file itself must be named either `.reducerc` or `reduce.rc`<sup>1</sup>.

---

<sup>1</sup>If none of these exist, the system checks for a file called `reduce.INI` in the current directory. This is historical and may be removed in future.



## Chapter 13

# Commands for Interactive Use

REDUCE is designed as an interactive system, but naturally it can also operate in a batch processing or background mode by taking its input command by command from the relevant input stream. There is a basic difference, however, between interactive and batch use of the system. In the former case, whenever the system discovers an ambiguity at some point in a calculation, such as a forgotten type assignment for instance, it asks the user for the correct interpretation. In batch operation, it is not practical to terminate the calculation at such points and require resubmission of the job, so the system makes the most obvious guess of the user's intentions and continues the calculation.

There is also a difference in the handling of errors. In the former case, the computation can continue since the user has the opportunity to correct the mistake. In batch mode, the error may lead to consequent erroneous (and possibly time consuming) computations. So in the default case, no further evaluation occurs, although the remainder of the input is checked for syntax errors. A message "Continuing with parsing only" informs the user that this is happening. On the other hand, the switch `ERRCONT`, if on, will cause the system to continue evaluating expressions after such errors occur.

When a syntactical error occurs, the place where the system detected the error is marked with three dollar signs (`$$$`). In interactive mode, the user can then use `ED` to correct the error, or retype the command. When a non-syntactical error occurs in interactive mode, the command being evaluated at the time the last error occurred is saved, and may later be reevaluated by the command `RETRY`.

### 13.1 Referencing Previous Results

It is often useful to be able to reference results of previous computations during a REDUCE session. For this purpose, REDUCE maintains a history of all interactive

inputs and the results of all interactive computations during a given session. These results are referenced by the command number that REDUCE prints automatically in interactive mode. To use an input expression in a new computation, one writes `input (n)`, where  $n$  is the command number. To use an output expression, one writes `ws (n)`. `WS` references the previous command. E.g., if command number 1 was `INT (X-1, X)`; and the result of command number 7 was  $X-1$ , then

$$2 * \text{input}(1) - \text{ws}(7)^2;$$

would give the result  $-1$ , whereas

$$2 * \text{ws}(1) - \text{ws}(7)^2;$$

would yield the same result, but *without* a recomputation of the integral.

The operator `DISPLAY` is available to display previous inputs. If its argument is a positive integer,  $n$  say, then the previous  $n$  inputs are displayed. If its argument is `ALL` (or in fact any non-numerical expression), then all previous inputs are displayed.

## 13.2 Interactive Editing

It is possible when working interactively to edit any REDUCE input that comes from the user's terminal, and also some user-defined procedure definitions. At the top level, one can access any previous command string by the command `ed (n)`, where  $n$  is the desired command number as prompted by the system in interactive mode. `ED`; (i.e. no argument) accesses the previous command.

After `ED` has been called, you can now edit the displayed string using a string editor with the following commands:

<code>B</code>	move pointer to beginning
<code>C&lt;character&gt;</code>	replace next character by <code>&lt;character&gt;</code>
<code>D</code>	delete next character
<code>E</code>	end editing and reread text
<code>F&lt;character&gt;</code>	move pointer to next occurrence of <code>&lt;character&gt;</code>
<code>I&lt;string&gt;&lt;escape&gt;</code>	insert <code>&lt;string&gt;</code> in front of pointer
<code>K&lt;character&gt;</code>	delete all characters until <code>&lt;character&gt;</code>
<code>P</code>	print string from current pointer
<code>Q</code>	give up with error exit
<code>S&lt;string&gt;&lt;escape&gt;</code>	search for first occurrence of <code>&lt;string&gt;</code> , positioning pointer just before it
<code>space or X</code>	move pointer right one character.

The above table can be displayed online by typing a question mark followed by a carriage return to the editor. The editor prompts with an angle bracket. Commands can be combined on a single line, and all command sequences must be followed by a carriage return to become effective.

Thus, to change the command `x := a+1;` to `x := a+2;` and cause it to be executed, the following edit command sequence could be used:

```
f1c2e<return>.
```

The interactive editor may also be used to edit a user-defined procedure that has not been compiled. To do this, one says:

```
editdef <id>;
```

where `<id>` is the name of the procedure. The procedure definition will then be displayed in editing mode, and may then be edited and redefined on exiting from the editor.

Some versions of REDUCE now include input editing that uses the capabilities of modern window systems. Please consult your system dependent documentation to see if this is possible. Such editing techniques are usually much easier to use than ED or EDITDEF.

## 13.3 Interactive File Control

If input is coming from an external file, the system treats it as a batch processed calculation. If the user desires interactive response in this case, he can include the command `ON INT;` in the file. Likewise, he can issue the command `off int;` in the main program if he does not desire continual questioning from the system. Regardless of the setting of `INT`, input commands from a file are not kept in the system, and so cannot be edited using ED. However, many implementations of REDUCE provide a link to an external system editor that can be used for such editing. The specific instructions for the particular implementation should be consulted for information on this.

Two commands are available in REDUCE for interactive use of files. `PAUSE;` may be inserted at any point in an input file. When this command is encountered on input, the system prints the message `CONT?` on the user's terminal and halts. If the user responds Y (for yes), the calculation continues from that point in the file. If the user responds N (for no), control is returned to the terminal, and the user can input further statements and commands. Later on he can use the command `cont;` to transfer control back to the point in the file following the last `PAUSE` encountered. A top-level `pause;` from the user's terminal has no effect.





## Chapter 14

# Matrix Calculations

A very powerful feature of REDUCE is the ease with which matrix calculations can be performed. To extend our syntax to this class of calculations we need to add another prefix operator, MAT, and a further variable and expression type as follows:

### 14.1 MAT Operator

This prefix operator is used to represent  $n \times m$  matrices. MAT has  $n$  arguments interpreted as rows of the matrix, each of which is a list of  $m$  expressions representing elements in that row. For example, the matrix

$$\begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix}$$

would be written as `mat ( (a, b, c) , (d, e, f) )`.

Note that the single column matrix

$$\begin{pmatrix} x \\ y \end{pmatrix}$$

becomes `mat ( (x) , (y) )`. The inside parentheses are required to distinguish it from the single row matrix

$$( x \ y )$$

that would be written as `mat ( (x, y) )`.

### 14.2 Matrix Variables

An identifier may be declared a matrix variable by the declaration MATRIX. The size of the matrix may be declared explicitly in the matrix declaration, or by default

in assigning such a variable to a matrix expression. For example,

```
matrix x(2,1), y(3,4), z;
```

declares  $X$  to be a  $2 \times 1$  (column) matrix,  $Y$  to be a  $3 \times 4$  matrix and  $Z$  a matrix whose size is to be declared later.

Matrix declarations can appear anywhere in a program. Once a symbol is declared to name a matrix, it can not also be used to name an array, operator or a procedure, or used as an ordinary variable. It can however be redeclared to be a matrix, and its size may be changed at that time. Note however that matrices once declared are *global* in scope, and so can then be referenced anywhere in the program. In other words, a declaration within a block (or a procedure) does not limit the scope of the matrix to that block, nor does the matrix go away on exiting the block (use `CLEAR` instead for this purpose). An element of a matrix is referred to in the expected manner; thus  $x(1,1)$  gives the first element of the matrix  $X$  defined above. References to elements of a matrix whose size has not yet been declared leads to an error. All elements of a matrix whose size is declared are initialized to 0. As a result, a matrix element has an *instant evaluation* property and cannot stand for itself. If this is required, then an operator should be used to name the matrix elements as in:

```
matrix m; operator x; m := mat((x(1,1), x(1,2)));
```

### 14.3 Matrix Expressions

These follow the normal rules of matrix algebra as defined by the following syntax:

$$\begin{aligned} \langle \text{matrix expression} \rangle \quad \longrightarrow \quad & \text{MAT} \langle \text{matrix description} \rangle \mid \langle \text{matrix variable} \rangle \mid \\ & \langle \text{scalar expression} \rangle * \langle \text{matrix expression} \rangle \mid \\ & \langle \text{matrix expression} \rangle * \langle \text{matrix expression} \rangle \mid \\ & \langle \text{matrix expression} \rangle + \langle \text{matrix expression} \rangle \mid \\ & \langle \text{matrix expression} \rangle ^ \langle \text{integer} \rangle \mid \\ & \langle \text{matrix expression} \rangle / \langle \text{matrix expression} \rangle \end{aligned}$$

Sums and products of matrix expressions must be of compatible size; otherwise an error will result during their evaluation. Similarly, only square matrices may be raised to a power. A negative power is computed as the inverse of the matrix raised to the corresponding positive power.  $a/b$  is interpreted as  $a * b^{-1}$ .

*Examples:*

Assuming  $X$  and  $Y$  have been declared as matrices, the following are matrix expressions

```

y
y^2*x-3*y^(-2)*x
y + mat((1,a),(b,c))/2

```

The computation of the quotient of two matrices normally uses a two-step elimination method due to Bareiss. An alternative method using Cramer's method is also available. This is usually less efficient than the Bareiss method unless the matrices are large and dense, although we have no solid statistics on this as yet. To use Cramer's method instead, the switch `CRAMER` should be turned on.

## 14.4 Operators with Matrix Arguments

The operator `LENGTH` applied to a matrix returns a list of the number of rows and columns in the matrix. Other operators useful in matrix calculations are defined in the following subsections. Attention is also drawn to the `LINALG` (section 16.39) and `NORMFORM` (section 16.45) packages.

### 14.4.1 DET Operator

Syntax:

```
DET(EXPRN:matrix_expression):algebraic.
```

The operator `DET` is used to represent the determinant of a square matrix expression. E.g.,

```
det(y^2)
```

is a scalar expression whose value is the determinant of the square of the matrix  $Y$ , and

```
det mat((a,b,c),(d,e,f),(g,h,j));
```

is a scalar expression whose value is the determinant of the matrix

$$\begin{pmatrix} a & b & c \\ d & e & f \\ g & h & j \end{pmatrix}$$

Determinant expressions have the *instant evaluation* property. In other words, the statement

```
let det mat((a,b),(c,d)) = 2;
```

sets the *value* of the determinant to 2, and does not set up a rule for the determinant itself.

### 14.4.2 MATEIGEN Operator

Syntax:

```
MATEIGEN (EXPRN:matrix_expression, ID):list.
```

MATEIGEN calculates the eigenvalue equation and the corresponding eigenvectors of a matrix, using the variable ID to denote the eigenvalue. A square free decomposition of the characteristic polynomial is carried out. The result is a list of lists of 3 elements, where the first element is a square free factor of the characteristic polynomial, the second its multiplicity and the third the corresponding eigenvector (as an  $n$  by 1 matrix). If the square free decomposition was successful, the product of the first elements in the lists is the minimal polynomial. In the case of degeneracy, several eigenvectors can exist for the same eigenvalue, which manifests itself in the appearance of more than one arbitrary variable in the eigenvector. To extract the various parts of the result use the operations defined on lists.

*Example:* The command

```
mateigen(mat((2,-1,1),(0,1,1),(-1,1,1)),eta);
```

gives the output

```
{ {ETA - 1, 2,
  [ARBCOMPLEX(1)]
  [
  [ARBCOMPLEX(1)]
  [
  [ 0
  ]
  ],
},
{ETA - 2, 1,
  [ 0
  [
  [ARBCOMPLEX(2)]
  [
  [ARBCOMPLEX(2)]
  ]
  ]
}
```

```
}}
```

### 14.4.3 TP Operator

Syntax:

```
TP (EXPRN:matrix_expression):matrix.
```

This operator takes a single matrix argument and returns its transpose.

### 14.4.4 Trace Operator

Syntax:

```
TRACE (EXPRN:matrix_expression):algebraic.
```

The operator TRACE is used to represent the trace of a square matrix.

### 14.4.5 Matrix Cofactors

Syntax:

```
COFACTOR (EXPRN:matrix_expression, ROW:integer, COLUMN:integer):  
algebraic
```

The operator COFACTOR returns the cofactor of the element in row ROW and column COLUMN of the matrix MATRIX. Errors occur if ROW or COLUMN do not simplify to integer expressions or if MATRIX is not square.

### 14.4.6 NULLSPACE Operator

Syntax:

```
NULLSPACE (EXPRN:matrix_expression):list
```

NULLSPACE calculates for a matrix A a list of linear independent vectors (a basis) whose linear combinations satisfy the equation  $Ax = 0$ . The basis is provided in a form such that as many upper components as possible are isolated.

Note that with `b := nullspace a` the expression `length b` is the *nullity* of A, and that `second length a - length b` calculates the *rank* of A. The

rank of a matrix expression can also be found more directly by the RANK operator described below.

*Example:* The command

```
nullspace mat((1,2,3,4),(5,6,7,8));
```

gives the output

```
{
  [ 1 ]
  [   ]
  [ 0 ]
  [   ]
  [ -3]
  [   ]
  [ 2 ]
,
  [ 0 ]
  [   ]
  [ 1 ]
  [   ]
  [ -2]
  [   ]
  [ 1 ]
}
```

In addition to the REDUCE matrix form, NULLSPACE accepts as input a matrix given as a list of lists, that is interpreted as a row matrix. If that form of input is chosen, the vectors in the result will be represented by lists as well. This additional input syntax facilitates the use of NULLSPACE in applications different from classical linear algebra.

#### 14.4.7 RANK Operator

Syntax:

```
RANK(EXPRN:matrix_expression):integer
```

RANK calculates the rank of its argument, that, like NULLSPACE can either be a standard matrix expression, or a list of lists, that can be interpreted either as a row matrix or a set of equations.

*Example:*

```
rank mat((a,b,c),(d,e,f));
```

returns the value 2.

## 14.5 Matrix Assignments

Matrix expressions may appear in the right-hand side of assignment statements. If the left-hand side of the assignment, which must be a variable, has not already been declared a matrix, it is declared by default to the size of the right-hand side. The variable is then set to the value of the right-hand side.

Such an assignment may be used very conveniently to find the solution of a set of linear equations. For example, to find the solution of the following set of equations

$$\begin{aligned} a_{11}x(1) + a_{12}x(2) &= y_1 \\ a_{21}x(1) + a_{22}x(2) &= y_2 \end{aligned}$$

we simply write

```
x := 1/mat((a11,a12),(a21,a22))*mat((y1),(y2));
```

## 14.6 Evaluating Matrix Elements

Once an element of a matrix has been assigned, it may be referred to in standard array element notation. Thus  $y(2,1)$  refers to the element in the second row and first column of the matrix  $Y$ .





## Chapter 15

# Procedures

It is often useful to name a statement for repeated use in calculations with varying parameters, or to define a complete evaluation procedure for an operator. REDUCE offers a procedural declaration for this purpose. Its general syntax is:

$[\langle\textit{procedural type}\rangle]$  PROCEDURE  $\langle\textit{name}\rangle$  $[\langle\textit{varlist}\rangle]$ ;  $\langle\textit{statement}\rangle$ ;

where

$\langle\textit{varlist}\rangle \longrightarrow (\langle\textit{variable}\rangle, \dots, \langle\textit{variable}\rangle)$

This will be explained more fully in the following sections.

In the algebraic mode of REDUCE the  $\langle\textit{procedural type}\rangle$  can be omitted, since the default is ALGEBRAIC. Procedures of type INTEGER or REAL may also be used. In the former case, the system checks that the value of the procedure is an integer. At present, such checking is not done for a real procedure, although this will change in the future when a more complete type checking mechanism is installed. Users should therefore only use these types when appropriate. An empty variable list may also be omitted.

All user-defined procedures are automatically declared to be operators.

In order to allow users relatively easy access to the whole REDUCE source program, system procedures are not protected against user redefinition. If a procedure is redefined, a message

\*\*\*  $\langle\textit{procedure name}\rangle$  REDEFINED

is printed. If this occurs, and the user is not redefining his own procedure, he is well advised to rename it, and possibly start over (because he has *already* redefined some internal procedure whose correct functioning may be required for his job!)

All required procedures should be defined at the top level, since they have global scope throughout a program. In particular, an attempt to define a procedure within a procedure will cause an error to occur.

## 15.1 Procedure Heading

Each procedure has a heading consisting of the word `PROCEDURE` (optionally preceded by the word `ALGEBRAIC`), followed by the name of the procedure to be defined, and followed by its formal parameters – the symbols that will be used in the body of the definition to illustrate what is to be done. There are three cases:

1. No parameters. Simply follow the procedure name with a terminator (semicolon or dollar sign).

```
procedure abc;
```

When such a procedure is used in an expression or command, `abc()`, with empty parentheses, must be written.

2. One parameter. Enclose it in parentheses *or* just leave at least one space, then follow with a terminator.

```
procedure abc(x);
```

or

```
procedure abc x;
```

3. More than one parameter. Enclose them in parentheses, separated by commas, then follow with a terminator.

```
procedure abc(x,y,z);
```

Referring to the last example, if later in some expression being evaluated the symbols `abc(u, p*q, 123)` appear, the operations of the procedure body will be carried out as if `X` had the same value as `U` does, `Y` the same value as `p*q` does, and `Z` the value 123. The values of `X`, `Y`, `Z`, after the procedure body operations are completed are unchanged. So, normally, are the values of `U`, `P`, `Q`, and (of course) 123. (This is technically referred to as call by value.)

The reader will have noted the word *normally* a few lines earlier. The call by value protections can be bypassed if necessary, as described elsewhere.

## 15.2 Procedure Body

Following the delimiter that ends the procedure heading must be a *single* statement defining the action to be performed or the value to be delivered. A terminator must follow the statement. If it is a semicolon, the name of the procedure just defined is printed. It is not printed if a dollar sign is used.

If the result wanted is given by a formula of some kind, the body is just that formula, using the variables in the procedure heading.

*Simple Example:*

If  $f(x)$  is to mean  $(x+5) * (x+6) / (x+7)$ , the entire procedure definition could read

```
procedure f x; (x+5) * (x+6) / (x+7) ;
```

Then  $f(10)$  would evaluate to  $240/17$ ,  $f(a-6)$  to  $A * (A-1) / (A+1)$ , and so on.

*More Complicated Example:*

Suppose we need a function  $p(n, x)$  that, for any positive integer  $N$ , is the Legendre polynomial of order  $n$ . We can define this operator using the textbook formula defining these functions:

$$p_n(x) = \frac{1}{n!} \frac{d^n}{dy^n} \frac{1}{(y^2 - 2xy + 1)^{\frac{1}{2}}} \bigg|_{y=0}$$

Put into words, the Legendre polynomial  $p_n(x)$  is the result of substituting  $y = 0$  in the  $n^{th}$  partial derivative with respect to  $y$  of a certain fraction involving  $x$  and  $y$ , then dividing that by  $n!$ .

This verbal formula can easily be written in REDUCE:

```
procedure p(n, x);
  sub(y=0, df(1/(y^2-2*x*y+1)^(1/2), y, n))
  /(for i:=1:n product i);
```

Having input this definition, the expression evaluation

```
2p(2, w);
```

would result in the output

```
2
3*W - 1 .
```

If the desired process is best described as a series of steps, then a group or compound statement can be used.

*Example:*

The above Legendre polynomial example can be rewritten as a series of steps instead of a single formula as follows:

```
procedure p(n,x);
begin scalar seed,deriv,top,fact;
  seed:=1/(y^2 - 2*x*y +1)^(1/2);
  deriv:=df(seed,y,n);
  top:=sub(y=0,deriv);
  fact:=for i:=1:n product i;
  return top/fact
end;
```

Procedures may also be defined recursively. In other words, the procedure body can include references to the procedure name itself, or to other procedures that themselves reference the given procedure. As an example, we can define the Legendre polynomial through its standard recurrence relation:

```
procedure p(n,x);
if n<0 then rederr "Invalid argument to P(N,X) "
else if n=0 then 1
else if n=1 then x
else ((2*n-1)*x*p(n-1,x)-(n-1)*p(n-2,x))/n;
```

The operator REDERR in the above example provides for a simple error exit from an algebraic procedure (and also a block). It can take a string as argument.

It should be noted however that all the above definitions of  $p(n, x)$  are quite inefficient if extensive use is to be made of such polynomials, since each call effectively recomputes all lower order polynomials. It would be better to store these expressions in an array, and then use say the recurrence relation to compute only those polynomials that have not already been derived. We leave it as an exercise for the reader to write such a definition.

### 15.3 Matrix-valued Procedures

Normally, procedures can only return scalar values. In order for a procedure to return a matrix, it has to be declared of type **MATRIXPROC**:

```
matrixproc SkewSym1 (w);
```

```
mat((0,-w(3,1),w(2,1)),
    (w(3,1),0,-w(1,1)),
    (-w(2,1), w(1,1), 0));
```

Following this declaration, the call to `SkewSym1` can be used as a matrix, e.g.

```
X := SkewSym1(mat((qx),(qy),(qz)));
```

```
      [ 0      - qz   qy  ]
      [          ]
x := [ qz      0      - qx]
      [          ]
      [ - qy   qx      0  ]
```

```
X * mat((rx),(ry),(rz));
```

```
[ qy*rz - qz*ry ]
[                ]
[ - qx*rz + qz*rx]
[                ]
[ qx*ry - qy*rx  ]
```

## 15.4 Using LET Inside Procedures

By using `LET` instead of an assignment in the procedure body it is possible to bypass the call-by-value protection. If `X` is a formal parameter or local variable of the procedure (i.e. is in the heading or in a local declaration), and `LET` is used instead of `:=` to make an assignment to `X`, e.g.

```
let x = 123;
```

then it is the variable that is the value of `X` that is changed. This effect also occurs with local variables defined in a block. If the value of `X` is not a variable, but a more general expression, then it is that expression that is used on the left-hand side of the `LET` statement. For example, if `X` had the value `p*q`, it is as if `let p*q = 123` had been executed.

## 15.5 LET Rules as Procedures

The `LET` statement offers an alternative syntax and semantics for procedure definition.

In place of

```
procedure abc(x,y,z); <procedure body>;
```

one can write

```
for all x,y,z let abc(x,y,z) = <procedure body>;
```

There are several differences to note.

If the procedure body contains an assignment to one of the formal parameters, e.g.

```
x := 123;
```

in the `PROCEDURE` case it is a variable holding a copy of the first actual argument that is changed. The actual argument is not changed.

In the `LET` case, the actual argument is changed. Thus, if `ABC` is defined using `LET`, and `abc(u,v,w)` is evaluated, the value of `U` changes to 123. That is, the `LET` form of definition allows the user to bypass the protections that are enforced by the call by value conventions of standard `PROCEDURE` definitions.

*Example:* We take our earlier `FACTORIAL` procedure and write it as a `LET` statement.

```
for all n let factorial n =
    begin scalar m,s;
        m:=1; s:=n;
    l1: if s=0 then return m;
        m:=m*s;
        s:=s-1;
        go to l1
    end;
```

The reader will notice that we introduced a new local variable, `S`, and set it equal to `N`. The original form of the procedure contained the statement `n:=n-1;`. If the user asked for the value of `factorial(5)` then `N` would correspond to, not just have the value of, 5, and `REDUCE` would object to trying to execute the statement `5:=5-1`.

If `PQR` is a procedure with no parameters,

```
procedure pqr;
  <procedure body>;
```

it can be written as a LET statement quite simply:

```
let pqr = <procedure body>;
```

To call *procedure* PQR, if defined in the latter form, the empty parentheses would not be used: use PQR not PQR () where a call on the procedure is needed.

The two notations for a procedure with no arguments can be combined. PQR can be defined in the standard PROCEDURE form. Then a LET statement

```
let pqr = pqr();
```

would allow a user to use PQR instead of PQR () in calling the procedure.

A feature available with LET-defined procedures and not with procedures defined in the standard way is the possibility of defining partial functions.

```
for all x such that numberp x let uvw(x)=<procedure body>;
```

Now UVW of an integer would be calculated as prescribed by the procedure body, while UVW of a general argument, such as Z or p+q (assuming these evaluate to themselves) would simply stay uvw(z) or uvw(p+q) as the case may be.

## 15.6 REMEMBER Statement

Setting the remember option for an algebraic procedure by

```
REMEMBER (PROCNAME:procedure);
```

saves all intermediate results of such procedure evaluations, including recursive calls. Subsequent calls to the procedure can then be determined from the saved results, and thus the number of evaluations (or the complexity) can be reduced. This mode of evaluation costs extra memory, of course. In addition, the procedure must be free of side-effects.

The following examples show the effect of the remember statement on two well-

known examples.

```
procedure H(n);          % Hofstadter's function
  if numberp n then
    << cnn := cnn +1;    % counts the calls
    if n < 3 then 1 else H(n-H(n-1))+H(n-H(n-2))>>;
```

```
remember h;
```

```
<< cnn := 0; H(100); cnn>>;
```

```
100
```

```
% H has been called 100 times only.
```

```
procedure A(m,n);      % Ackermann function

  if m=0 then n+1 else
    if n=0 then A(m-1,1) else
      A(m-1,A(m,n-1));
```

```
remember a;
```

```
A(3,3);
```



## Chapter 16

# User Contributed Packages

The complete REDUCE system includes a number of packages contributed by users that are provided as a service to the user community. Questions regarding these packages should be directed to their individual authors.

All such packages have been precompiled as part of the installation process. However, many must be specifically loaded before they can be used. (Those that are loaded automatically are so noted in their description.) You should also consult the user notes for your particular implementation for further information on whether this is necessary. If it is, the relevant command is `LOAD_PACKAGE`, which takes a list of one or more package names as argument, for example:

```
load_package algint;
```

although this syntax may vary from implementation to implementation.

Nearly all these packages come with separate documentation and test files (except those noted here that have no additional documentation), which is included, along with the source of the package, in the REDUCE system distribution. These items should be studied for any additional details on the use of a particular package.

The packages available in the current release of REDUCE are as follows:

## 16.1 ALGINT: Integration of square roots

This package, which is an extension of the basic integration package distributed with REDUCE, will analytically integrate a wide range of expressions involving square roots where the answer exists in that class of functions. It is an implementation of the work described in J.H. Davenport, "On the Integration of Algebraic Functions", LNCS 102, Springer Verlag, 1981. Both this and the source code should be consulted for a more detailed description of this work.

The ALGINT package is loaded automatically when the switch ALGINT is turned on. One enters an expression for integration, as with the regular integrator, for example:

```
int (sqrt (x+sqrt (x**2+1) ) /x, x) ;
```

If one later wishes to integrate expressions without using the facilities of this package, the switch ALGINT should be turned off.

The switches supported by the standard integrator (e.g., TRINT) are also supported by this package. In addition, the switch TRA, if on, will give further tracing information about the specific functioning of the algebraic integrator.

There is no additional documentation for this package.

Author: James H. Davenport.

## 16.2 APPLYSYM: Infinitesimal symmetries of differential equations

This package provides programs `APPLYSYM`, `QUASILINPDE` and `DETRAFO` for applying infinitesimal symmetries of differential equations, the generalization of special solutions and the calculation of symmetry and similarity variables.

Author: Thomas Wolf.

In this paper the programs `APPLYSYM`, `QUASILINPDE` and `DETRAFO` are described which aim at the utilization of infinitesimal symmetries of differential equations. The purpose of `QUASILINPDE` is the general solution of quasilinear PDEs. This procedure is used by `APPLYSYM` for the application of point symmetries for either

- calculating similarity variables to perform a point transformation which lowers the order of an ODE or effectively reduces the number of explicitly occurring independent variables in a PDE(-system) or for
- generalizing given special solutions of ODEs / PDEs with new constant parameters.

The program `DETRAFO` performs arbitrary point- and contact transformations of ODEs / PDEs and is applied if similarity and symmetry variables have been found. The program `APPLYSYM` is used in connection with the program `LIEPDE` for formulating and solving the conditions for point- and contact symmetries which is described in [Wol93]. The actual problem solving is done in all these programs through a call to the package `CRACK` for solving overdetermined PDE-systems.

### 16.2.1 Introduction and overview of the symmetry method

The investigation of infinitesimal symmetries of differential equations (DEs) with computer algebra programs attracted considerable attention over the last years. Corresponding programs are available in all major computer algebra systems. In a review article by W. Hereman [Her95] about 200 references are given, many of them describing related software.

One reason for the popularity of the symmetry method is the fact that Sophus Lie's method [Lie75, Lie67] is the most widely used method for computing exact solutions of non-linear DEs. Another reason is that the first step in this method, the formulation of the determining equation for the generators of the symmetries, can already be very cumbersome, especially in the case of PDEs of higher order and/or in case of many dependent and independent variables. Also, the formulation of the conditions is a straight forward task involving only differentiations and basic algebra - an ideal task for computer algebra systems. Less straight forward is the

automatic solution of the symmetry conditions which is the strength of the program LIEPDE (for a comparison with another program see [Wol93]).

The novelty described in this paper are programs aiming at the final third step: Applying symmetries for

- calculating similarity variables to perform a point transformation which lowers the order of an ODE or effectively reduces the number of explicitly occurring independent variables of a PDE(-system) or for
- generalizing given special solutions of ODEs/PDEs with new constant parameters.

Programs which run on their own but also allow interactive user control are indispensable for these calculations. On one hand the calculations can become quite lengthy, like variable transformations of PDEs (of higher order, with many variables). On the other hand the freedom of choosing the right linear combination of symmetries and choosing the optimal new symmetry- and similarity variables makes it necessary to ‘play’ with the problem interactively.

The focus in this paper is directed on questions of implementation and efficiency, no principally new mathematics is presented.

In the following subsections a review of the first two steps of the symmetry method is given as well as the third, i.e. the application step is outlined. Each of the remaining sections is devoted to one procedure.

### The first step: Formulating the symmetry conditions

To obey classical Lie-symmetries, differential equations

$$H_A = 0 \quad (16.1)$$

for unknown functions  $y^\alpha$ ,  $1 \leq \alpha \leq p$  of independent variables  $x^i$ ,  $1 \leq i \leq q$  must be forminvariant against infinitesimal transformations

$$\tilde{x}^i = x^i + \varepsilon \xi^i, \quad \tilde{y}^\alpha = y^\alpha + \varepsilon \eta^\alpha \quad (16.2)$$

in first order of  $\varepsilon$ . To transform the equations (16.1) by (16.2), derivatives of  $y^\alpha$  must be transformed, i.e. the part linear in  $\varepsilon$  must be determined. The corresponding formulas are (see e.g. [Olv86, Ste89])

$$\begin{aligned} \tilde{y}_{j_1 \dots j_k}^\alpha &= y_{j_1 \dots j_k}^\alpha + \varepsilon \eta_{j_1 \dots j_k}^\alpha + O(\varepsilon^2) \\ \eta_{j_1 \dots j_{k-1} j_k}^\alpha &= \frac{D \eta_{j_1 \dots j_{k-1}}^\alpha}{D x^k} - y_{i j_1 \dots j_{k-1}}^\alpha \frac{D \xi^i}{D x^k} \end{aligned} \quad (16.3)$$

where  $D/Dx^k$  means total differentiation w.r.t.  $x^k$  and from now on lower latin indices of functions  $y^\alpha$ , (and later  $u^\alpha$ ) denote partial differentiation w.r.t. the independent variables  $x^i$ , (and later  $v^i$ ). The complete symmetry condition then takes the form

$$XH_A = 0 \mod H_A = 0 \quad (16.4)$$

$$X = \xi^i \frac{\partial}{\partial x^i} + \eta^\alpha \frac{\partial}{\partial y^\alpha} + \eta_m^\alpha \frac{\partial}{\partial y_m^\alpha} + \eta_{mn}^\alpha \frac{\partial}{\partial y_{mn}^\alpha} + \dots + \eta_{mn\dots p}^\alpha \frac{\partial}{\partial y_{mn\dots p}^\alpha} \quad (16.5)$$

where  $\mod H_A = 0$  means that the original PDE-system is used to replace some partial derivatives of  $y^\alpha$  to reduce the number of independent variables, because the symmetry condition (16.4) must be fulfilled identically in  $x^i, y^\alpha$  and all partial derivatives of  $y^\alpha$ .

For point symmetries,  $\xi^i, \eta^\alpha$  are functions of  $x^j, y^\beta$  and for contact symmetries they depend on  $x^j, y^\beta$  and  $y_k^\beta$ . We restrict ourself to point symmetries as those are the only ones that can be applied by the current version of the program `APPLYSYM` (see below). For literature about generalized symmetries see [Her95].

Though the formulation of the symmetry conditions (16.4), (16.5), (16.3) is straightforward and handled in principle by all related programs [Her95], the computational effort to formulate the conditions (16.4) may cause problems if the number of  $x^i$  and  $y^\alpha$  is high. This can partially be avoided if at first only a few conditions are formulated and solved such that the remaining ones are much shorter and quicker to formulate.

A first step in this direction is to investigate one PDE  $H_A = 0$  after another, as done in [CHW91]. Two methods to partition the conditions for a single PDE are described by Bocharov/Bronstein [BB89] and Stephani [Ste89].

In the first method only those terms of the symmetry condition  $XH_A = 0$  are calculated which contain at least a derivative of  $y^\alpha$  of a minimal order  $m$ . Setting coefficients of these  $u$ -derivatives to zero provides symmetry conditions. Lowering the minimal order  $m$  successively then gradually provides all symmetry conditions.

The second method is even more selective. If  $H_A$  is of order  $n$  then only terms of the symmetry condition  $XH_A = 0$  are generated which contain  $n'$ th order derivatives of  $y^\alpha$ . Furthermore these derivatives must not occur in  $H_A$  itself. They can therefore occur in the symmetry condition (16.4) only in  $\eta_{j_1\dots j_n}^\alpha$ , i.e. in the terms

$$\eta_{j_1\dots j_n}^\alpha \frac{\partial H_A}{\partial y_{j_1\dots j_n}^\alpha}.$$

If only coefficients of  $n'$ th order derivatives of  $y^\alpha$  need to be accurate to formulate preliminary conditions then from the total derivatives to be taken in (16.3) only that part is performed which differentiates w.r.t. the highest  $y^\alpha$ -derivatives. This means, for example, to form only  $y_{mnk}^\alpha \partial/\partial y_{mn}^\alpha$  if the expression, which is to be differentiated totally w.r.t.  $x^k$ , contains at most second order derivatives of  $y^\alpha$ .

The second method is applied in `LIEPDE`. Already the formulation of the remaining conditions is speeded up considerably through this iteration process. These methods can be applied if systems of DEs or single PDEs of at least second order are investigated concerning symmetries.

### The second step: Solving the symmetry conditions

The second step in applying the whole method consists in solving the determining conditions (16.4), (16.5), (16.3) which are linear homogeneous PDEs for  $\xi^i, \eta^\alpha$ . The complete solution of this system is not algorithmic any more because the solution of a general linear PDE-system is as difficult as the solution of its non-linear characteristic ODE-system which is not covered by algorithms so far.

Still algorithms are used successfully to simplify the PDE-system by calculating its standard normal form and by integrating exact PDEs if they turn up in this simplification process [Wol93]. One problem in this respect, for example, concerns the optimization of the symbiosis of both algorithms. By that we mean the ranking of priorities between integrating, adding integrability conditions and doing simplifications by substitutions - all depending on the length of expressions and the overall structure of the PDE-system. Also the extension of the class of PDEs which can be integrated exactly is a problem to be pursued further.

The program `LIEPDE` which formulates the symmetry conditions calls the program `CRACK` to solve them. This is done in a number of successive calls in order to formulate and solve some first order PDEs of the overdetermined system first and use their solution to formulate and solve the next subset of conditions as described in the previous subsection. Also, `LIEPDE` can work on DEs that contain parametric constants and parametric functions. An ansatz for the symmetry generators can be formulated. For more details see [Wol93] or [BW92].

The procedure `LIEPDE` is called through

```
LIEPDE(problem, symtype, flist, inequ);
```

All parameters are lists.

The first parameter specifies the DEs to be investigated:

*problem* has the form  $\{equations, ulist, xlist\}$  where

*equations* is a list of equations, each has the form  $df(ui, \dots) = \dots$  where the LHS (left hand side)  $df(ui, \dots)$  is selected such that

- The RHS (right h.s.) of an equations must not include the derivative on the LHS nor a derivative of it.
- Neither the LHS nor any derivative of it of any equation may occur in any other equation.
- Each of the unknown functions occurs on the LHS of exactly one equation.

**ulist** is a list of function names, which can be chosen freely.

**xlist** is a list of variable names, which can be chosen freely.

Equations can be given as a list of single differential expressions and then the program will try to bring them into the ‘solved form’ `df(ui, ..) = ...` automatically. If equations are given in the solved form then the above conditions are checked and execution is stopped if they are not satisfied. An easy way to get the equations in the desired form is to use

```
FIRST SOLVE ({eq1,eq2,...}, {one highest derivative for each function
u})
```

(see the example of the Karpman equations in `LIEPDE.TST`). The example of the Burgers equation in `LIEPDE.TST` demonstrates that the number of symmetries for a given maximal order of the infinitesimal generators depends on the derivative chosen for the LHS.

The second parameter *symtype* of `LIEPDE` is a list `{ }` that specifies the symmetry to be calculated. *symtype* can have the following values and meanings:

**{"point"}** Point symmetries with  $\xi^i = \xi^i(x^j, u^\beta)$ ,  $\eta^\alpha = \eta^\alpha(x^j, u^\beta)$  are determined.

**{"contact"}** Contact symmetries with  $\xi^i = 0$ ,  $\eta = \eta(x^j, u, u_k)$  are determined ( $u_k = \partial u / \partial x^k$ ), which is only applicable if a single equation (16.1) with an order  $> 1$  for a single function  $u$  is to be investigated. (The *symtype* `{"contact"}` is equivalent to `{"general", 1}` (see below) apart from the additional checks done for `{"contact"}`.)

**{"general", order}** where *order* is an integer  $> 0$ . Generalized symmetries  $\xi^i = 0$ ,  $\eta^\alpha = \eta^\alpha(x^j, u^\beta, \dots, u_K^\beta)$  of a specified order are determined (where  $K$  is a multiple index representing *order* many indices.)

NOTE: Characteristic functions of generalized symmetries ( $= \eta^\alpha$  if  $\xi^i = 0$ ) are equivalent if they are equal on the solution manifold. Therefore, all dependences of characteristic functions on the substituted derivatives and their derivatives are dropped. For example, if the heat equation is given as  $u_t = u_{xx}$  (i.e.  $u_t$  is substituted by  $u_{xx}$ ) then `{"general", 2}` would not include characteristic functions depending on  $u_{tx}$  or  $u_{xxx}$ .

THEREFORE:

If you want to find *all* symmetries up to a given order then either

- avoid using  $H_A = 0$  to substitute lower order derivatives by expressions involving higher derivatives, or
- increase the order specified in *symtype*.

For an illustration of this effect see the two symmetry determinations of the Burgers equation in the file `LIEPDE.TST`.

$\{\mathbf{x}i!\_xl = \dots, \dots, \mathbf{eta}!\_ul = \dots, \dots\}$  It is possible to specify an ansatz for the symmetry. Such an ansatz must specify all  $\xi^i$  for all independent variables and all  $\eta^\alpha$  for all dependent variables in terms of differential expressions which may involve unknown functions/constants. The dependences of the unknown functions have to be declared in advance by using the `DEPEND` command. For example,

```
DEPEND f, t, x, u$
```

specifies  $f$  to be a function of  $t, x, u$ . If one wants to have  $f$  as a function of derivatives of  $u(t, x)$ , say  $f$  depending on  $u_{txx}$ , then one cannot write

```
DEPEND f, df(u, t, x, 2)$
```

but instead must write

```
DEPEND f, u!`1!`2!`2$
```

assuming  $xlist$  has been specified as  $\{t, x\}$ . Because  $t$  is the first variable and  $x$  is the second variable in  $xlist$  and  $u$  is differentiated once wrt.  $t$  and twice wrt.  $x$  we therefore use  $u!`1!`2!`2$ . The character `!` is the escape character to allow special characters like `'` to occur in an identifier.

For generalized symmetries one usually sets all  $\xi^i = 0$ . Then the  $\eta^\alpha$  are equal to the characteristic functions.

The third parameter *flist* of `LIEPDE` is a list  $\{ \}$  that includes

- all parameters and functions in the equations which are to be determined such that symmetries exist (if any such parameters/functions are specified in *flist* then the symmetry conditions formulated in `LIEPDE` become non-linear conditions which may be much harder for `CRACK` to solve with many cases and subcases to be considered.)
- all unknown functions and constants in the ansatz  $\mathbf{x}i!\_..$  and  $\mathbf{eta}!\_..$  if that has been specified in *symtype*.

The fourth parameter *inequ* of `LIEPDE` is a list  $\{ \}$  that includes all non-vanishing expressions which represent inequalities for the functions in *flist*.

The result of `LIEPDE` is a list with 3 elements, each of which is a list:

$$\{\{con_1, con_2, \dots\}, \{\mathbf{x}i\_... = \dots, \dots, \mathbf{eta}\_... = \dots, \dots\}, \{flist\}\}.$$

The first list contains remaining unsolved symmetry conditions  $con_i$ . It is the empty list  $\{ \}$  if all conditions have been solved. The second list gives the symmetry generators, i.e. expressions for  $\xi_i$  and  $\eta_j$ . The last list contains all free constants and functions occurring in the first and second list.

### The third step: Application of infinitesimal symmetries

If infinitesimal symmetries have been found then the program `APPLYSYM` can use them for the following purposes:



1. Calculation of one symmetry variable and further similarity variables. After transforming the DE(-system) to these variables, the symmetry variable will not occur explicitly any more. For ODEs this has the consequence that their order has effectively been reduced.
2. Generalization of a special solution by one or more constants of integration.

Both methods are described in the following section.

### 16.2.2 Applying symmetries with APPLYSYM

#### The first mode: Calculation of similarity and symmetry variables

In the following we assume that a symmetry generator  $X$ , given in (16.5), is known such that ODE(s)/PDE(s)  $H_A = 0$  satisfy the symmetry condition (16.4). The aim is to find new dependent functions  $u^\alpha = u^\alpha(x^j, y^\beta)$  and new independent variables  $v^i = v^i(x^j, y^\beta)$ ,  $1 \leq \alpha, \beta \leq p$ ,  $1 \leq i, j \leq q$  such that the symmetry generator  $X = \xi^i(x^j, y^\beta)\partial_{x^i} + \eta^\alpha(x^j, y^\beta)\partial_{y^\alpha}$  transforms to

$$X = \partial_{v^1}. \quad (16.6)$$

Inverting the above transformation to  $x^i = x^i(v^j, u^\beta)$ ,  $y^\alpha = y^\alpha(v^j, u^\beta)$  and setting  $H_A(x^i(v^j, u^\beta), y^\alpha(v^j, u^\beta), \dots) = h_A(v^j, u^\beta, \dots)$  this means that

$$\begin{aligned} 0 &= XH_A(x^i, y^\alpha, y_j^\beta, \dots) \mod H_A = 0 \\ &= Xh_A(v^i, u^\alpha, u_j^\beta, \dots) \mod h_A = 0 \\ &= \partial_{v^1}h_A(v^i, u^\alpha, u_j^\beta, \dots) \mod h_A = 0. \end{aligned}$$

Consequently, the variable  $v^1$  does not occur explicitly in  $h_A$ . In the case of an ODE(-system) ( $v^1 = v$ ) the new equations  $0 = h_A(v, u^\alpha, du^\beta/dv, \dots)$  are then of lower total order after the transformation  $z = z(u^1) = du^1/dv$  with now  $z, u^2, \dots, u^p$  as unknown functions and  $u^1$  as independent variable.

The new form (16.6) of  $X$  leads directly to conditions for the symmetry variable  $v^1$  and the similarity variables  $v^i|_{i \neq 1}, u^\alpha$  (all functions of  $x^k, y^\gamma$ ):

$$Xv^1 = 1 = \xi^i(x^k, y^\gamma)\partial_{x^i}v^1 + \eta^\alpha(x^k, y^\gamma)\partial_{y^\alpha}v^1 \quad (16.7)$$

$$Xv^j|_{j \neq 1} = Xu^\beta = 0 = \xi^i(x^k, y^\gamma)\partial_{x^i}u^\beta + \eta^\alpha(x^k, y^\gamma)\partial_{y^\alpha}u^\beta \quad (16.8)$$

The general solutions of (16.7), (16.8) involve free functions of  $p+q-1$  arguments. From the general solution of equation (16.8),  $p+q-1$  functionally independent special solutions have to be selected ( $v^2, \dots, v^p$  and  $u^1, \dots, u^q$ ), whereas from (16.7) only one solution  $v^1$  is needed. Together, the expressions for the symmetry and similarity variables must define a non-singular transformation  $x, y \rightarrow u, v$ .

Different special solutions selected at this stage will result in different resulting DEs which are equivalent under point transformations but may look quite differently. A transformation that is more difficult than another one will in general only complicate the new DE(s) compared with the simpler transformation. We therefore seek the simplest possible special solutions of (16.7), (16.8). They also have to be simple because the transformation has to be inverted to solve for the old variables in order to do the transformations.

The following steps are performed in the corresponding mode of the program APPLYSYM:

- The user is asked to specify a symmetry by selecting one symmetry from all the known symmetries or by specifying a linear combination of them.
- Through a call of the procedure QUASILINPDE (described in a later section) the two linear first order PDEs (16.7), (16.8) are investigated and, if possible, solved.
- From the general solution of (16.7) 1 special solution is selected and from (16.8)  $p + q - 1$  special solutions are selected which should be as simple as possible.
- The user is asked whether the symmetry variable should be one of the independent variables (as it has been assumed so far) or one of the new functions (then only derivatives of this function and not the function itself turn up in the new DE(s)).
- Through a call of the procedure DETRAFO the transformation  $x^i, y^\alpha \rightarrow v^j, u^\beta$  of the DE(s)  $H_A = 0$  is finally done.
- The program returns to the starting menu.

### The second mode: Generalization of special solutions

A second application of infinitesimal symmetries is the generalization of a known special solution given in implicit form through  $0 = F(x^i, y^\alpha)$ . If one knows a symmetry variable  $v^1$  and similarity variables  $v^r, u^\alpha$ ,  $2 \leq r \leq p$  then  $v^1$  can be shifted by a constant  $c$  because of  $\partial_{v^1} H_A = 0$  and therefore the DEs  $0 = H_A(v^r, u^\alpha, u_j^\beta, \dots)$  are unaffected by the shift. Hence from

$$0 = F(x^i, y^\alpha) = F(x^i(v^j, u^\beta), y^\alpha(v^j, u^\beta)) = \bar{F}(v^j, u^\beta)$$

follows that

$$0 = \bar{F}(v^1 + c, v^r, u^\beta) = \bar{F}(v^1(x^i, y^\alpha) + c, v^r(x^i, y^\alpha), u^\beta(x^i, y^\alpha))$$

defines implicitly a generalized solution  $y^\alpha = y^\alpha(x^i, c)$ .

This generalization works only if  $\partial_{v^1}\bar{F} \neq 0$  and if  $\bar{F}$  does not already have a constant additive to  $v^1$ .

The method above needs to know  $x^i = x^i(u^\beta, v^j)$ ,  $y^\alpha = y^\alpha(u^\beta, v^j)$  and  $u^\alpha = u^\alpha(x^j, y^\beta)$ ,  $v^\alpha = v^\alpha(x^j, y^\beta)$  which may be practically impossible. Better is, to integrate  $x^i, y^\alpha$  along  $X$ :

$$\frac{d\bar{x}^i}{d\varepsilon} = \xi^i(\bar{x}^j(\varepsilon), \bar{y}^\beta(\varepsilon)), \quad \frac{d\bar{y}^\alpha}{d\varepsilon} = \eta^\alpha(\bar{x}^j(\varepsilon), \bar{y}^\beta(\varepsilon)) \quad (16.9)$$

with initial values  $\bar{x}^i = x^i, \bar{y}^\alpha = y^\alpha$  for  $\varepsilon = 0$ . (This ODE-system is the characteristic system of (16.8).)

Knowing only the finite transformations

$$\bar{x}^i = \bar{x}^i(x^j, y^\beta, \varepsilon), \quad \bar{y}^\alpha = \bar{y}^\alpha(x^j, y^\beta, \varepsilon) \quad (16.10)$$

gives immediately the inverse transformation  $\bar{x}^i = \bar{x}^i(x^j, y^\beta, \varepsilon)$ ,  $\bar{y}^\alpha = \bar{y}^\alpha(x^j, y^\beta, \varepsilon)$  just by  $\varepsilon \rightarrow -\varepsilon$  and renaming  $x^i, y^\alpha \leftrightarrow \bar{x}^i, \bar{y}^\alpha$ .

The special solution  $0 = F(x^i, y^\alpha)$  is generalized by the new constant  $\varepsilon$  through

$$0 = F(x^i, y^\alpha) = F(x^i(\bar{x}^j, \bar{y}^\beta, \varepsilon), y^\alpha(\bar{x}^j, \bar{y}^\beta, \varepsilon))$$

after dropping the  $\bar{\phantom{x}}$ .

The steps performed in the corresponding mode of the program APPLYSYM show features of both techniques:

- The user is asked to specify a symmetry by selecting one symmetry from all the known symmetries or by specifying a linear combination of them.
- The special solution to be generalized and the name of the new constant have to be put in.
- Through a call of the procedure QUASILINPDE, the PDE (16.7) is solved which amounts to a solution of its characteristic ODE system (16.9) where  $v^1 = \varepsilon$ .
- QUASILINPDE returns a list of constant expressions

$$c_i = c_i(x^k, y^\beta, \varepsilon), \quad 1 \leq i \leq p + q \quad (16.11)$$

which are solved for  $x^j = x^j(c_i, \varepsilon)$ ,  $y^\alpha = y^\alpha(c_i, \varepsilon)$  to obtain the generalized solution through

$$0 = F(x^j, y^\alpha) = F(x^j(c_i(x^k, y^\beta, 0), \varepsilon), y^\alpha(c_i(x^k, y^\beta, 0), \varepsilon)).$$

- The new solution is available for further generalizations w.r.t. other symmetries.

If one would like to generalize a given special solution with  $m$  new constants because  $m$  symmetries are known, then one could run the whole program  $m$  times, each time with a different symmetry or one could run the program once with a linear combination of  $m$  symmetry generators which again is a symmetry generator. Running the program once adds one constant but we have in addition  $m - 1$  arbitrary constants in the linear combination of the symmetries, so  $m$  new constants are added. Usually one will generalize the solution gradually to make solving (16.9) gradually more difficult.

### Syntax

The call of `APPLYSYM` is `APPLYSYM({de, fun, var}, {sym, cons});`

- *de* is a single DE or a list of DEs in the form of a vanishing expression or in the form  $\dots = \dots$ .
- *fun* is the single function or the list of functions occurring in *de*.
- *var* is the single variable or the list of variables in *de*.
- *sym* is a linear combination of all symmetries, each with a different constant coefficient, in form of a list of the  $\xi^i$  and  $\eta^\alpha$ :  $\{\text{xi\_}\dots=\dots,\dots,\text{eta\_}\dots=\dots,\dots\}$ , where the indices after ‘xi\_’ are the variable names and after ‘eta\_’ the function names.
- *cons* is the list of constants in *sym*, one constant for each symmetry.

The list that is the first argument of `APPLYSYM` is the same as the first argument of `LIEPDE` and the second argument is the list that `LIEPDE` returns without its first element (the unsolved conditions). An example is given below.

What `APPLYSYM` returns depends on the last performed modus. After modus 1 the return is

$\{\{\textit{newde}, \textit{newfun}, \textit{newvar}\}, \textit{trafo}\}$

where

- *newde* lists the transformed equation(s)
- *newfun* lists the new function name(s)
- *newvar* lists the new variable name(s)
- *trafo* lists the transformations  $x^i = x^i(v^j, u^\beta)$ ,  $y^\alpha = y^\alpha(v^j, u^\beta)$

After modus 2, `APPLYSYM` returns the generalized special solution.

### Example: A second order ODE

Weyl's class of solutions of Einsteins field equations consists of axialsymmetric time independent metrics of the form

$$ds^2 = e^{-2U} \left[ e^{2k} (d\rho^2 + dz^2) + \rho^2 d\varphi^2 \right] - e^{2U} dt^2, \quad (16.12)$$

where  $U$  and  $k$  are functions of  $\rho$  and  $z$ . If one is interested in generalizing these solutions to have a time dependence then the resulting DEs can be transformed such that one longer third order ODE for  $U$  results which contains only  $\rho$  derivatives [Kub]. Because  $U$  appears not alone but only as derivative, a substitution

$$g = dU/d\rho \quad (16.13)$$

lowers the order and the introduction of a function

$$h = \rho g - 1 \quad (16.14)$$

simplifies the ODE to

$$0 = 3\rho^2 h h'' - 5\rho^2 h'^2 + 5\rho h h' - 20\rho h^3 h' - 20 h^4 + 16 h^6 + 4 h^2. \quad (16.15)$$

where  $' = d/d\rho$ . Calling LIEPDE through

```
depend h, r;
prob:={-20*h**4+16*h**6+3*r**2*h*df(h,r,2)+5*r*h*df(h,r)
        -20*h**3*r*df(h,r)+4*h**2-5*r**2*df(h,r)**2},
        {h}, {r}};
sym:=liepde(prob, {"point"}, {}, {});
end;
```

gives

```
sym := {{}, {xi_r= - c10*r3 - c11*r, eta_h=c10*h*r2 }, {c10,c11}}.
```

All conditions have been solved because the first element of `sym` is `{}`. The two existing symmetries are therefore

$$-\rho^3 \partial_\rho + h \rho^2 \partial_h \quad \text{and} \quad \rho \partial_\rho. \quad (16.16)$$

Corresponding finite transformations can be calculated with APPLYSYM through

```
newde:=appliesym(prob,rest sym);
```

The interactive session is given below with the user input following the prompt 'Input:3:' or following '?'. (Empty lines have been deleted.)

Do you want to find similarity and symmetry variables (enter '1;')  
 or generalize a special solution with new parameters (enter '2;')  
 or exit the program (enter ';')  
 Input:3: 1;

We enter '1;' because we want to reduce dependencies by finding similarity variables and one symmetry variable and then doing the transformation such that the symmetry variable does not explicitly occur in the DE.

```
----- The 1. symmetry is:
          3
xi_r= - r
          2
eta_h=h*r
----- The 2. symmetry is:
xi_r= - r
-----
Which single symmetry or linear combination of symmetries
do you want to apply?
Enter an expression with 'sy_(i)' for the i'th symmetry.
sy_(1);
```

We could have entered 'sy\_(2);' or a combination of both as well with the calculation running then differently.

```
The symmetry to be applied in the following is
          3          2
{xi_r= - r ,eta_h=h*r }
Enter the name of the new dependent variables:
Input:3: u;
Enter the name of the new independent variables:
Input:3: v;
```

This was the input part, now the real calculation starts.

```
The ODE/PDE (-system) under investigation is :
          2          2 2          3
0 = 3*df(h,r,2)*h*r - 5*df(h,r) *r - 20*df(h,r)*h *r
          6          4          2
+ 5*df(h,r)*h*r + 16*h - 20*h + 4*h
for the function(s) : h.
It will be looked for a new dependent variable u
and an independent variable v such that the transformed
de(-system) does not depend on u or v.
1. Determination of the similarity variable
          2
The quasilinear PDE: 0 = r *(df(u_,h)*h - df(u_,r)*r) .
The equivalent characteristic system:
          3
```

```

0= - df(u_,r)*r
      2
0= - r *(df(h,r)*r + h)
for the functions: h(r)  u_(r) .

```

The PDE is equation (16.8).

The general solution of the PDE is given through

```

0 = ff(u_,h*r)
with arbitrary function ff(..).
A suggestion for this function ff provides:
0 = - h*r + u_
Do you like this choice? (Y or N)
?y

```

For the following calculation only a single special solution of the PDE is necessary and this has to be specified from the general solution by choosing a special function `ff`. (This function is called `ff` to prevent a clash with names of user variables/functions.) In principle any choice of `ff` would work, if it defines a non-singular coordinate transformation, i.e. here  $r$  must be a function of  $u_-$ . If we have  $q$  independent variables and  $p$  functions of them then `ff` has  $p + q$  arguments. Because of the condition  $0 = \text{ff}$  one has essentially the freedom of choosing a function of  $p + q - 1$  arguments freely. This freedom is also necessary to select  $p + q - 1$  different functions `ff` and to find as many functionally independent solutions  $u_-$  which all become the new similarity variables.  $q$  of them become the new functions  $u^\alpha$  and  $p - 1$  of them the new variables  $v^2, \dots, v^p$ . Here we have  $p = q = 1$  (one single ODE).

Though the program could have done that alone, once the general solution `ff ( . . )` is known, the user can interfere here to enter a simpler solution, if possible.

## 2. Determination of the symmetry variable

```

The quasilinear PDE:  0 = df(u_,h)*h*r      2      3
The equivalent characteristic system:

```

```

0=df(r,u_) + r      3
0=df(h,u_) - h*r      2
for the functions: r(u_)  h(u_)  .
New attempt with a different independent variable
The equivalent characteristic system:
0=df(u_,h)*h*r      2      2
0=r *(df(r,h)*h + r)
for the functions: r(h)  u_(h)  .
The general solution of the PDE is given through

```

```

          2 2      2
        - 2*h *r *u_ + h
0 = ff(h*r,-----)
          2
with arbitrary function ff(..).
A suggestion for this function ff(..) yields:
          2      2
        h *( - 2*r *u_ + 1)
0 = -----
          2
Do you like this choice? (Y or N)
?y

```

Similar to above.

The suggested solution of the algebraic system which will do the transformation is:

```

                                sqrt(v)*sqrt(2)
{h=sqrt(v)*sqrt(2)*u,r=-----}
                                2*v

```

Is the solution ok? (Y or N)

?y

In the intended transformation shown above the dependent variable is u and the independent variable is v.

The symmetry variable is v, i.e. the transformed expression will be free of v.

Is this selection of dependent and independent variables ok? (Y or N)

?n

We so far assumed that the symmetry variable is one of the new variables, but, of course we also could choose it to be one of the new functions. If it is one of the functions then only derivatives of this function occur in the new DE, not the function itself. If it is one of the variables then this variable will not occur explicitly.

In our case we prefer (without strong reason) to have the function as symmetry variable. We therefore answered with 'no'. As a consequence, *u* and *v* will exchange names such that still all new functions have the name *u* and the new variables have name *v*:

```

Please enter a list of substitutions. For example, to
make the variable, which is so far call u1, to an
independent variable v2 and the variable, which is
so far called v2, to an dependent variable u1,
enter: '{u1=v2, v2=u1};'
Input:3: {u=v,v=u};

```

The transformed equation which should be free of u:

```

          3 6      2 3

```



```

0=3*df(u,v,2)*v - 16*df(u,v) *v - 20*df(u,v) *v + 5*df(u,v)
Do you want to find similarity and symmetry variables (enter '1;')
or generalize a special solution with new parameters (enter '2;')
or exit the program (enter ';'')
Input:3: ;

```

We stop here. The following is returned from our APPLYSYM call:

```

          3  6          2  3
{{{3*df(u,v,2)*v - 16*df(u,v) *v - 20*df(u,v) *v + 5*df(u,v)},
 {u},
 {v}},
 sqrt(u)*sqrt(2)
{r=-----, h=sqrt(u)*sqrt(2)*v }}
      2*u

```

The use of APPLYSYM effectively provided us the finite transformation

$$\rho = (2u)^{-1/2}, \quad h = (2u)^{1/2}v. \quad (16.17)$$

and the new ODE

$$0 = 3u''v - 16u'^3v^6 - 20u'^2v^3 + 5u' \quad (16.18)$$

where  $u = u(v)$  and  $' = d/dv$ . Using one symmetry we reduced the 2. order ODE (16.15) to a first order ODE (16.18) for  $u'$  plus one integration. The second symmetry can be used to reduce the remaining ODE to an integration too by introducing a variable  $w$  through  $v^3 d/dv = d/dw$ , i.e.  $w = -1/(2v^2)$ . With

$$p = du/dw \quad (16.19)$$

the remaining ODE is

$$0 = 3w \frac{dp}{dw} + 2p(p+1)(4p+1)$$

with solution

$$\tilde{c}w^{-2}/4 = \tilde{c}v^4 = \frac{p^3(p+1)}{(4p+1)^4}, \quad \tilde{c} = \text{const.}$$

Writing (16.19) as  $p = v^3(du/dp)/(dv/dp)$  we get  $u$  by integration and with (16.17) further a parametric solution for  $\rho, h$ :

$$\rho = \left( \frac{3c_1^2(2p-1)}{p^{1/2}(p+1)^{1/2}} + c_2 \right)^{-1/2} \quad (16.20)$$

$$h = \frac{(c_2p^{1/2}(p+1)^{1/2} + 6c_1^2p - 3c_1^2)^{1/2}p^{1/2}}{c_1(4p+1)} \quad (16.21)$$

where  $c_1, c_2 = \text{const.}$  and  $c_1 = \tilde{c}^{1/4}$ . Finally, the metric function  $U(p)$  is obtained as an integral from (16.13),(16.14).

### Limitations of **APPLYSYM**

Restrictions of the applicability of the program **APPLYSYM** result from limitations of the program **QUASILINPDE** described in a section below. Essentially this means that symmetry generators may only be polynomially non-linear in  $x^i, y^\alpha$ . Though even then the solvability can not be guaranteed, the generators of Lie-symmetries are mostly very simple such that the resulting PDE (16.22) and the corresponding characteristic ODE-system have good chances to be solvable.

Apart from these limitations implied through the solution of differential equations with **CRACK** and algebraic equations with **SOLVE** the program **APPLYSYM** itself is free of restrictions, i.e. if once new versions of **CRACK**, **SOLVE** would be available then **APPLYSYM** would not have to be changed.

Currently, whenever a computational step could not be performed the user is informed and has the possibility of entering interactively the solution of the unsolved algebraic system or the unsolved linear PDE.

### 16.2.3 Solving quasilinear PDEs

#### The content of **QUASILINPDE**

The generalization of special solutions of DEs as well as the computation of similarity and symmetry variables involve the general solution of single first order linear PDEs. The procedure **QUASILINPDE** is a general procedure aiming at the general solution of PDEs

$$a_1(w_i, \phi)\phi_{w_1} + a_2(w_i, \phi)\phi_{w_2} + \dots + a_n(w_i, \phi)\phi_{w_n} = b(w_i, \phi) \quad (16.22)$$

in  $n$  independent variables  $w_i, i = 1 \dots n$  for one unknown function  $\phi = \phi(w_i)$ .

1. The first step in solving a quasilinear PDE (16.22) is the formulation of the corresponding characteristic ODE-system

$$\frac{dw_i}{d\varepsilon} = a_i(w_j, \phi) \quad (16.23)$$

$$\frac{d\phi}{d\varepsilon} = b(w_j, \phi) \quad (16.24)$$

for  $\phi, w_i$  regarded now as functions of one variable  $\varepsilon$ .

Because the  $a_i$  and  $b$  do not depend explicitly on  $\varepsilon$ , one of the equations (16.23), (16.24) with non-vanishing right hand side can be used to divide all others through it and by that having a system with one less ODE to solve. If the equation to divide through is one of (16.23) then the remaining system would be

$$\frac{dw_i}{dw_k} = \frac{a_i}{a_k}, \quad i = 1, 2, \dots, k-1, k+1, \dots, n \quad (16.25)$$

$$\frac{d\phi}{dw_k} = \frac{b}{a_k} \quad (16.26)$$

with the independent variable  $w_k$  instead of  $\varepsilon$ . If instead we divide through equation (16.24) then the remaining system would be

$$\frac{dw_i}{d\phi} = \frac{a_i}{b}, \quad i = 1, 2, \dots, n \quad (16.27)$$

with the independent variable  $\phi$  instead of  $\varepsilon$ .

The equation to divide through is chosen by a subroutine with a heuristic to find the “simplest” non-zero right hand side ( $a_k$  or  $b$ ), i.e. one which

- is constant or
- depends only on one variable or
- is a product of factors, each of which depends only on one variable.

One purpose of this division is to reduce the number of ODEs by one. Secondly, the general solution of (16.23), (16.24) involves an additive constant to  $\varepsilon$  which is not relevant and would have to be set to zero. By dividing through one ODE we eliminate  $\varepsilon$  and lose the problem of identifying this constant in the general solution before we would have to set it to zero.

2. To solve the system (16.25), (16.26) or (16.27), the procedure CRACK is called. Although being designed primarily for the solution of overdetermined PDE-systems, CRACK can also be used to solve simple not overdetermined ODE-systems. This solution process is not completely algorithmic. Improved versions of CRACK could be used, without making any changes of QUASILINPDE necessary.

If the characteristic ODE-system can not be solved in the form (16.25), (16.26) or (16.27) then successively all other ODEs of (16.23), (16.24) with non-vanishing right hand side are used for division until one is found such that the resulting ODE-system can be solved completely. Otherwise the PDE can not be solved by QUASILINPDE.

3. If the characteristic ODE-system (16.23), (16.24) has been integrated completely and in full generality to the implicit solution

$$0 = G_i(\phi, w_j, c_k, \varepsilon), \quad i, k = 1, \dots, n+1, \quad j = 1, \dots, n \quad (16.28)$$

then according to the general theory for solving first order PDEs,  $\varepsilon$  has to be eliminated from one of the equations and to be substituted in the others to have left  $n$  equations. Also the constant that turns up additively to  $\varepsilon$  is to be set to zero. Both tasks are automatically fulfilled, if, as described above,  $\varepsilon$  is already eliminated from the beginning by dividing all equations of (16.23), (16.24) through one of them.

On either way one ends up with  $n$  equations

$$0 = g_i(\phi, w_j, c_k), \quad i, j, k = 1 \dots n \quad (16.29)$$

involving  $n$  constants  $c_k$ .

The final step is to solve (16.29) for the  $c_i$  to obtain

$$c_i = c_i(\phi, w_1, \dots, w_n) \quad i = 1, \dots, n. \quad (16.30)$$

The final solution  $\phi = \phi(w_i)$  of the PDE (16.22) is then given implicitly through

$$0 = F(c_1(\phi, w_i), c_2(\phi, w_i), \dots, c_n(\phi, w_i))$$

where  $F$  is an arbitrary function with  $n$  arguments.

## Syntax

The call of QUASILINPDE is

QUASILINPDE(*de*, *fun*, *varlist*);

- *de* is the differential expression which vanishes due to the PDE  $de = 0$  or, *de* may be the differential equation itself in the form  $\dots = \dots$ .
- *fun* is the unknown function.
- *varlist* is the list of variables of *fun*.

The result of QUASILINPDE is a list of general solutions

$$\{sol_1, sol_2, \dots\}.$$

If QUASILINPDE can not solve the PDE then it returns  $\{\}$ . Each solution  $sol_i$  is a list of expressions

$$\{ex_1, ex_2, \dots\}$$

such that the dependent function ( $\phi$  in (16.22)) is determined implicitly through an arbitrary function  $F$  and the algebraic equation

$$0 = F(ex_1, ex_2, \dots).$$

## Examples

*Example 1:*

To solve the quasilinear first order PDE

$$1 = xu_{,x} + uu_{,y} - zu_{,z}$$

for the function  $u = u(x, y, z)$ , the input would be

```
depend u, x, y, z;
de:=x*df(u, x)+u*df(u, y)-z*df(u, z) - 1;
varlist:={x, y, z};
QUASILINPDE(de, u, varlist);
```

In this example the procedure returns

$$\{\{x/e^u, ze^u, u^2 - 2y\}\},$$

i.e. there is one general solution (because the outer list has only one element which itself is a list) and  $u$  is given implicitly through the algebraic equation

$$0 = F(x/e^u, ze^u, u^2 - 2y)$$

with arbitrary function  $F$ .

*Example 2:*

For the linear inhomogeneous PDE

$$0 = yz_{,x} + xz_{,y} - 1, \quad \text{for } z = z(x, y)$$

QUASILINPDE returns the result that for an arbitrary function  $F$ , the equation

$$0 = F\left(\frac{x+y}{e^z}, e^z(x-y)\right)$$

defines the general solution for  $z$ .

*Example 3:*

For the linear inhomogeneous PDE (3.8) from [Kam59]

$$0 = xw_{,x} + (y+z)(w_{,y} - w_{,z}), \quad \text{for } w = w(x, y, z)$$

QUASILINPDE returns the result that for an arbitrary function  $F$ , the equation

$$0 = F(w, y+z, \ln(x)(y+z) - y)$$

defines the general solution for  $w$ , i.e. for any function  $f$

$$w = f(y+z, \ln(x)(y+z) - y)$$

solves the PDE.

### Limitations of QUASILINPDE

One restriction on the applicability of QUASILINPDE results from the program CRACK which tries to solve the characteristic ODE-system of the PDE. So far CRACK can be applied only to polynomially non-linear DE's, i.e. the characteristic ODE-system (16.25), (16.26) or (16.27) may only be polynomially non-linear, i.e. in the PDE (16.22) the expressions  $a_i$  and  $b$  may only be rational in  $w_j, \phi$ .

The task of CRACK is simplified as (16.28) does not have to be solved for  $w_j, \phi$ . On the other hand (16.28) has to be solved for the  $c_i$ . This gives a second restriction coming from the REDUCE function SOLVE. Though SOLVE can be applied to polynomial and transcendental equations, again no guarantee for solvability can be given.

## 16.2.4 Transformation of DEs

### The content of DETRAFO

Finally, after having found the finite transformations, the program APPLYSYM calls the procedure DETRAFO to perform the transformations. DETRAFO can also be used alone to do point- or higher order transformations which involve a considerable computational effort if the differential order of the expression to be transformed is high and if many dependent and independent variables are involved. This might be especially useful if one wants to experiment and try out different coordinate transformations interactively, using DETRAFO as standalone procedure.

To run DETRAFO, the old functions  $y^\alpha$  and old variables  $x^i$  must be known explicitly in terms of algebraic or differential expressions of the new functions  $u^\beta$  and new variables  $v^j$ . Then for point transformations the identity

$$dy^\alpha = \left( y^\alpha_{,v^i} + y^\alpha_{,u^\beta} u^\beta_{,v^i} \right) dv^i \quad (16.31)$$

$$= y^\alpha_{,x^j} dx^j \quad (16.32)$$

$$= y^\alpha_{,x^j} \left( x^j_{,v^i} + x^j_{,u^\beta} u^\beta_{,v^i} \right) dv^i \quad (16.33)$$

provides the transformation

$$y^\alpha_{,x^j} = \frac{dy^\alpha}{dv^i} \cdot \left( \frac{dx^j}{dv^i} \right)^{-1} \quad (16.34)$$

with  $\det(dx^j/dv^i) \neq 0$  because of the regularity of the transformation which is checked by DETRAFO. Non-regular transformations are not performed.

DETRAFO is not restricted to point transformations. In the case of contact- or higher order transformations, the total derivatives  $dy^\alpha/dv^i$  and  $dx^j/dv^i$  then only include all  $v^i$ -derivatives of  $u^\beta$  which occur in

$$\begin{aligned} y^\alpha &= y^\alpha(v^i, u^\beta, u^\beta_{,v^j}, \dots) \\ x^k &= x^k(v^i, u^\beta, u^\beta_{,v^j}, \dots). \end{aligned}$$

## Syntax

The call of DETRAFO is

```
DETRAFO({ex1, ex2, ..., exm},
        {ofun1=fex1, ofun2=fex2, ..., ofunp=fexp},
        {ovar1=vex1, ovar2=vex2, ..., ovarq=vexq},
        {nfun1, nfun2, ..., nfunp},
        {nvar1, nvar2, ..., nvarq});
```

where  $m, p, q$  are arbitrary.

- The  $ex_i$  are differential expressions to be transformed.
- The second list is the list of old functions  $ofun$  expressed as expressions  $fex$  in terms of new functions  $nfun$  and new independent variables  $nvar$ .
- Similarly the third list expresses the old independent variables  $ovar$  as expressions  $vex$  in terms of new functions  $nfun$  and new independent variables  $nvar$ .
- The last two lists include the new functions  $nfun$  and new independent variables  $nvar$ .

Names for *ofun*, *ovar*, *nfun* and *nvar* can be arbitrarily chosen.

As the result DETRAFO returns the first argument of its input, i.e. the list

$$\{ex_1, ex_2, \dots, ex_m\}$$

where all  $ex_i$  are transformed.

### **Limitations of DETRAFO**

The only requirement is that the old independent variables  $x^i$  and old functions  $y^\alpha$  must be given explicitly in terms of new variables  $v^j$  and new functions  $u^\beta$  as indicated in the syntax. Then all calculations involve only differentiations and basic algebra.

### 16.3 ARNUM: An algebraic number package

This package provides facilities for handling algebraic numbers as polynomial coefficients in REDUCE calculations. It includes facilities for introducing indeterminates to represent algebraic numbers, for calculating splitting fields, and for factoring and finding greatest common divisors in such domains.

Author: Eberhard Schröder.

Algebraic numbers are the solutions of an irreducible polynomial over some ground domain. The algebraic number  $i$  (imaginary unit), for example, would be defined by the polynomial  $i^2 + 1$ . The arithmetic of algebraic number  $s$  can be viewed as a polynomial arithmetic modulo the defining polynomial.

Given a defining polynomial for an algebraic number  $a$

$$a^n + p_{n-1}a^{n-1} + \dots + p_0$$

All algebraic numbers which can be built up from  $a$  are then of the form:

$$r_{n-1}a^{n-1} + r_{n-2}a^{n-2} + \dots + r_0$$

where the  $r_j$ 's are rational numbers.

The operation of addition is defined by

$$(r_{n-1}a^{n-1} + r_{n-2}a^{n-2} + \dots) + (s_{n-1}a^{n-1} + s_{n-2}a^{n-2} + \dots) = \\ (r_{n-1} + s_{n-1})a^{n-1} + (r_{n-2} + s_{n-2})a^{n-2} + \dots$$

Multiplication of two algebraic numbers can be performed by normal polynomial multiplication followed by a reduction of the result with the help of the defining polynomial.

$$(r_{n-1}a^{n-1} + r_{n-2}a^{n-2} + \dots) \times (s_{n-1}a^{n-1} + s_{n-2}a^{n-2} + \dots) = \\ r_{n-1}s^{n-1}a^{2n-2} + \dots \text{ modulo } a^n + p_{n-1}a^{n-1} + \dots + p_0 \\ = q_{n-1}a^{n-1} + q_{n-2}a^{n-2} + \dots$$

Division of two algebraic numbers  $r$  and  $s$  yields another algebraic number  $q$ .

$$\frac{r}{s} = q \text{ or } r = qs.$$

The last equation written out explicitly reads

$$(r_{n-1}a^{n-1} + r_{n-2}a^{n-2} + \dots) \\ = (q_{n-1}a^{n-1} + q_{n-2}a^{n-2} + \dots) \times (s_{n-1}a^{n-1} + s_{n-2}a^{n-2} + \dots) \\ \text{ modulo } (a^n + p_{n-1}a^{n-1} + \dots) \\ = (t_{n-1}a^{n-1} + t_{n-2}a^{n-2} + \dots)$$



The  $t_i$  are linear in the  $q_j$ . Equating equal powers of  $a$  yields a linear system for the quotient coefficients  $q_j$ .

With this, all field operations for the algebraic numbers are available. The translation into algorithms is straightforward. For an implementation we have to decide on a data structure for an algebraic number. We have chosen the representation REDUCE normally uses for polynomials, the so-called standard form. Since our polynomials have in general rational coefficients, we must allow for a rational number domain inside the algebraic number.

```

< algebraic number > ::=
  :ar: . < univariate polynomial over the rationals >
< univariate polynomial over the rationals > ::=
  < variable > .** < ldeg > .* < rational > .+ < reductum >
< ldeg > ::= integer

< rational > ::=
  :rn: . < integer numerator > . < integer denominator > : integer
< reductum > ::= < univariate polynomial > : < rational > : nil

```

This representation allows us to use the REDUCE functions for adding and multiplying polynomials on the tail of the tagged algebraic number. Also, the routines for solving linear equations can easily be used for the calculation of quotients. We are still left with the problem of introducing a particular algebraic number. In the current version this is done by giving the defining polynomial to the statement **defpoly**. The algebraic number  $\sqrt{2}$ , for example, can be introduced by

```
defpoly sqrt2**2 - 2;
```

This statement associates a simplification function for the translation of the variable in the defining polynomial into its tagged internal form and also generates a power reduction rule used by the operations **times** and **quotient** for the reduction of their result modulo the defining polynomial. A basis for the representation of an algebraic number is also set up by the statement. In the working version, the basis is a list of powers of the indeterminate of the defining polynomial up to one less than its degree. Experiments with integral bases, however, have been very encouraging, and these bases might be available in a later version. If the defining polynomial is not monic, it will be made so by an appropriate substitution.

### Example 1

```
defpoly sqrt2**2-2;
```

```

1/(sqrt2+1);

sqrt2 - 1

(x**2+2*sqrt2*x+2)/(x+sqrt2);

x + sqrt2

on gcd;

(x**3+(sqrt2-2)*x**2-(2*sqrt2+3)*x-3*sqrt2)/(x**2-2);

      2
(x  - 2*x - 3)/(x - sqrt2)

off gcd;

sqrt(x**2-2*sqrt2*x*y+2*y**2);

abs(x - sqrt2*y)

```

Until now we have dealt with only a single algebraic number. In practice this is not sufficient as very often several algebraic numbers appear in an expression. There are two possibilities for handling this: one can use multivariate extensions [Dav81] or one can construct a defining polynomial that contains all specified extensions. This package implements the latter case (the so called primitive representation). The algorithm we use for the construction of the primitive element is the same as given by Trager [Tra76]. In the implementation, multiple extensions can be given as a list of equations to the statement **defpoly**, which, among other things, adds the new extension to the previously defined one. All algebraic numbers are then expressed in terms of the primitive element.

### Example 2

```

defpoly sqrt2**2-2,cbrr5**3-5;

*** defining polynomial for primitive element:

      6      4      3      2
a1  - 6*a1  - 10*a1  + 12*a1  - 60*a1 + 17

sqrt2;

      5      4      3      2

```

```

48/1187*a1 + 45/1187*a1 - 320/1187*a1 - 780/1187*a1 +
735/1187*a1 - 1820/1187
sqrt2**2;
2

```

We can provide factorization of polynomials over the algebraic number domain by using Trager's algorithm. The polynomial to be factored is first mapped to a polynomial over the integers by computing the norm of the polynomial, which is the resultant with respect to the primitive element of the polynomial and the defining polynomial. After factoring over the integers, the factors over the algebraic number field are recovered by GCD calculations.

### Example 3

```

defpoly a**2-5;

on factor;

x**2 + x - 1;

(x + (1/2*a + 1/2)) * (x - (1/2*a - 1/2))

```

We have also incorporated a function **split\_field** for the calculation of a primitive element of minimal degree for which a given polynomial splits into linear factors. The algorithm as described in Trager's article is essentially a repeated primitive element calculation.

### Example 4

```

split_field(x**3-3*x+7);

*** Splitting field is generated by:

      6      4      2
a2  - 18*a2  + 81*a2  + 1215

      4      2
{1/126*a2  - 5/42*a2  - 1/2*a2 + 2/7,

```

$$- (1/63*a^4 - 5/21*a^2 + 4/7),$$

$$1/126*a^4 - 5/42*a^2 + 1/2*a^2 + 2/7\}$$

for each j in ws product (x-j);

$$x^3 - 3*x + 7$$

A more complete description can be found in [[BHPS86](#)].

## 16.4 ASSERT: Dynamic Verification of Assertions on Function Types

ASSERT admits to add to symbolic mode RLISP code assertions (partly) specifying *types* of the arguments and results of RLISP expr procedures. These types can be associated with functions testing the validity of the respective arguments during runtime.

Author: Thomas Sturm.

### 16.4.1 Loading and Using

The package is loaded using `load_package` or `load!-package` in algebraic or symbolic mode, resp. There is a central switch `assert`, which is off by default. With `assert` off, all type definitions and assertions described in the sequel are ignored and have the status of comments. For verification of the assertions it must be turned on (dynamically) before the first relevant type definition or assertion.

ASSERT aims at the dynamic analysis of RLISP expr procedure in symbolic mode. All uses of `typedef` and `assert` discussed in the following have to take place in symbolic mode. There is, in contrast, a final print routine `assert_analyze` that is available in both symbolic and algebraic mode.

### 16.4.2 Type Definitions

Here are some examples for definitions of types:

```
typedef any;
typedef number checked by numberp;
typedef sf checked by sfpx;
typedef sq checked by sqp;
```

The first one defines a type `any`, which is not possibly checked by any function. This is useful, e.g., for functions which admit any argument at one position but at others rely on certain types or guarantee certain result types, e.g.,

```
procedure cellcnt(a);
  % a is any, returns a number.
  if not pairp a then 0 else cellcnt car a + cellcnt cdr a + 1;
```

The other ones define a type `number`, which can be checked by the RLISP function `numberp`, a type `sf` for standard forms, which can be checked by the function `sfpx` provided by ASSERT, and similarly a type for standard quotients.

All type checking functions take one argument and return extended Boolean, i.e., non-nil iff their argument is of the corresponding type.

### 16.4.3 Assertions

Having defined types, we can formulate assertions on expr procedures in terms of these types:

```
assert cellcnt: (any) -> number;
assert addsq: (sq, sq) -> sq;
```

Note that on the argument side parenthesis are mandatory also with only one argument. This notation is inspired by Haskell but avoids the intuition of currying.<sup>1</sup>

Assertions can be dynamically checked only for expr procedures. When making assertions for other types of procedures, a warning is issued and the assertion has the status of a comment.

It is important that assertions via `assert` come after the definitions of the used types via `typedef` and also after the definition of the procedures they make assertions on.

A natural order for adding type definitions and assertions to the source code files would be to have all typedefs at the beginning of a module and assertions immediately after the respective functions. Fig. 16.1 illustrates this. Note that for dynamic checking of the assertions the switch `assert` has to be on during the translation of the module; i.e., either when reading it with `in` or during compilation. For compilation this can be achieved by commenting in the `on assert` at the beginning or by parameterizing the Lisp-specific compilation scripts in a suitable way.

An alternative option is to have type definitions and assertions for specific packages right after `load_package` in batch files as illustrated in Fig. 16.2.

### 16.4.4 Dynamic Checking of Assertions

Recall that with the switch `assert` off at translation time, all type definitions and assertions have the status of comments. We are now going to discuss how these statements are processed with `assert on`.

`typedef` marks the type identifier as a valid type and possibly associates the given typechecking function with it. Technically, the property list of the type identifier is used for both purposes.

`assert` encapsulates the procedure that it asserts on into another one, which

---

<sup>1</sup>This notation has been suggested by C. Zengler

```

module sizetools;

load!-package 'assert;

% on assert;

typedef any;
typedef number checked by number;

procedure cellcnt(a);
  % a is any, returns a number.
  if not pairp a then 0 else cellcnt car a + cellcnt cdr a + 1;

assert cellcnt: (any) -> number;

% ...

endmodule;

end; % of file

```

Figure 16.1: Assertions in the source code.

```

load_package sizetools;
load_package assert;

on assert;

lisp <<
  typedef any;
  typedef number checked by numberp;

  assert cellcnt: (any) -> number
>>;

% ... computations ...

assert_analyze();

end; % of file

```

Figure 16.2: Assertions in a batch file.

checks the types of the arguments and of the result to the extent that there are typechecking functions given. Whenever some argument does not pass the test by the typechecking function, there is a warning message issued. Furthermore, the following numbers are counted for each asserted function:

1. The number of overall calls,
2. the number of calls with at least one assertion violation,
3. the number of assertion violations.

These numbers can be printed anytime in either symbolic or algebraic mode using the command `assert_analyze()`. This command at the same time resets all the counters.

Fig. 16.3 shows an interactive sample session.

### 16.4.5 Switches

As discussed above, the switch `assert` controls at translation time whether or not assertions are dynamically checked.

There is a switch `assertbreak`, which is off by default. When on, there are not only warnings issued for assertion violations but the computations is interrupted with a corresponding error.

The statistical counting of procedure calls and assertion violations is toggled by the switch `assertstatistics`, which is on by default.

### 16.4.6 Efficiency

The encapsulating functions introduced with assertions are automatically compiled.

We have experimentally checked assertions on the standard quotient arithmetic `addsq`, `multsq`, `quotsq`, `invsq`, `negsq` for the test file `taylor.tst` of the TAYLOR package. For CSL we observe a slowdown of factor 3.2, and for PSL we observe a slowdown of factor 1.8 in this particular example, where there are 323 750 function calls checked altogether.

The ASSERT package is considered an analysis and debugging tool. Production system should as a rule not run with dynamic assertion checking. For critical applications, however, the slowdown might be even acceptable.



```

1: symbolic$

2* load_package assert$

3* on assert$

4* typedef sq checked by sqp;
sqp

5* assert negsq: (sq) -> sq;
+++ negsq compiled, 13 + 20 bytes

(negsq)

6* assert addsq: (sq,sq) -> sq;
+++ addsq compiled, 14 + 20 bytes

(addsq)

7* addsq(simp 'x,negsq simp 'y);

(((x . 1) . 1) ((y . 1) . -1)) . 1)

8* addsq(simp 'x,negsq numr simp 'y);

*** assertion negsq: (sq) -> sq violated by arg1 (((y . 1) . 1))

*** assertion negsq: (sq) -> sq violated by result (((y . -1) . -1))

*** assertion addsq: (sq,sq) -> sq violated by arg2 (((y . -1) . -1))

*** assertion addsq: (sq,sq) -> sq violated by result (((y . -1) . -1))

(((y . -1) . -1))

9* assert_analyze()$
-----
function          #calls          #bad calls  #assertion violations
-----
addsq              2              1              2
negsq              2              1              2
-----
sum                4              2              4
-----

```

Figure 16.3: An interactive sample session.

### 16.4.7 Possible Extensions

Our assertions could be used also for a static type analysis of source code. In that case, the type checking functions become irrelevant. On the other hand, the introduction of various unchecked types becomes meaningful.

In a model, where the source code is systematically annotated with assertions, it is technically no problem to generalize the specification of procedure definitions such that assertions become implicit. For instance, one could *optionally* admit procedure definitions like the following:

```
procedure cellcnt(a:any):number;  
  if not pairp a then 0 else cellcnt car a + cellcnt cdr a + 1;
```

## 16.5 ASSIST: Useful utilities for various applications

ASSIST contains a large number of additional general purpose functions that allow a user to better adapt REDUCE to various calculational strategies and to make the programming task more straightforward and more efficient.

Author: Hubert Caprasse.

### 16.5.1 Introduction

The package ASSIST contains an appreciable number of additional general purpose functions which allow one to better adapt REDUCE to various calculational strategies, to make the programming task more straightforward and, sometimes, more efficient.

In contrast with all other packages, ASSIST does not aim to provide either a new facility to compute a definite class of mathematical objects or to extend the base of mathematical knowledge of REDUCE. The functions it contains should be useful independently of the nature of the application which is considered. They were initially written while applying REDUCE to specific problems in theoretical physics. Most of them were designed in such a way that their applicability range is broad. Though it was not the primary goal, efficiency has been sought whenever possible.

The source code in ASSIST contains many comments concerning the meaning and use of the supplementary functions available in the algebraic mode. These comments, hopefully, make the code transparent and allow a thorough exploitation of the package. The present documentation contains a non-technical description of it and describes the various new facilities it provides.

### 16.5.2 Survey of the Available New Facilities

An elementary help facility is available both within the MS-DOS and Windows environments. It is independent of the help facility of REDUCE itself. It includes two functions:

ASSIST is a function which takes no argument. If entered, it returns the informations required for a proper use of ASSISTHELP.

ASSISTHELP takes one argument.

- i. If the argument is the identifier `assist`, the function returns the information necessary to retrieve the names of all the available functions.
- ii. If the argument is an integer equal to one of the section numbers of the present documentation. The names of the functions described in that section are obtained.

There is, presently, no possibility to retrieve the number and the type of the arguments of a given function.

The package contains several modules. Their content reflects closely the various categories of facilities listed below. Some functions do already exist inside the KERNEL of REDUCE. However, their range of applicability is *extended*.

- Control of Switches:

```
SWITCHES SWITCHORG
```

- Operations on Lists and Bags:

```
MKLIST KERNLIST ALGNLIST LENGTH
POSITION FREQUENCY SEQUENCES SPLIT
INSERT INSERT_KEEP_ORDER MERGE_LIST
FIRST SECOND THIRD REST REVERSE LAST
BELAST CONS ( . ) APPEND APPENDN
REMOVE DELETE DELETE_ALL DELPAIR
MEMBER ELMULT PAIR DEPTH MKDEPTH_ONE
REPFIRST REPREST ASFIRST ASLAST ASREST
ASFLIST ASSLIST RESTASLIST SUBSTITUTE
BAGPROP PUTBAG CLEARBAG BAGP BAGLISTP
ALISTP ABAGLISTP LISTBAG
```

- Operations on Sets:

```
MKSET SETP UNION INTERSECT DIFFSET SYMDIFF
```

- General Purpose Utility Functions:

```
LIST_TO_IDS MKIDN MKIDNEW DELLASTDIGIT DETIDNUM
ODDP FOLLOWLINE == RANDOMLIST MKRANDTABL
PERMUTATIONS CYCLICPERMLIST PERM_TO_NUM NUM_TO_PERM
COMBNUM COMBINATIONS SYMMETRIZE REMSYM
SORTNUMLIST SORTLIST ALGSORT EXTREMUM GCDNL
DEPATOM FUNCVAR IMPLICIT EXPLICIT REMNONCOM
KORDERLIST SIMPLIFY CHECKPROPLIST EXTRACTLIST
```

- Properties and Flags:

```
PUTFLAG PUTPROP DISPLAYPROP DISPLAYFLAG
CLEARFLAG CLEARPROP
```

- Control Statements, Control of Environment:

```
NORDP DEPVARP ALATOMP ALKERNP PRECP
SHOW SUPPRESS CLEAROP CLEARFUNCTIONS
```

- Handling of Polynomials:

```
ALG_TO_SYMB SYMB_TO_ALG
DISTRIBUTE LEADTERM REDEXPR MONOM
LOWESTDEG DIVPOL SPLITTERMS SPLITPLUSMINUS
```

- Handling of Transcendental Functions:

```
TRIGEXPAND HYPEXPAND TRIGREDUCE HYPREDUCE
```

- Coercion from Lists to Arrays and converse:

```
LIST_TO_ARRAY ARRAY_TO_LIST
```

- Handling of n-dimensional Vectors:

```
SUMVECT MINVECT SCALVECT CROSSVECT MPVECT
```

- Handling of Grassmann Operators:

```
PUTGRASS REMGRASS GRASSP GRASSPARITY GHOSTFACTOR
```

- Handling of Matrices:

```
UNITMAT MKIDM BAGLMAT COERCEMAT
SUBMAT MATSUBR MATSUBC RMATEXTR RMATEXTC
HCONCMAT VCONCMAT TPMAT HERMAT
SETELTMAT GETELTMAT
```

- Control of the HEPHYS package:

```
REMVECTOR REMINDEX MKGAM
```

In the following all these functions are described.

### 16.5.3 Control of Switches

The two available functions i.e. `SWITCHES`, `SWITCHORG` have no argument and are called as if they were mere identifiers.

`SWITCHES` displays the actual status of the most frequently used switches when manipulating rational functions. The chosen switches are

```
EXP, ALLFAC, EZGCD, GCD, MCD, LCM, DIV, RAT,
INTSTR, RATIONAL, PRECISE, REDUCED, RATIONALIZE,
COMBINEEXPT, COMPLEX, REVPRI, DISTRIBUTE.
```

The selection is somewhat arbitrary but it may be changed in a trivial fashion by the user.

The new switch `DISTRIBUTE` allows one to put polynomials in a distributed form (see the description below of the new functions for manipulating them).

Most of the symbolic variables `!*EXP`, `!*DIV`, ... which have either the value `T` or the value `NIL` are made available in the algebraic mode so that it becomes possible to write conditional statements of the kind

```
IF !*EXP THEN DO .....
```

```
IF !*GCD THEN OFF GCD;
```

`SWITCHORG` resets the switches enumerated above to the status they had when **starting** `REDUCE`.

#### 16.5.4 Manipulation of the List Structure

Additional functions for list manipulations are provided and some already defined functions in the kernel of `REDUCE` are modified to properly generalize them to the available new structure `BAG`.

- i. Generation of a list of length  $n$  with all its elements initialized to 0 and possibility to append to a list  $l$  a certain number of zero's to make it of length  $n$ :

```
MKLIST n ;      n is an INTEGER
```

```
MKLIST(l,n);    l is List-like, n is an INTEGER
```

- ii. Generation of a list of sublists of length  $n$  containing  $p$  elements equal to 0 and  $q$  elements equal to 1 such that

$$p + q = n.$$

The function `SEQUENCES` works both in algebraic and symbolic modes. Here is an example in the algebraic mode:

```
SEQUENCES 2 ; ==> {{0,0},{0,1},{1,0},{1,1}}
```

An arbitrary splitting of a list can be done. The function `SPLIT` generates a list which contains the splitted parts of the original list.

```
SPLIT({a,b,c,d},{1,1,2}) ==> {{a},{b},{c,d}}
```

The function `ALGNLIST` constructs a list which contains  $n$  copies of a list bound to its first argument.

$$\text{ALGNLIST}(\{a, b, c, d\}, 2); \Rightarrow \{\{a, b, c, d\}, \{a, b, c, d\}\}$$

The function `KERNLIST` transforms any prefix of a kernel into the list prefix. The output list is a copy:

$$\text{KERNLIST}(\langle \text{kernel} \rangle); \Rightarrow \{\langle \text{kernel arguments} \rangle\}$$

Four functions to delete elements are `DELETE`, `REMOVE`, `DELETE_ALL` and `DELPAIR`. The first two act as in symbolic mode, and the third eliminates from a given list *all* elements equal to its first argument. The fourth acts on a list of pairs and eliminates from it the *first* pair whose first element is equal to its first argument :

$$\text{DELETE}(x, \{a, b, x, f, x\}); \Rightarrow \{a, b, f, x\}$$

$$\text{REMOVE}(\{a, b, x, f, x\}, 3); \Rightarrow \{a, b, f, x\}$$

$$\text{DELETE\_ALL}(x, \{a, b, x, f, x\}); \Rightarrow \{a, b, f\}$$

$$\text{DELPAIR}(a, \{\{a, 1\}, \{b, 2\}, \{c, 3\}\}); \Rightarrow \{\{b, 2\}, \{c, 3\}\}$$

- iv. The function `ELMULT` returns an *integer* which is the *multiplicity* of its first argument inside the list which is its second argument. The function `FREQUENCY` gives a list of pairs whose second element indicates the number of times the first element appears inside the original list:

$$\text{ELMULT}(x, \{a, b, x, f, x\}) \Rightarrow 2$$

$$\text{FREQUENCY}(\{a, b, c, a\}); \Rightarrow \{\{a, 2\}, \{b, 1\}, \{c, 1\}\}$$

- v. The function `INSERT` allows one to insert a given object into a list at the desired position.

The functions `INSERT_KEEP_ORDER` and `MERGE_LIST` allow one to keep a given ordering when inserting one element inside a list or when merging two lists. Both have 3 arguments. The last one is the name of a binary boolean ordering function:

$$ll := \{1, 2, 3\} \$$$

$$\text{INSERT}(x, ll, 3); \Rightarrow \{1, 2, x, 3\}$$

```
INSERT_KEEP_ORDER(5, l1, lessp); ==> {1, 2, 3, 5}
```

```
MERGE_LIST(l1, l1, lessp); ==> {1, 1, 2, 2, 3, 3}
```

Notice that `MERGE_LIST` will act correctly only if the two lists are well ordered themselves.

- vi. Algebraic lists can be read from right to left or left to right. They *look* symmetrical. One would like to dispose of manipulation functions which reflect this. So, to the already defined functions `FIRST` and `REST` are added the functions `LAST` and `BELAST`. `LAST` gives the last element of the list while `BELAST` gives the list *without* its last element.

Various additional functions are provided. They are:

```
. ("dot"), POSITION, DEPTH, MKDEPTH_ONE,
PAIR, APPENDN, REPFIRST, REPREST
```

The token “dot” needs a special comment. It corresponds to several different operations.

1. If one applies it on the left of a list, it acts as the `CONS` function. Note however that blank spaces are required around the dot:

```
4 . {a, b}; ==> {4, a, b}
```

2. If one applies it on the right of a list, it has the same effect as the `PART` operator:

```
{a, b, c}.2; ==> b
```

3. If one applies it to a 4-dimensional vectors, it acts as in the `HEPHY` package.

`POSITION` returns the `POSITION` of the first occurrence of `x` in a list or a message if `x` is not present in it.

`DEPTH` returns an *integer* equal to the number of levels where a list is found if and only if this number is the *same* for each element of the list otherwise it returns a message telling the user that the list is of *unequal depth*. The function `MKDEPTH_ONE` allows to transform any list into a list of depth equal to 1.

`PAIR` has two arguments which must be lists. It returns a list whose elements are *lists of two elements*. The  $n^{th}$  sublist contains the  $n^{th}$  element of the first list and the  $n^{th}$  element of the second list. These types of lists are called *association lists* or `ALISTS` in the following. To test for these type of lists a boolean function `ABAGLISTP` is provided. It will be discussed below. `APPENDN` has *any* fixed number of lists as arguments. It generalizes the already existing function `APPEND` which accepts only two lists as arguments.



It may also be used for arbitrary kernels but, in that case, it is important to notice that *the concatenated object is always a list*.

REPFIRST has two arguments. The first one is any object, the second one is a list. It replaces the first element of the list by the object. It works like the symbolic function REPLACA except that the original list is not destroyed.

REPREST has also two arguments. It replaces the rest of the list by its first argument and returns the new list *without destroying* the original list. It is analogous to the symbolic function REPLACD. Here are examples:

```

ll:={ {a,b} }$
ll1:=ll.1; ==> {a,b}
ll.0; ==> list
0 . ll; ==> {0,{a,b}}

DEPTH ll; ==> 2

PAIR(ll1,ll1); ==> {{a,a},{b,b}}

REPFIRST{new,ll}; ==> {new}

ll3:=APPENDN(ll1,ll1,ll1); ==> {a,b,a,b,a,b}

POSITION(b,ll3); ==> 2

REPREST(new,ll3); ==> {a,new}

```

- vii. The functions ASFIRST, ASLAST, ASREST, ASFLIST, ASSLIST, RESTASLIST act on ALISTS or on lists of lists of well defined depths and have two arguments. The first is the key object which one seeks to associate in some way with an element of the association list which is the second argument.

ASFIRST returns the pair whose first element is equal to the first argument.

ASLAST returns the pair whose last element is equal to the first argument.

ASREST needs a *list* as its first argument. The function seeks the first sublist of a list of lists (which is its second argument) equal to its first argument and returns it.

RESTASLIST has a *list of keys* as its first argument. It returns the collection of pairs which meet the criterium of ASREST.

ASFLIST returns a list containing *all pairs* which satisfy the criteria of the function ASFIRST. So the output is also an association list.

ASSLIST returns a list which contains *all pairs* which have their second element equal to the first argument.

Here are a few examples:

```

lp:={ {a,1}, {b,2}, {c,3} }$

```

```

ASFIRST(a,lp); ==> {a,1}

ASLAST(1,lp); ==> {a,1}

ASREST({1},lp); ==> {a,1}

RESTASLIST({a,b},lp); ==> {{1},{2}}

lpp:=APPEND(lp,lp)$

ASFLIST(a,lpp); ==> {{a,1},{a,1}}

ASSLIST(1,lpp); ==> {{a,1},{a,1}}

```

- vii. The function `SUBSTITUTE` has three arguments. The first is the object to be substituted, the second is the object which must be replaced by the first, and the third is the list in which the substitution must be made. Substitution is made to all levels. It is a more elementary function than `SUB` but its capabilities are less. When dealing with algebraic quantities, it is important to make sure that *all* objects involved in the function have either the prefix `lisp` or the standard quotient representation otherwise it will not properly work.

### 16.5.5 The Bag Structure and its Associated Functions

The `LIST` structure of `REDUCE` is very convenient for manipulating groups of objects which are, a priori, unknown. This structure is endowed with other properties such as “mapping” i.e. the fact that if `OP` is an operator one gets, by default,

$$OP(\{x,y\}); \Rightarrow \{OP(x), OP(y)\}$$

It is not permitted to submit lists to the operations valid on rings so that, for example, lists cannot be indeterminates of polynomials.

Very frequently too, procedure arguments cannot be lists. At the other extreme, so to say, one has the `KERNEL` structure associated with the algebraic declaration `operator`. This structure behaves as an “unbreakable” one and, for that reason, behaves like an ordinary identifier. It may generally be bound to all non-numeric procedure parameters and it may appear as an ordinary indeterminate inside polynomials.

The `BAG` structure is intermediate between a list and an operator. From the operator it borrows the property of being a `KERNEL` and, therefore, may be an indeterminate of a polynomial. From the list structure it borrows the property of being a *composite* object.

**Definition:**

A bag is an object endowed with the following properties:

1. It is a `KERNEL` i.e. it is composed of an atomic prefix (its envelope) and its content (miscellaneous objects).
2. Its content may be handled in an analogous way as the content of a list. The important difference is that during these manipulations the name of the bag is *kept*.
3. Properties may be given to the envelope. For instance, one may declare it `NONCOM` or `SYMMETRIC` etc. ...

**Available Functions:**

- i. A default bag envelope `BAG` is defined. It is a reserved identifier. An identifier other than `LIST` or one which is already associated with a boolean function may be defined as a bag envelope through the command `PUTBAG`. In particular, any operator may also be declared to be a bag. **When and only when** the identifier is not an already defined function does `PUTBAG` put on it the property of an `OPERATOR PREFIX`. The command:

```
PUTBAG id1,id2,...idn;
```

declares `id1, ..., idn` as bag envelopes. Analogously, the command

```
CLEARBAG id1,...idn;
```

eliminates the bag property on `id1, ..., idn`.

- ii. The boolean function `BAGP` detects the bag property. Here is an example:

```
aa:=bag(x,y,z)$
```

```
if BAGP aa then "ok"; ==> ok
```

- iii. The functions listed below may act both on lists or bags. Moreover, functions subsequently defined for `SETS` also work for a bag when its content is a set. Here is a list of the main ones:

```
FIRST, SECOND, LAST, REST, BELAST, DEPTH, LENGTH,
REVERSE,
MEMBER, APPEND, . ("dot"), REPFIRST, REPRESENT
...
```

However, since they keep track of the envelope, they act somewhat differently. Remember that

the NAME of the ENVELOPE is KEPT by the functions  
FIRST, SECOND and LAST.

Here are a few examples (more examples are given inside the test file):

```
PUTBAG op; ==> T

aa:=op(x,y,z)$

FIRST op(x,y,z); ==> op(x)

REST op(x,y,z); ==> op(y,z)

BELAST op(x,y,z); ==> op(x,y)

APPEND(aa,aa); ==> op(x,y,z,x,y,z)

APPENDN(aa,aa,aa); ==> {x,y,z,x,y,z,x,y,z}

LENGTH aa; ==> 3

DEPTH aa; ==> 1

MEMBER(y,aa); ==> op(y,z)
```

When “appending” two bags with *different* envelopes, the resulting bag gets the name of the one bound to the first parameter of APPEND. When APPENDN is used, the output is always a list.

The function LENGTH gives the number of objects contained in the bag.

- iv. The connection between the list and the bag structures is made easy thanks to KERNLIST which transforms a bag into a list and thanks to the coercion function LISTBAG which transforms a list into a bag. This function has 2 arguments and is used as follows:

```
LISTBAG(<list>,<id>); ==> <id>(<arg_list>)
```

The identifier <id>, if allowed, is automatically declared as a bag envelope or an error message is generated.

Finally, two boolean functions which work both for bags and lists are provided. They are BAGLISTP and ABAGLISTP. They return t or nil (in a

conditional statement) if their argument is a bag or a list for the first one, or if their argument is a list of sublists or a bag containing bags for the second one.

### 16.5.6 Sets and their Manipulation Functions

Functions for sets exist at the level of symbolic mode. The package makes them available in algebraic mode but also *generalizes* them so that they can be applied to bag-like objects as well.

- i. The constructor MKSET transforms a list or bag into a set by eliminating duplicates.

```
MKSET({1,a,a}); ==> {1,a}
MKSET bag(1,a,1,a); ==> bag(1,a)
```

SETP is a boolean function which recognizes set-like objects.

```
if SETP {1,2,3} then ... ;
```

- ii. The available functions are

```
UNION, INTERSECT, DIFFSET, SYMDIFF.
```

They have two arguments which must be sets otherwise an error message is issued. Their meaning is transparent from their name. They respectively give the union, the intersection, the difference and the symmetric difference of two sets.

### 16.5.7 General Purpose Utility Functions

Functions in this sections have various purposes. They have all been used many times in applications in some form or another. The form given to them in this package is adjusted to maximize their range of applications.

- i. The functions MKIDNEW DELLASTDIGIT DETIDNUM LIST\_TO\_IDS handle identifiers.

MKIDNEW has either 0 or 1 argument. It generates an identifier which has not yet been used before.

```
MKIDNEW(); ==> g0001

MKIDNEW(a); ==> ag0002
```

DELLASTDIGIT takes an integer as argument and strips it from its last digit.

```
DELLASTDIGIT 45; ==> 4
```

DETIDNUM deletes the last digit from an identifier. It is a very convenient function when one wants to make a do loop starting from a set of indices  $a_1, \dots, a_n$ .

```
DETIDNUM a23; ==> 23
```

LIST\_to\_IDS generalizes the function MKID to a list of atoms. It creates and intern an identifier from the concatenation of the atoms. The first atom cannot be an integer.

```
LIST_TO_IDS {a,1,id,10}; ==> a1id10
```

The function ODDP detects odd integers.

The function FOLLOWLINE is convenient when using the function PRIN2. It allows one to format output text in a much more flexible way than with the function WRITE.

Try the following examples :

```
<<prin2 2; prin2 5>>$ ==> ?
```

```
<<prin2 2; followline(5); prin2 5;>>; ==> ?
```

The function == is a short and convenient notation for the SET function. In fact it is a *generalization* of it to allow one to deal also with KERNELS:

```
operator op;
```

```
op(x) :=abs(x) $
```

```
op(x) == x; ==> x
```

```
op(x); ==> x
```

```
abs(x); ==> x
```

The function RANDOMLIST generates a list of random numbers. It takes two arguments which are both integers. The first one indicates the range inside which the random numbers are chosen. The second one indicates how many numbers are to be generated. Its output is the list of generated numbers.

```
RANDOMLIST(10,5); ==> {2,1,3,9,6}
```

MKRANDTABL generates a table of random numbers. This table is either a one or two dimensional array. The base of random numbers may be either an integer or a decimal number. In this last case, to work properly, the switch rounded must be ON. It has three arguments. The first is either a one integer or a two integer list. The second is the base chosen to generate the random numbers. The third is the chosen name for the generated array. In the example below a two-dimensional table of random integers is generated as array elements of the identifier ar.

```
MKRANDTABL({3,4},10,ar); ==>

*** array ar redefined

{3,4}
```

The output is the dimension of the constructed array.

PERMUTATIONS gives the list of permutations of  $n$  objects. Each permutation is itself a list. CYCLICPERMLIST gives the list of *cyclic* permutations. For both functions, the argument may also be a bag.

```
PERMUTATIONS {1,2} ==> {{1,2},{2,1}}

CYCLICPERMLIST {1,2,3} ==>

{{1,2,3},{2,3,1},{3,1,2}}
```

PERM\_TO\_NUM and NUM\_TO\_PERM allow to associate to a given permutation of  $n$  numbers or identifiers a number between 0 and  $n! - 1$ . The first function has the two permuted lists as its arguments and it returns an integer. The second one has an integer as its first argument and a list as its second argument. It returns the list of permuted objects.

```
PERM_TO_NUM({4,3,2,1},{1,2,3,4}) ==> 23

NUM_TO_PERM(23,{1,2,3,4}); ==> {4,3,2,1}
```

COMBNUM gives the number of combinations of  $n$  objects taken  $p$  at a time. It has the two integer arguments  $n$  and  $p$ .

COMBINATIONS gives a list of combinations on  $n$  objects taken  $p$  at a time. It has two arguments. The first one is a list (or a bag) and the second one is the integer  $p$ .

```
COMBINATIONS({1,2,3},2) ==> {{2,3},{1,3},{1,2}}
```

REMSYM is a command that suppresses the effect of the REDUCE commands `symmetric` or `antisymmetric`.

SYMMETRIZE is a powerful function which generates a symmetric expression. It has 3 arguments. The first is a list (or a list of lists) containing the expressions which will appear as variables for a kernel. The second argument is the kernel-name and the third is a permutation function which exists either in algebraic or symbolic mode. This function may be constructed by the user. Within this package the two functions `PERMUTATIONS` and `CYCLICPERMLIST` may be used. Examples:

```
ll:={a,b,c}$
```

```
SYMMETRIZE(ll,op,cyclicpermlist); ==>
```

```
OP(A,B,C) + OP(B,C,A) + OP(C,A,B)
```

```
SYMMETRIZE(list ll,op,cyclicpermlist); ==>
```

```
OP({A,B,C}) + OP({B,C,A}) + OP({C,A,B})
```

Notice that, taking for the first argument a list of lists gives rise to an expression where each kernel has a *list as argument*. Another peculiarity of this function is the fact that, unless a pattern matching is made on the operator `OP`, it needs to be reevaluated. This peculiarity is convenient when `OP` is an abstract operator if one wants to control the subsequent simplification process. Here is an illustration:

```
op(a,b,c):=a*b*c$
```

```
SYMMETRIZE(ll,op,cyclicpermlist); ==>
```

```
OP(A,B,C) + OP(B,C,A) + OP(C,A,B)
```

```
REVAL ws; ==>
```

```
OP(B,C,A) + OP(C,A,B) + A*B*C
```

```
for all x let op(x,a,b)=sin(x*a*b);
```

```
SYMMETRIZE(ll,op,cyclicpermlist); ==>
```

```
OP(B,C,A) + SIN(A*B*C) + OP(A,B,C)
```



The functions `SORTNUMLIST` and `SORTLIST` are functions which sort lists. They use the *bubblesort* and the *quicksort* algorithms.

`SORTNUMLIST` takes as argument a list of numbers. It sorts it in increasing order.

`SORTLIST` is a generalization of the above function. It sorts the list according to any well defined ordering. Its first argument is the list and its second argument is the ordering function. The content of the list need not necessarily be numbers but must be such that the ordering function has a meaning. `ALGSORT` exploits the PSL `SORT` function. It is intended to replace the two functions above.

```
l:={1,3,4,0}$ SORTNUMLIST l; ==> {0,1,3,4}
```

```
ll:={1,a,tt,z}$ SORTLIST(ll,ordp); ==> {a,z,tt,1}
```

```
l:={-1,3,4,0}$ ALGSORT(l,>); ==> {4,3,0,-1}
```

It is important to realise that using these functions for kernels or bags may be dangerous since they are destructive. If it is necessary, it is recommended to first apply `KERNELIST` to them to act on a copy.

The function `EXTREMUM` is a generalization of the already defined functions `MIN`, `MAX` to include general orderings. It is a 2 argument function. The first is the list and the second is the ordering function. With the list `ll` defined in the last example, one gets

```
EXTREMUM(ll,ordp); ==> 1
```

`GCDNL` takes a list of integers as argument and returns their gcd.

- iii. There are four functions to identify dependencies. `FUNCVAR` takes any expression as argument and returns the set of variables on which it depends. Constants are eliminated.

```
FUNCVAR(e+pi+sin(log(y))); ==> {y}
```

`DEPATOM` has an **atom** as argument. It returns it if it is a number or if no dependency has previously been declared. Otherwise, it returns the list of variables which the previous `DEPEND` declarations imply.

```
depend a,x,y;
```

```
DEPATOM a; ==> {x,y}
```

The functions `EXPLICIT` and `IMPLICIT` make explicit or implicit the dependencies. This example shows how they work:

```

depend a,x; depend x,y,z;

EXPLICIT a; ==> a(x(y,z))

IMPLICIT ws; ==> a

```

These are useful when one wants to trace the names of the independent variables and (or) the nature of the dependencies.

KORDERLIST is a zero argument function which displays the actual ordering.

```

korder x,y,z;

KORDERLIST; ==> (x,y,z)

```

- iv. A command REMNONCOM to remove the non-commutativity of operators previously declared non-commutative is available. Its use is like the one of the command NONCOM.

- v. Filtering functions for lists.

CHECKPROPLIST is a boolean function which checks if the elements of a list have a definite property. Its first argument is the list, its second argument is a boolean function (FIXP NUMBERP ...) or an ordering function (as ORDP).

EXTRACTLIST extracts from the list given as its first argument the elements which satisfy the boolean function given as its second argument. For example:

```

if CHECKPROPLIST({1,2},fixp) then "ok"; ==> ok

l:={1,a,b,"st")}
EXTRACTLIST(l,fixp); ==> {1}

EXTRACTLIST(l,stringp); ==> {st}

```

- vi. Coercion.

Since lists and arrays have quite distinct behaviour and storage properties, it is interesting to coerce lists into arrays and vice-versa in order to fully exploit the advantages of both datatypes. The functions ARRAY\_TO\_LIST and LIST\_TO\_ARRAY are provided to do that easily. The first function has the array identifier as its unique argument. The second function has three arguments. The first is the list, the second is the dimension of the array

and the third is the identifier which defines it. If the chosen dimension is not compatible with the the list depth, an error message is issued. As an illustration suppose that *ar* is an array whose components are 1,2,3,4. then

```
ARRAY_TO_LIST ar; ==> {1,2,3,4}

LIST_TO_ARRAY({1,2,3,4},1,arr); ==>
```

generates the array *arr* with the components 1,2,3,4.

vii. Control of the HEPHYS package.

The commands REMVECTOR and REMINDEX remove the property of being a 4-vector or a 4-index respectively.

The function MKGAM allows to assign to any identifier the property of a Dirac gamma matrix and, eventually, to suppress it. Its interest lies in the fact that, during a calculation, it is often useful to transform a gamma matrix into an abstract operator and vice-versa. Moreover, in many applications in basic physics, it is interesting to use the identifier *g* for other purposes. It takes two arguments. The first is the identifier. The second must be chosen equal to **t** if one wants to transform it into a gamma matrix. Any other binding for this second argument suppresses the property of being a gamma matrix the identifier is supposed to have.

### 16.5.8 Properties and Flags

In spite of the fact that many facets of the handling of property lists is easily accessible in algebraic mode, it is useful to provide analogous functions *genuine* to the algebraic mode. The reason is that, altering property lists of objects, may easily destroy the integrity of the system. The functions, which are here described, **do ignore** the property list and flags already defined by the system itself. They generate and track the *additional properties and flags* that the user issues using them. They offer him the possibility to work on property lists so that he can design a programming style of the “conceptual” type.

i. We first consider “flags”.

To a given identifier, one may associate another one linked to it “in the background”. The three functions PUTFLAG, DISPLAYFLAG and CLEARFLAG handle them.

PUTFLAG has 3 arguments. The first one is the identifier or a list of identifiers, the second one is the name of the flag, and the third one is T (true) or 0 (zero). When the third argument is T, it creates the flag, when it is 0 it destroys it. In this last case, the function does return nil (not seen inside the algebraic mode).

```
PUTFLAG(z1, flag_name, t); ==> flag_name
```

```
PUTFLAG({z1, z2}, flag1_name, t); ==> t
```

```
PUTFLAG(z2, flag1_name, 0) ==>
```

DISPLAYFLAG allows one to extract flags. The previous actions give:

```
DISPLAYFLAG z1; ==> {flag_name, flag1_name}
```

```
DISPLAYFLAG z2 ; ==> {}
```

CLEARFLAG is a command which clears *all* flags associated with the identifiers  $id_1, \dots, id_n$ .

- ii. Properties are handled by similar functions. PUTPROP has four arguments. The second argument is, here, the *indicator* of the property. The third argument may be *any valid expression*. The fourth one is also T or 0.

```
PUTPROP(z1, property, x^2, t); ==> z1
```

In general, one enters

```
PUTPROP(LIST(idp1, idp2, ...), <propname>, <value>, T);
```

To display a specific property, one uses DISPLAYPROP which takes two arguments. The first is the name of the identifier, the second is the indicator of the property.

```
DISPLAYPROP(z1, property); ==> {property, x2}
```

Finally, CLEARPROP is a nary command which clears *all* properties of the identifiers which appear as arguments.

### 16.5.9 Control Functions

Here we describe additional functions which improve user control on the environment.

- i. The first set of functions is composed of unary and binary boolean functions. They are:

```

ALATOMP x;      x is anything.
ALKERNP x;      x is anything.
DEPVARP (x,v);  x is anything.

```

(v is an atom or a kernel)

ALATOMP has the value T iff x is an integer or an identifier *after* it has been evaluated down to the bottom.

ALKERNP has the value T iff x is a kernel *after* it has been evaluated down to the bottom.

DEPVARP returns T iff the expression x depends on v at **any level**.

The above functions together with PRECP have been declared operator functions to ease the verification of their value.

NORDP is equal to NOT ORDP.

- ii. The next functions allow one to *analyze* and to *clean* the environment of REDUCE created by the user while working **interactively**. Two functions are provided:

SHOW allows the user to get the various identifiers already assigned and to see their type. SUPPRESS selectively clears the used identifiers or clears them all. It is to be stressed that identifiers assigned from the input of files are **ignored**. Both functions have one argument and the same options for this argument:

```

SHOW (SUPPRESS) all
SHOW (SUPPRESS) scalars
SHOW (SUPPRESS) lists
SHOW (SUPPRESS) saveids      (for saved expressions)
SHOW (SUPPRESS) matrices
SHOW (SUPPRESS) arrays
SHOW (SUPPRESS) vectors
                        (contains vector, index and tvector)
SHOW (SUPPRESS) forms

```

The option all is the most convenient for SHOW but, with it, it may takes some time to get the answer after one has worked several hours. When entering REDUCE the option all for SHOW gives:

```

SHOW all; ==>

scalars are: NIL
arrays are: NIL
lists are: NIL

```

```
matrices are: NIL
vectors are: NIL
forms are: NIL
```

It is a convenient way to remind the various options. Here is an example which is valid when one starts from a fresh environment:

```
a:=b:=1$

SHOW scalars; ==>  scalars are: (A B)

SUPPRESS scalars; ==> t

SHOW scalars; ==>  scalars are: NIL
```

- iii. The `CLEAR` function of the system does not do a complete cleaning of `OPERATORS` and `FUNCTIONS`. The following two functions do a more complete cleaning and, also, automatically takes into account the *user* flag and properties that the functions `PUTFLAG` and `PUTPROP` may have introduced.

Their names are `CLEAROP` and `CLEARFUNCTIONS`. `CLEAROP` takes one operator as its argument.

`CLEARFUNCTIONS` is a nary command. If one issues

```
CLEARFUNCTIONS a1,a2, ... , an $
```

The functions with names `a1,a2, ... ,an` are cleared. One should be careful when using this facility since the only functions which cannot be erased are those which are protected with the `lose` flag.

### 16.5.10 Handling of Polynomials

The module contains some utility functions to handle standard quotients and several new facilities to manipulate polynomials.

- i. Two functions `ALG_TO_SYMB` and `SYMB_TO_ALG` allow one to change an expression which is in the algebraic standard quotient form into a prefix lisp form and vice-versa. This is done in such a way that the symbol `list` which appears in the algebraic mode disappears in the symbolic form (there it becomes a parenthesis “()”) and it is reintroduced in the translation from a symbolic prefix lisp expression to an algebraic one. Here, is an example, showing how the wellknown lisp function `FLATTENS` can be trivially transposed inside the algebraic mode:

```

algebraic procedure ecrase x;
lisp symb_to_alg flattens1 alg_to_symb algebraic x;

symbolic procedure flattens1 x;
% ll; ==> ((A B) ((C D) E))
% flattens1 ll; (A B C D E)
if atom x then list x else
if cdr x then
  append(flattens1 car x, flattens1 cdr x)
else flattens1 car x;

```

gives, for instance,

```

ll:={a,{b,{c},d,e},{z}}$

ECRASE ll; ==> {A, B, C, D, E, Z}

```

The function MKDEPTH\_ONE described above implements that functionality.

- ii. LEADTERM and REDEXPR are the algebraic equivalent of the symbolic functions LT and RED. They give, respectively, the *leading term* and the *reductum* of a polynomial. They also work for rational functions. Their interest lies in the fact that they do not require one to extract the main variable. They work according to the current ordering of the system:

```

pol:=x++y+z$

LEADTERM pol; ==> x

korder y,x,z;

LEADTERM pol; ==> y

REDEXPR pol; ==> x + z

```

By default, the representation of multivariate polynomials is recursive. It is justified since it is the one which takes the least memory. With such a representation, the function LEADTERM does not necessarily extract a true monom. It extracts a monom in the leading indeterminate multiplied by a polynomial in the other indeterminates. However, very often, one needs to handle true monoms separately. In that case, one needs a polynomial in *distributive* form. Such a form is provided by the package GROEBNER (H. Melenk et al.). The facility there is, however, much too involved in many

applications and the necessity to load the package makes it interesting to construct an elementary facility to handle the distributive representation of polynomials. A new switch has been created for that purpose. It is called `DISTRIBUTE` and a new function `DISTRIBUTE` puts a polynomial in distributive form. With that switch set to **on**, `LEADTERM` gives **true** monoms.

`MONOM` transforms a polynomial into a list of monoms. It works *whatever the position of the switch* `DISTRIBUTE`.

`SPLITTERMS` is analogous to `MONOM` except that it gives a list of two lists. The first sublist contains the positive terms while the second sublist contains the negative terms.

`SPLITPLUSMINUS` gives a list whose first element is the positive part of the polynomial and its second element is its negative part.

- iii. Two complementary functions `LOWESTDEG` and `DIVPOL` are provided. The first takes a polynomial as its first argument and the name of an indeterminate as its second argument. It returns the *lowest degree* in that indeterminate. The second function takes two polynomials and returns both the quotient and its remainder.

### 16.5.11 Handling of Transcendental Functions

The functions `TRIGREDUCE` and `TRIGEXPAND` and the equivalent ones for hyperbolic functions `HYPREDUCE` and `HYPEXPAND` make the transformations to multiple arguments and from multiple arguments to elementary arguments. Here is a simple example:

```
aa:=sin(x+y) $
TRIGEXPAND aa; ==> SIN(X)*COS(Y) + SIN(Y)*COS(X)
TRIGREDUCE ws; ==> SIN(Y + X)
```

When a trigonometric or hyperbolic expression is symmetric with respect to the interchange of `SIN (SINH)` and `COS (COSH)`, the application of `TRIG (HYP) -REDUCE` may often lead to great simplifications. However, if it is highly asymmetric, the repeated application of `TRIG (HYP) -REDUCE` followed by the use of `TRIG (HYP) -EXPAND` will lead to *more* complicated but more symmetric expressions:

```
aa:=(sin(x)^2+cos(x)^2)^3$
TRIGREDUCE aa; ==> 1
```



```
bb:=1+sin(x)^3$
```

```
TRIGREDUCE bb; ==>
```

$$\frac{-\sin(3X) + 3\sin(X) + 4}{4}$$

```
TRIGEXPAND ws; ==>
```

$$\frac{\sin^3(X) - 3\sin(X)\cos^2(X) + 3\sin(X) + 4}{4}$$

### 16.5.12 Handling of n-dimensional Vectors

Explicit vectors in EUCLIDEAN space may be represented by list-like or bag-like objects of depth 1. The components may be bags but may **not** be lists. Functions are provided to do the sum, the difference and the scalar product. When the space-dimension is three there are also functions for the cross and mixed products. SUMVECT, MINVECT, SCALVECT, CROSSVECT have two arguments. MPVECT has three arguments. The following example is sufficient to explain how they work:

```
l:={1,2,3}$
```

```
ll:=list(a,b,c)$
```

```
SUMVECT(l,ll); ==> {A + 1,B + 2,C + 3}
```

```
MINVECT(l,ll); ==> { - A + 1, - B + 2, - C + 3}
```

```
SCALVECT(l,ll); ==> A + 2*B + 3*C
```

```
CROSSVECT(l,ll); ==> { - 3*B + 2*C, 3*A - C, - 2*A + B}
```

```
MPVECT(l,ll,l); ==> 0
```

### 16.5.13 Handling of Grassmann Operators

Grassman variables are often used in physics. For them the multiplication operation is associative, distributive but anticommutative. The `KERNEL` of `REDUCE` does not provide it. However, implementing it in full generality would almost certainly decrease the overall efficiency of the system. This small module together with the declaration of antisymmetry for operators is enough to deal with most calculations. The reason is, that a product of similar anticommuting kernels can easily be transformed into an antisymmetric operator with as many indices as the number of these kernels. Moreover, one may also issue pattern matching rules to implement the anticommutativity of the product. The functions in this module represent the minimum functionality required to identify them and to handle their specific features.

`PUTGRASS` is a (nary) command which give identifiers the property of being the names of Grassmann kernels. `REMGRASS` removes this property.

`GRASSP` is a boolean function which detects grassmann kernels.

`GRASSPARITY` takes a **monom** as argument and gives its parity. If the monom is a simple grassmann kernel it returns 1.

`GHOSTFACTOR` has two arguments. Each one is a monom. It is equal to

$$(-1)^{**(\text{GRASSPARITY } u * \text{GRASSPARITY } v)}$$

Here is an illustration to show how the above functions work:

```
PUTGRASS eta; ==> t

if GRASSP eta(1) then "grassmann kernel"; ==>
    grassmann kernel

aa:=eta(1)*eta(2)-eta(2)*eta(1); ==>

    AA :=  - ETA(2)*ETA(1) + ETA(1)*ETA(2)

GRASSPARITY eta(1); ==> 1

GRASSPARITY (eta(1)*eta(2)); ==> 0

GHOSTFACTOR(eta(1),eta(2)); ==> -1

grasskernel:=
    {eta(~x)*eta(~y) => -eta y * eta x when nordp(x,y),
```

```

(~x)*(~x) ==> 0 when grassp x};

exp:=eta(1)^2$

exp where grasskernel; ==> 0

aa where grasskernel; ==> - 2*ETA(2)*ETA(1)

```

### 16.5.14 Handling of Matrices

This module provides functions for handling matrices more comfortably.

- i. Often, one needs to construct some UNIT matrix of a given dimension. This construction is done by the system thanks to the function UNITMAT. It is a nary function. The command is

```
UNITMAT M1(n1), M2(n2), .....Mi(ni) ;
```

where  $M_1, \dots, M_i$  are names of matrices and  $n_1, n_2, \dots, n_i$  are integers.

MKIDM is a generalization of MKID. It allows one to connect two or several matrices. If  $u$  and  $u_1$  are two matrices, one can go from one to the other:

```

matrix u(2,2);$ unitmat u1(2)$

u1; ==>

[1  0]
[   ]
[0  1]

mkidm(u,1); ==>

[1  0]
[   ]
[0  1]

```

This function allows one to make loops on matrices like in the following illustration. If  $U, U_1, U_2, \dots, U_5$  are matrices:

```
FOR I:=1:5 DO U:=U-MKIDM(U,I);
```

can be issued.

- ii. The next functions map matrices on bag-like or list-like objects and conversely they generate matrices from bags or lists.

COERCEMAT transforms the matrix `U` into a list of lists. The entry is

`COERCEMAT (U, id)`

where `id` is equal to `list` otherwise it transforms it into a bag of bags whose envelope is equal to `id`.

BAGLMAT does the opposite job. The **first** argument is the bag-like or list-like object while the second argument is the matrix identifier. The entry is

`BAGLMAT (bgl, U)`

`bgl` becomes the matrix `U`. The transformation is **not** done if `U` is *already* the name of a previously defined matrix. This is to avoid ACCIDENTAL redefinition of that matrix.

- ii. The functions `SUBMAT`, `MATEXTR`, `MATEXTC` take parts of a given matrix.

`SUBMAT` has three arguments. The entry is

`SUBMAT (U, nr, nc)`

The first is the matrix name, and the other two are the row and column numbers. It gives the submatrix obtained from `U` by deleting the row `nr` and the column `nc`. When one of them is equal to zero only column `nc` or row `nr` is deleted.

`MATEXTR` and `MATEXTC` extract a row or a column and place it into a list-like or bag-like object. The entries are

`MATEXTR (U, VN, nr)`

`MATEXTC (U, VN, nc)`

where `U` is the matrix, `VN` is the “vector name”, `nr` and `nc` are integers. If `VN` is equal to `list` the vector is given as a list otherwise it is given as a bag.

- iii. Functions which manipulate matrices. They are `MATSUBR`, `MATSUBC`, `HCONCMAT`, `VCONCMAT`, `TPMAT`, `HERMAT`

`MATSUBR` `MATSUBC` substitute rows and columns. They have three arguments. Entries are:

MATSUBR (U, bgl, nr)

MATSUBC (U, bgl, nc)

The meaning of the variables U, nr, nc is the same as above while bgl is a list-like or bag-like vector. Its length should be compatible with the dimensions of the matrix.

HCONCMAT VCONCMAT concatenate two matrices. The entries are

HCONCMAT (U, V)

VCONCMAT (U, V)

The first function concatenates horizontally, the second one concatenates vertically. The dimensions must match.

TPMAT makes the tensor product of two matrices. It is also an *infix* function. The entry is

TPMAT (U, V) or U TPMAT V

HERMAT takes the hermitian conjugate of a matrix. The entry is

HERMAT (U, HU)

where HU is the identifier for the hermitian matrix of U. It should be **unsigned** for this function to work successfully. This is done on purpose to prevent accidental redefinition of an already used identifier.

- iv. SETELMAT GETELMAT are functions of two integers. The first one resets the element (i, j) while the second one extracts an element identified by (i, j). They may be useful when dealing with matrices *inside procedures*.

## 16.6 AVECTOR: A vector algebra and calculus package

This package provides REDUCE with the ability to perform vector algebra using the same notation as scalar algebra. The basic algebraic operations are supported, as are differentiation and integration of vectors with respect to scalar variables, cross product and dot product, component manipulation and application of scalar functions (e.g. cosine) to a vector to yield a vector result.

Author: David Harper.

### 16.6.1 Introduction

This package <sup>2</sup> is written in RLISP (the LISP meta-language) and is intended for use with REDUCE 3.4. It provides REDUCE with the ability to perform vector algebra using the same notation as scalar algebra. The basic algebraic operations are supported, as are differentiation and integration of vectors with respect to scalar variables, cross product and dot product, component manipulation and application of scalar functions (*e.g.* cosine) to a vector to yield a vector result.

A set of vector calculus operators are provided for use with any orthogonal curvilinear coordinate system. These operators are gradient, divergence, curl and del-squared (Laplacian). The Laplacian operator can take scalar or vector arguments.

Several important coordinate systems are pre-defined and can be invoked by name. It is also possible to create new coordinate systems by specifying the names of the coordinates and the values of the scale factors.

### 16.6.2 Vector declaration and initialisation

Any name may be declared to be a vector, provided that it has not previously been declared as a matrix or an array. To declare a list of names to be vectors use the VEC command:

```
VEC A,B,C;
```

declares the variables A, B and C to be vectors. If they have already been assigned (scalar) values, these will be lost.

When a vector is declared using the VEC command, it does not have an initial value.

If a vector value is assigned to a scalar variable, then that variable will automatically be declared as a vector and the user will be notified that this has happened.

---

<sup>2</sup>Reference: Computer Physics Communications, **54**, 295-305 (1989)

A vector may be initialised using the `AVEC` function which takes three scalar arguments and returns a vector made up from those scalars. For example

```
A := AVEC (A1, A2, A3);
```

sets the components of the vector `A` to `A1`, `A2` and `A3`.

### 16.6.3 Vector algebra

(In the examples which follow, `V`, `V1`, `V2` *etc* are assumed to be vectors while `S`, `S1`, `S2` *etc* are scalars.)

The scalar algebra operators `+`, `-`, `*` and `/` may be used with vector operands according to the rules of vector algebra. Thus multiplication and division of a vector by a scalar are both allowed, but it is an error to multiply or divide one vector by another.

```
V := V1 + V2 - V3;   Addition and subtraction
V := S1*3*V1;        Scalar multiplication
V := V1/S;           Scalar division
V := -V1;            Negation
```

Vector multiplication is carried out using the infix operators `DOT` and `CROSS`. These are defined to have higher precedence than scalar multiplication and division.

```
V := V1 CROSS V2;    Cross product
S := V1 DOT V2;       Dot product
V := V1 CROSS V2 + V3;
V := (V1 CROSS V2) + V3;
```

The last two expressions are equivalent due to the precedence of the `CROSS` operator.

The modulus of a vector may be calculated using the `VMOD` operator.

```
S := VMOD V;
```

A unit vector may be generated from any vector using the `VMOD` operator.

```
V1 := V / (VMOD V);
```

Components may be extracted from any vector using index notation in the same way as an array.

```

V := AVEC (AX, AY, AZ);
V(0);           yields AX
V(1);           yields AY
V(2);           yields AZ

```

It is also possible to set values of individual components. Following from above:

```
V(1) := B;
```

The vector *V* now has components AX, B, AZ.

Vectors may be used as arguments in the differentiation and integration routines in place of the dependent expression.

```

V := AVEC (X**2, SIN(X), Y);
DF(V, X);           yields (2*X, COS(X), 0)
INT(V, X);           yields (X**3/3, -COS(X), Y*X)

```

Vectors may be given as arguments to monomial functions such as *SIN*, *LOG* and *TAN*. The result is a vector obtained by applying the function component-wise to the argument vector.

```

V := AVEC (A1, A2, A3);
SIN(V);              yields (SIN(A1), SIN(A2), SIN(A3))

```

#### 16.6.4 Vector calculus

The vector calculus operators *div*, *grad* and *curl* are recognised. The Laplacian operator is also available and may be applied to scalar and vector arguments.

```

V := GRAD S;         Gradient of a scalar field
S := DIV V;           Divergence of a vector field
V := CURL V1;         Curl of a vector field
S := DELSQ S1;        Laplacian of a scalar field
V := DELSQ V1;        Laplacian of a vector field

```

These operators may be used in any orthogonal curvilinear coordinate system. The user may alter the names of the coordinates and the values of the scale factors. Initially the coordinates are *X*, *Y* and *Z* and the scale factors are all unity.

There are two special vectors : *COORDS* contains the names of the coordinates in the current system and *HFACTORS* contains the values of the scale factors.

The coordinate names may be changed using the *COORDINATES* operator.

```
COORDINATES R, THETA, PHI;
```

This command changes the coordinate names to *R*, *THETA* and *PHI*.



The scale factors may be altered using the SCALEFACTORS operator.

```
SCALEFACTORS (1, R, R*SIN (THETA) ) ;
```

This command changes the scale factors to 1, R and  $R \sin(\theta)$ .

Note that the arguments of SCALEFACTORS must be enclosed in parentheses. This is not necessary with COORDINATES.

When vector differential operators are applied to an expression, the current set of coordinates are used as the independent variables and the scale factors are employed in the calculation. (See, for example, Batchelor G.K. 'An Introduction to Fluid Mechanics', Appendix 2.)

Several coordinate systems are pre-defined and may be invoked by name. To see a list of valid names enter

```
SYMBOLIC !*CSYSTEMS;
```

and REDUCE will respond with something like

```
(CARTESIAN SPHERICAL CYLINDRICAL)
```

To choose a coordinate system by name, use the command GETCSYSTEM.

To choose the Cartesian coordinate system :

```
GETCSYSTEM 'CARTESIAN;
```

Note the quote which prefixes the name of the coordinate system. This is required because GETCSYSTEM (and its complement PUTCSYSTEM) is a SYMBOLIC procedure which requires a literal argument.

REDUCE responds by typing a list of the coordinate names in that coordinate system. The example above would produce the response

```
(X Y Z)
```

whilst

```
GETCSYSTEM 'SPHERICAL;
```

would produce

```
(R THETA PHI)
```

Note that any attempt to invoke a coordinate system is subject to the same restric-

tions as the implied calls to `COORDINATES` and `SCALEFACTORS`. In particular, `GETCSYSTEM` fails if any of the coordinate names has been assigned a value and the previous coordinate system remains in effect.

A user-defined coordinate system can be assigned a name using the command `PUTCSYSTEM`. It may then be re-invoked at a later stage using `GETCSYSTEM`.

### Example 5

We define a general coordinate system with coordinate names `X,Y,Z` and scale factors `H1,H2,H3` :

```
COORDINATES X, Y, Z;
SCALEFACTORS (H1, H2, H3) ;
PUTCSYSTEM ' GENERAL;
```

This system may later be invoked by entering

```
GETCSYSTEM ' GENERAL;
```

## 16.6.5 Volume and Line Integration

Several functions are provided to perform volume and line integrals. These operate in any orthogonal curvilinear coordinate system and make use of the scale factors described in the previous section.

Definite integrals of scalar and vector expressions may be calculated using the `DEFINT` function.

### Example 6

To calculate the definite integral of  $\sin(x)^2$  between 0 and  $2\pi$  we enter

```
DEFINT (SIN (X) **2, X, 0, 2*PI) ;
```

This function is a simple extension of the `INT` function taking two extra arguments, the lower and upper bounds of integration respectively.

Definite volume integrals may be calculated using the `VOLINTEGRAL` function whose syntax is as follows :

```
VOLINTEGRAL(integrand, vector lower-bound, vector upper-bound);
```

### Example 7

In spherical polar coordinates we may calculate the volume of a sphere by integrating unity over the range  $r=0$  to  $RR$ ,  $\theta=0$  to  $PI$ ,  $\phi=0$  to  $2*\pi$  as follows :

```

VLB := AVEC(0, 0, 0);           Lower bound
VUB := AVEC(RR, PI, 2*PI);      Upper bound in  $r, \theta, \phi$  respectively
VOLINTORDER := (0, 1, 2);       The order of integration
VOLINTEGRAL(1, VLB, VUB);

```

Note the use of the special vector `VOLINTORDER` which controls the order in which the integrations are carried out. This vector should be set to contain the number 0, 1 and 2 in the required order. The first component of `VOLINTORDER` contains the index of the first integration variable, the second component is the index of the second integration variable and the third component is the index of the third integration variable.

### Example 8

Suppose we wish to calculate the volume of a right circular cone. This is equivalent to integrating unity over a conical region with the bounds:

```

z = 0 to H           (H = the height of the cone)
r = 0 to pZ           (p = ratio of base diameter to height)
phi = 0 to 2*PI

```

We evaluate the volume by integrating a series of infinitesimally thin circular disks of constant  $z$ -value. The integration is thus performed in the order :  $d(\phi)$  from 0 to  $2\pi$ ,  $dr$  from 0 to  $p*Z$ ,  $dz$  from 0 to  $H$ . The order of the indices is thus 2, 0, 1.

```

VOLINTORDER := AVEC(2, 0, 1);
VLB := AVEC(0, 0, 0);
VUB := AVEC(P*Z, H, 2*PI);
VOLINTEGRAL(1, VLB, VUB);

```

(At this stage, we replace  $P*H$  by  $RR$ , the base radius of the cone, to obtain the result in its more familiar form.)

Line integrals may be calculated using the `LINEINT` and `DEFLINEINT` functions. Their general syntax is

```

LINEINT(vector-function, vector-curve, variable);
DEFLINENINT(vector-function, vector-curve, variable, lower-bound,
upper-bound);

```

where

`vector-function` is any vector-valued expression;

`vector-curve` is a vector expression which describes the path of integration in terms of the independent variable;

`variable` is the independent variable;

`lower-bound`

`upper-bound` are the bounds of integration in terms of the independent variable.

### Example 9

In spherical polar coordinates, we may integrate round a line of constant theta ('latitude') to find the length of such a line. The vector function is thus the tangent to the 'line of latitude', (0,0,1) and the path is (0, LAT, PHI) where PHI is the independent variable. We show how to obtain the definite integral *i.e.* from  $\phi = 0$  to  $2\pi$  :

```
DEFLINEINT (AVEC (0, 0, 1) , AVEC (0, LAT, PHI) , PHI, 0, 2*PI) ;
```

### 16.6.6 Defining new functions and procedures

Most of the procedures in this package are defined in symbolic mode and are invoked by the REDUCE expression-evaluator when a vector expression is encountered. It is not generally possible to define procedures which accept or return vector values in algebraic mode. This is a consequence of the way in which the REDUCE interpreter operates and it affects other non-scalar data types as well : arrays cannot be passed as algebraic procedure arguments, for example.

### 16.6.7 Acknowledgements

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## 16.7 BIBASIS: A Package for Calculating Boolean Involutive Bases

Authors: Yuri A. Blinkov and Mikhail V. Zinin

### 16.7.1 Introduction

Involutive polynomial bases are redundant Gröbner bases of special structure with some additional useful features in comparison with reduced Gröbner bases [GB98]. Apart from numerous applications of involutive bases [Sei10] the involutive algorithms [Ger05] provide an efficient method for computing reduced Gröbner bases. A reduced Gröbner basis is a well-determined subset of an involutive basis and can be easily extracted from the latter without any extra reductions. All this takes place not only in rings of commutative polynomials but also in Boolean rings.

Boolean Gröbner basis already have already revealed their value and usability in practice. The first impressive demonstration of practicability of Boolean Gröbner bases was breaking the first HFE (Hidden Fields Equations) challenge in the public key cryptography done in [FJ03] by computing a Boolean Gröbner basis for the system of quadratic polynomials in 80 variables. Since that time the Boolean Gröbner bases application area has widen drastically and nowadays there is also a number of quite successful examples of using Gröbner bases for solving SAT problems.

During our research we had developed [GZ08b, GZ08a, GZB10] Boolean involutive algorithms based on Janet and Pommaret divisions and applied them to computation of Boolean Gröbner bases. Our implementation of both divisions has experimentally demonstrated computational superiority of the Pommaret division implementation. This package BIBASIS is the result of our thorough research in the field of Boolean Gröbner bases. BIBASIS implements the involutive algorithm based on Pommaret division in a multivariate Boolean ring.

In section 2 the Boolean ring and its peculiarities are shortly introduced. In section 3 we briefly argue why the involutive algorithm and Pommaret division are good for Boolean ring while the Buhberger's algorithm is not. And finally in section 4 we give the full description of BIBASIS package capabilities and illustrate it by examples.

### 16.7.2 Boolean Ring

*Boolean ring* perfectly goes with its name, it is a ring of *Boolean functions* of  $n$  variables, i.e mappings from  $\{0, 1\}^n$  to  $\{0, 1\}^n$ . Considering these variables are  $\mathbf{X} := \{x_1, \dots, x_n\}$  and  $\mathbb{F}_2$  is the finite field of two elements  $\{0, 1\}$ , Boolean ring

can be regarded as the quotient ring

$$\mathbb{B}[\mathbf{X}] := \mathbb{F}_2[\mathbf{X}] / \langle x_1^2 + x_1, \dots, x_n^2 + x_n \rangle.$$

Multiplication in  $\mathbb{B}[\mathbf{X}]$  is *idempotent* and addition is *nilpotent*

$$\forall b \in \mathbb{B}[\mathbf{X}] : b^2 = b, b + b = 0.$$

Elements in  $\mathbb{B}[\mathbf{X}]$  are *Boolean polynomials* and can be represented as finite sums

$$\sum_j \prod_{x \in \Omega_j \subseteq \mathbf{X}} x$$

of *Boolean monomials*. Each monomial is a conjunction. If set  $\Omega$  is empty, then the corresponding monomial is the unity Boolean function 1. The sum of zero monomials corresponds to zero polynomial, i.e. is zero Boolean function 0.

### 16.7.3 Pommaret Involutive Algorithm

Detailed description of involutive algorithm can found in [Ger05]. Here we note that result of both involutive and Buhberger's algorithms depend on chosen monomial ordering. At that the ordering must be admissible, i.e.

$$m \neq 1 \iff m \succ 1, \quad m_1 \succ m_2 \iff m_1 m \succ m_2 m \quad \forall m, m_1, m_2.$$

But as one can easily check the second condition of admissibility does not hold for any monomial ordering in Boolean ring:

$$x_1 \succ x_2 \xrightarrow{*x_1} x_1 * x_1 \succ x_2 * x_2 \longrightarrow x_1 \prec x_1 x_2$$

Though  $\mathbb{B}[\mathbf{X}]$  is a principal ideal ring, boolean singleton  $\{p\}$  is not necessarily a Gröbner basis of ideal  $\langle p \rangle$ , for example:

$$x_1, x_2 \in \langle x_1 x_2 + x_1 + x_2 \rangle \subset \mathbb{B}[x_1, x_2].$$

That the reason why one cannot apply the Buhberger's algorithm directly in a Boolean ring, using instead a ring  $\mathbb{F}_2[\mathbf{X}]$  and the *field binomials*  $x_1^2 + x_1, \dots, x_n^2 + x_n$ .

The involutive algorithm based on Janet division has the same disadvantage unlike the Pommaret division algorithm as shown in [GZ08b]. The Pommaret division algorithm can be applied directly in a Boolean ring and admits effective data structures for monomial representation.

### 16.7.4 BIBASIS Package

The package BIBASIS implements the Pommaret division algorithm in a Boolean ring. The first step to using the package is to load it:

```
1: load_package bibasis;
```

The current version of the BIBASIS user interface consists only of 2 functions: `bibasis` and `bibasis_print_statistics`.

The `bibasis` is the function that performs all the computation and has the following syntax:

```
bibasis(initial_polynomial_list, variables_list,
        monomial_ordering, reduce_to_groebner);
```

Input:

- `initial_polynomial_list` is the list of polynomials containing the known basis of initial Boolean ideal. All given polynomials are treated modulo 2. See Example 1.
- `variables_list` is the list of independent variables in decreasing order.
- `monomial_ordering` is a chosen monomial ordering and the supported ones are:

```
lex – pure lexicographical ordering;
deglex – degree lexicographic ordering;
degrevlex – degree reverse lexicographic.
```

See Examples 2—4 to check that Gröbner (as well as involutive) basis depends on monomial ordering.

- `reduce_to_groebner` is a Boolean value, if it is `t` the output is the reduced Boolean Gröbner basis, if `nil`, then the reduced Boolean Pommaret basis. Examples 5,6 show distinctions between these two outputs.

Output:

- The list of polynomials which constitute the reduced Boolean Gröbner or Pommaret basis.

The syntax of `bibasis_print_statistics` is simple:

```
bibasis_print_statistics();
```

This function prints out a brief statistics for the last invocation of `bibasis` function. See Example 7.

### 16.7.5 Examples

Example 1:

```
1: load_package bibasis;
2: bibasis({x+2*y}, {x,y}, lex, t);
{x}
```

Example 2:

```
1: load_package bibasis;
2: variables := {x0,x1,x2,x3,x4}$
3: polynomials := {x0*x3+x1*x2,x2*x4+x0}$
4: bibasis(polynomials, variables, lex, t);
{x0 + x2*x4, x2*(x1 + x3*x4)}
```

Example 3:

```
1: load_package bibasis;
2: variables := {x0,x1,x2,x3,x4}$
3: polynomials := {x0*x3+x1*x2,x2*x4+x0}$
4: bibasis(polynomials, variables, deglex, t);
{x1*x2*(x3 + 1),
 x1*(x0 + x2),
 x0*(x2 + 1),
 x0*x3 + x1*x2,
 x0*(x4 + 1),
 x2*x4 + x0}
```

Example 4:

```
1: load_package bibasis;
2: variables := {x0,x1,x2,x3,x4}$
3: polynomials := {x0*x3+x1*x2,x2*x4+x0}$
4: bibasis(polynomials, variables, degrevlex, t);
{x0*(x1 + x3),
 x0*(x2 + 1),
 x1*x2 + x0*x3,
 x0*(x4 + 1),
 x2*x4 + x0}
```



**Example 5:**

```

1: load_package bibasis;
2: variables := {x,y,z}$
3: polinomials := {x, z}$
4: bibasis(polinomials, variables, degrevlex, t);
{x,z}

```

**Example 6:**

```

1: load_package bibasis;
2: variables := {x,y,z}$
3: polinomials := {x, z}$
4: bibasis(polinomials, variables, degrevlex, nil);
{x,z,y*z}

```

**Example 7:**

```

1: load_package bibasis;
2: variables := {u0,u1,u2,u3,u4,u5,u6,u7,u8,u9}$
3: polinomials := {u0*u1+u1*u2+u1+u2*u3+u3*u4+u4*u5+u5*u6+u6*u7+u7*u8+u8*u9,
3:      u0*u2+u1+u1*u3+u2*u4+u2+u3*u5+u4*u6+u5*u7+u6*u8+u7*u9,
3:      u0*u3+u1*u2+u1*u4+u2*u5+u3*u6+u3+u4*u7+u5*u8+u6*u9,
3:      u0*u4+u1*u3+u1*u5+u2+u2*u6+u3*u7+u4*u8+u4+u5*u9,
3:      u0*u5+u1*u4+u1*u6+u2*u3+u2*u7+u3*u8+u4*u9+u5,
3:      u0*u6+u1*u5+u1*u7+u2*u4+u2*u8+u3+u3*u9+u6,
3:      u0*u7+u1*u6+u1*u8+u2*u5+u2*u9+u3*u4+u7,
3:      u0*u8+u1*u7+u1*u9+u2*u6+u3*u5+u4+u8,
3:      u0+u1+u2+u3+u4+u5+u6+u7+u8+u9+1}$
4: bibasis(polinomials, variables, degrevlex, t);
{u3*u6,
  u3*u7,
  u7*(u6 + 1),
  u3*u8,
  u6*u8 + u6 + u7,
  u7*u8,
  u3*(u9 + 1),
  u6*u9 + u7,
  u7*(u9 + 1),
  u8*u9 + u6 + u7 + u8,
  u0 + u3 + u6 + u9 + 1,
  u1 + u7,
  u2 + u7 + u8,
  u4 + u6 + u8,

```

```
    u5 + u6 + u7 + u8}
5: bibasis_print_statistics();
    Variables order = u0 > u1 > u2 > u3 > u4 > u5 > u6 > u7 > u8 :
Normal forms calculated = 216
    Non-zero normal forms = 85
    Reductions made = 4488
Time: 270 ms
GC time: 0 ms
```

## 16.8 BOOLEAN: A package for boolean algebra

This package supports the computation with boolean expressions in the propositional calculus. The data objects are composed from algebraic expressions connected by the infix boolean operators **and**, **or**, **implies**, **equiv**, and the unary prefix operator **not**. **Boolean** allows you to simplify expressions built from these operators, and to test properties like equivalence, subset property etc.

Author: Herbert Melenk.

### 16.8.1 Introduction

The package **Boolean** supports the computation with boolean expressions in the propositional calculus. The data objects are composed from algebraic expressions (“atomic parts”, “leafs”) connected by the infix boolean operators **and**, **or**, **implies**, **equiv**, and the unary prefix operator **not**. **Boolean** allows you to simplify expressions built from these operators, and to test properties like equivalence, subset property etc. Also the reduction of a boolean expression by a partial evaluation and combination of its atomic parts is supported.

### 16.8.2 Entering boolean expressions

In order to distinguish boolean data expressions from boolean expressions in the REDUCE programming language (e.g. in an **if** statement), each expression must be tagged explicitly by an operator `boolean`. Otherwise the boolean operators are not accepted in the REDUCE algebraic mode input. The first argument of `boolean` can be any boolean expression, which may contain references to other boolean values.

```
boolean (a and b or c);
q := boolean(a and b implies c);
boolean(q or not c);
```

Brackets are used to override the operator precedence as usual. The leafs or atoms of a boolean expression are those parts which do not contain a leading boolean operator. These are considered as constants during the boolean evaluation. There are two pre-defined values:

- **true, t or 1**
- **false, nil or 0**

These represent the boolean constants. In a result form they are used only as **1** and **0**.

By default, a **boolean** expression is converted to a disjunctive normal form, that is a form where terms are connected by **or** on the top level and each term is set of leaf expressions, eventually preceded by **not** and connected by **and**. An operators **or** or **and** is omitted if it would have only one single operand. The result of the transformation is again an expression with leading operator **boolean** such that the boolean expressions remain separated from other algebraic data. Only the boolean constants **0** and **1** are returned untagged.

On output, the operators **and** and **or** are represented as `/\` and `\/`, respectively.

```
boolean(true and false);      ->    0
boolean(a or not(b and c)); -> boolean(not(b) \/ not(c) \/ a)
boolean(a equiv not c);      -> boolean(not(a) /\ c \/ a /\ not(c))
```

### 16.8.3 Normal forms

The **disjunctive** normal form is used by default. It represents the “natural” view and allows us to represent any form free or parentheses. Alternatively a **conjunctive** normal form can be selected as simplification target, which is a form with leading operator **and**. To produce that form add the keyword **and** as an additional argument to a call of **boolean**.

```
boolean (a or b implies c);
      ->
      boolean(not(a) /\ not(b) \/ c)

boolean (a or b implies c, and);
      ->
      boolean((not(a) \/ c) /\ (not(b) \/ c))
```

Usually the result is a fully reduced disjunctive or conjunctive normal form, where all redundant elements have been eliminated following the rules

$$a \wedge b \vee \neg a \wedge b \longleftrightarrow b$$

$$a \vee b \wedge \neg a \vee b \longleftrightarrow b$$

Internally the full normal forms are computed as intermediate result; in these forms each term contains all leaf expressions, each one exactly once. This unreduced form is returned when you set the additional keyword **full**:

```
boolean (a or b implies c, full);
      ->
boolean(a /\ b /\ c \/ a /\ not(b) /\ c \/ not(a) /\ b /\ c \/ not(a) /\ not(b) /\ c
```

```
\ / not (a) /\not (b) /\not (c) )
```

The keywords **full** and **and** may be combined.

#### 16.8.4 Evaluation of a boolean expression

If the leafs of the boolean expression are algebraic expressions which may evaluate to logical values because the environment has changed (e.g. variables have been bound), you can re-investigate the expression using the operator `testbool` with the boolean expression as argument. This operator tries to evaluate all leaf expressions in REDUCE boolean style. As many terms as possible are replaced by their boolean values; the others remain unchanged. The resulting expression is contracted to a minimal form. The result **1** (= true) or **0** (=false) signals that the complete expression could be evaluated.

In the following example the leafs are built as numeric greater test. For using `>` in the expressions the greater sign must be declared operator first. The error messages are meaningless.

```
operator >;
fm:=boolean(x>v or not (u>v));
      ->
      fm := boolean(not (u>v) \ / x>v)

v:=10$

testbool fm;

***** u - 10 invalid as number
***** x - 10 invalid as number

      ->
      boolean(not (u>10) \ / x>10)

x:=3$
testbool fm;

***** u - 10 invalid as number

      ->
      boolean(not (u>10) )

x:=17$
```

```
testbool fm;
```

```
***** u - 10 invalid as number
```

```
    ->
```

```
1
```

## 16.9 CALI: A package for computational commutative algebra

Author: Hans-Gert Gräbe.

Key words: affine and projective monomial curves, affine and projective sets of points, analytic spread, associated graded ring, blowup, border bases, constructive commutative algebra, dual bases, elimination, equidimensional part, extended Gröbner factorizer, free resolution, Gröbner algorithms for ideals and module, Gröbner factorizer, ideal and module operations, independent sets, intersections, lazy standard bases, local free resolutions, local standard bases, minimal generators, minors, normal forms, pfaffians, polynomial maps, primary decomposition, quotients, symbolic powers, symmetric algebra, triangular systems, weighted Hilbert series, primality test, radical, unmixed radical.

### 16.9.1 Introduction

This package contains algorithms for computations in commutative algebra closely related to the Gröbner algorithm for ideals and modules. Its heart is a new implementation of the Gröbner algorithm<sup>3</sup> that allows the computation of syzygies, too. This implementation is also applicable to submodules of free modules with generators represented as rows of a matrix.

Moreover CALI contains facilities for local computations, using a modern implementation of Mora's standard basis algorithm, see [MPT92] and [Grä94b], that works for arbitrary term orders. The full analogy between modules over the local ring  $k[x_v : v \in H]_{\mathfrak{m}}$  and homogeneous (in fact H-local) modules over  $k[x_v : v \in H]$  is reflected through the switch `. Turn it on (Gröbner basis, the default) or off (local standard basis) to choose appropriate algorithms automatically. In v. 2.2 we present a unified approach to both cases, using reduction with bounded ecart for non Noetherian term orders, see [Grä95a] for details. This allows to have a common driver for the Gröbner algorithm in both cases.`

CALI extends also the restricted term order facilities of the `groebner` package, defining term orders by degree vector lists, and the rigid implementation of the sugar idea, by a more flexible `ecart` vector, in particular useful for local computations, see [Grä94b].

The package was designed mainly as a symbolic mode programming environment extending the build-in facilities of REDUCE for the computational approach to problems arising naturally in commutative algebra. An algebraic mode interface accesses (in a more rigid frame) all important features implemented symbolically

---

<sup>3</sup>The data representation even for polynomials is different from that given in the `groebner` package distributed with REDUCE (and rests on ideas used in the `dipoly` package).

and thus should be favored for short sample computations.

On the other hand, tedious computations are strongly recommended to be done symbolically since this allows considerably more flexibility and avoids unnecessary translations of intermediate results from CALI's internal data representation to the algebraic mode and vice versa. Moreover, one can easily extend the package with new symbolic mode scripts, or do more difficult interactive computations. For all these purposes the symbolic mode interface offers substantially more facilities than the algebraic one.

For a detailed description of special symbolic mode procedures one should consult the source code and the comments therein. In this manual we can give only a brief description of the main ideas incorporated into the package CALI. We concentrate on the data structure design and the description of the more advanced algorithms. For sample computations from several fields of commutative algebra the reader may consult also the *cali.tst* file.

As main topics CALI contains facilities for

- defining rings, ideals and modules,
- computing Gröbner bases and local standard bases,
- computing syzygies, resolutions and (graded) Betti numbers,
- computing (now also weighted) Hilbert series, multiplicities, independent sets, and dimensions,
- computing normal forms and representations,
- computing sums, products, intersections, quotients, stable quotients, elimination ideals etc.,
- primality tests, computation of radicals, unmixed radicals, equidimensional parts, primary decompositions etc. of ideals and modules,
- advanced applications of Gröbner bases (blowup, associated graded ring, analytic spread, symmetric algebra, monomial curves etc.),
- applications of linear algebra techniques to zero dimensional ideals, as e.g. the FGLM change of term orders, border bases and affine and projective ideals of sets of points,
- splitting polynomial systems of equations mixing factorization and the Gröbner algorithm, triangular systems, and different versions of the extended Gröbner factorizer.



Below we will use freely without further explanation the notions common for text books and papers about constructive commutative algebra, assuming the reader to be familiar with the corresponding ideas and concepts. For further references see e.g. the text books [BWK93], [CLO92] and [Mis93] or the survey papers [Buc85], [Buc88] and [Rob89].

### Description of the Documents Distributed with CALI

The CALI package contains the following files:

cali.chg

a detailed report of changes from v. 2.1 to v. 2.2. and 2.2.1

cali.log

the output file, that cali.tst should produce with

```
load_package cali;
out "logfile"$
in "cali.tst";
shut "logfile"$
```

cali.red

the CALI source file.

cali.tex

this manual.

cali.tst

a test file with various examples and applications of CALI.

CALI should be precompiled as usual, i.e. either using the *makefasl* utility of REDUCE or “by hand” via

```
faslout "cali"$
in "cali.red"$
faslend$
```

and then loaded via

```
load_package cali;
```

Upon successful loading CALI responds with a message containing the version number and the last update of the distribution.

Feel free to contact me by email if You have problems to get CALI started. Also comments, hints, bug reports etc. are welcome.

### CALI's Language Concept

From a certain point of view one of the major disadvantage of the current RLISP (and the underlying PSL) language is the fact that it supports modularity and data encapsulation only in a rudimentary way. Since all parts of code loaded into a session are visible all the time, name conflicts between different packages may occur, will occur (even not issuing a warning message), and are hard to prevent, since packages are developed (and are still developing) by different research groups at different places and different time.

A (yet rudimentary) concept of REDUCE packages and modules indicates the direction into what the REDUCE designers are looking for a solution for this general problem.

CALI (2.0 and higher) follows a name concept for internal procedures to mimick data encapsulation at a semantical level. We hope this way on the one hand to resolve the conflicts described above at least for the internal part of CALI and on the other hand to anticipate a desirable future and already foregoing development of REDUCE towards a true modularity.

The package CALI is divided into several modules, each of them introducing either a single new data type together with basic facilities, constructors, and selectors or a collection of algorithms subject to a common problem. Each module contains *internal procedures*, conceptually hidden by this module, *local procedures*, designed for a CALI wide use, and *global procedures*, exported by CALI into the general (algebraic or symbolic) environment of REDUCE. A header *module cali* contains all (fluid) global variables and switches defined by the package CALI.

Along these lines the CALI procedures available in symbolic mode are divided into three types with the following naming convention:

`module!=procedure`

internal to the given module.

`module_procedure`

exported by the given module into the local CALI environment.

`procedure!*`

a global procedure usually having a semantically equivalent procedure (possibly with another parameter list) without trailing asterisk in algebraic mode.

There are also symbolic mode equivalents without trailing asterisk, if the algebraic procedure is not a *psopfn*, but a *symbolic operator*. They transfer data to CALI's internal structure and call the corresponding procedure with trailing asterisk. CALI 2.2 distinguishes between algebraic and symbolic calls of such a procedure. In symbolic mode such a procedure calls the corresponding procedure with trailing asterisk directly without data transfer.

CALI 2.2 follows also a more concise concept for global variables. There are three types of them:

True *fluid* global variables,

that are part of the current data structure, as e.g. the current base ring and the degree vector. They are often locally rebound to be restored after interrupts.

Global variables, stored on the property list of the package name `cali`,

that reflect the state of the computational model as e.g. the trace level, the output print level or the chosen version of the Gröbner basis algorithm. There are several such parameters in the module *dualbases* to serve the common dual basis driver with information for different applications.

*Switches*,

that allow to choose different branches of algorithms. Note that this concept interferes with the second one. Different *versions* of algorithms, that apply different functions in a common driver, are *not* implemented through switches.

## New and Improved Facilities in v. 2.1

The major changes in v. 2.1 reflect the experience we've got from the use of CALI 2.0. The following changes are worth mentioning explicitly:

1. The algebraic rule concept was adapted to CALI. It allows to supply rule based coefficient domains. This is a more efficient way to deal with (easy) algebraic numbers than through the *arnum* package.
2. *listtest* and *listminimize* provide an unified concept for different list operations previously scattered in the source text.

3. There are several new quotient algorithms at the symbolic level (both the general element and the intersection approaches are available) and new features for the computation of equidimensional hull and equidimensional radical.
4. A new *module scripts* offers advanced applications of Gröbner bases.
5. Several advanced procedures initialize a Gröbner basis computation over a certain intermediate base ring or term order as e.g. *eliminate*, *resolve*, *matin-intersect* or all *primary decomposition* procedures. Interrupting a computation in v. 2.1 now restores the original values of CALI's global variables, since all intermediate procedures work with local copies of the global variables.<sup>4</sup> This doesn't apply to advanced procedures that change the current base ring as e.g. *blowup*, *preimage*, *sym* etc.

### New and Improved Facilities in v. 2.2

Version 2.2 (beside bug fixes) incorporates several new facilities of constructive non linear algebra that we investigated the last two years, as e.g. dual bases, the Gröbner factorizer, triangular systems, and local standard bases. Essential changes concern the following topics:

1. The CALI modules *red* and *groeb* were rewritten and the *module mora* was removed. This is due to new theoretical insight into standard bases theory as e.g. described in [Grä94b] or [Grä95a]. The Gröbner basis algorithm is reorganized as a Gröbner driver with simplifier and base lists, that involves different versions of polynomial reduction according to the setting via *gbtestversion*. It applies now to both noetherian and non noetherian term orders in a unified way.

The switches `and` were removed.

2. The Gröbner factorizer was thoroughly revised, extended along the lines explained in [Grä94a], and collected into a separate *module groebf*. It now allows a list of constraints also in algebraic mode. Two versions of an *extended Gröbner factorizer* produce *triangular systems*, i.e. a decomposition into quasi prime components, see [Grä95b], that are well suited for further (numerical) evaluation. There is also a version of the Gröbner factorizer that allows a list of problems as input. This is especially useful, if a system is splitted with respect to a “cheap” (e.g. degrevlex) term order and the pieces are recomputed with respect to a “hard” (e.g. pure lex) term order.

The extended Gröbner factorizer involves, after change to dimension zero, the computation of *triangular systems*. The corresponding module *triang*

---

<sup>4</sup>Note that recovering the base ring this way may cause some trouble since the intermediate ring, installed with *setring*, changed possibly the internal variable order set by *setkorder*.

extends the facilities for zero dimensional ideals and modules in the *module* *odim*.

3. A new *module* *lf* implements the *dual bases* approach as described in [MMM91]. On this basis there are new implementations of *affine\_points* and *proj\_points*, that are significantly faster than the old ones. The linear algebra *change of term orders* [FGLM93] is available, too. There are two versions, one with precomputed *border basis*, the other with conventional normal forms.
4. *dpmats* now have a *gb-tag* that indicates, whether the given ideal or module basis is already a Gröbner basis. This avoids certain Gröbner basis recomputations especially during advanced algorithms as e.g. prime decomposition. In the algebraic interface Gröbner bases are computed automatically when needed rather than to issue an error message as in v. 2.1. So one can call *mod-equalp* or *dim* etc. not having computed Gröbner bases in advance. Note that such automatic computation can be avoided with *setgbasis*.
5. Hilbert series are now *weighted Hilbert series*, since e.g. for blow up rings the generating ideal is multigraded. Usual Hilbert series are computed as in v. 2.1 with respect to the *ecart vector*. Weighted Hilbert series accept a list of (integer) weight lists as second parameter.
6. There are some name and conceptual changes to existing procedures and variables to have a more concise semantic concept. This concerns

*tracing* (the trace parameter is now stored on the property list of *cali* and should be set with *setcalitrace*),  
 choosing different versions of the Gröbner algorithm (through *gbtestversion*) and the Hilbert series computation (through *hftestversion*),  
 some names (*mat2list* replaced *flatten*, *HilbertSeries* replaced *hilbseries*) and  
 parameter lists of some local and internal procedures (consult *cali.chg* for details).

7. The *revlex term order* is now the reverse lexicographic term order on the **reversely** ordered variables. This is consistent with other computer algebra systems (e.g. SINGULAR or AXIOM)<sup>5</sup> and implies the same order on the variables for deglex and degrevlex term orders (this was the main reason to change the definition).
8. Ideals of minors, pfaffians and related stuff are now implemented as extension of the internal *matrix* package and collected into a separate *module*

---

<sup>5</sup>But different to the currently distributed *groebner* package in REDUCE. Note that the computations in [Grä94a] were done *before* these changes.

*calimat*. Thus they allow more general expressions, especially with variable exponents, as general REDUCE matrices do. So one can define generic ideals as e.g. ideals of minors or pfaffians of matrices, containing generic expressions as elements. They must be specified for further use in CALI substituting general exponents by integers.

### New and Improved Facilities in v. 2.2.1

The main change concerns the primary decomposition algorithm, where I fixed a serious bug for deciding, which embedded primes are really embedded<sup>6</sup>. During that remake I incorporated also the Gröbner factorizer to compute isolated primes. Since REDUCE has no multivariate *modular* factorizer, the switch *factorprimes* may be turned off to switch to the former algorithm.

Some minor bugs are fixed, too, e.g. the bug that made *radical* crashing.

## 16.9.2 The Computational Model

This section gives a short introduction into the data type design of CALI at different levels. First (§1 and 2) we describe CALI's way of algorithmic translation of the abstract algebraic objects *ring of polynomials*, *ideal* and (finitely generated) *module*. Then (§3 and 4) we describe the algebraic mode interface of CALI and the switches and global variables to drive a session. In the next chapter we give a more detailed overview of the basic (symbolic mode) data structures involved with CALI. We refer to the appendix for a short summary of the commands available in algebraic mode.

### The Base Ring

A polynomial ring consists in CALI of the following data:

a list of variable names

All variables not occurring in the list of ring names are treated as parameters. Computations are executed denominatorfree, but the results are valid only over the corresponding parameter *field* extension.

---

<sup>6</sup>That there must be a bug was pointed out to me by Shimoyama Takeshi who compared different p.d. implementations. The bug is due to an incorrect test for embedded primes: A (superfluous) primary component may contain none of the isolated primary components, but their intersection! Note that neither [GTZ88] nor [BWK93] comment on that. Details of the implementation will appear in [Grä97].

a term order and a term order tag

They describe the way in which the terms in each polynomial (and polynomial vector) are ordered.

an ecart vector

A list of positive integers corresponding to the variable names.

A *base ring* may be defined (in algebraic mode) through the command

```
setring <ring>
```

with  $\langle ring \rangle ::= \{ \text{vars}, \text{tord}, \text{tag} [, \text{ecart} ] \}$  resp.

```
setring(vars, tord, tag [,ecart])
```

his sets the global (symbolic) variable *cali!=basering*. Here *vars* is the list of variable names, *tord* a (possibly empty) list of weight lists, the *degree vectors*, and *tag* the tag LEX or REVLEX. Optionally one can supply *ecart*, a list of positive integers of the same length as *vars*, to set an ecart vector different from the default one (see below).

The degree vectors must have the same length as *vars*. If  $(w_1 \dots w_k)$  is the list of degree vectors then

$$\begin{aligned}
 x^a < x^b \quad & :\Leftrightarrow \quad \text{either} \quad w_j(x^a) = w_j(x^b) \quad \text{for } j < i \quad \text{and} \\
 & \quad \quad \quad w_i(x^a) < w_i(x^b) \\
 & \quad \quad \quad \text{or} \quad w_j(x^a) = w_j(x^b) \quad \text{for all } j \quad \text{and} \\
 & \quad \quad \quad x^a <_{lex} x^b \text{ resp. } x^a <_{revlex} x^b
 \end{aligned}$$

Here  $<_{lex}$  resp.  $<_{revlex}$  denote the *lexicographic* (tag=LEX) resp. *reverse lexicographic* (tag=REVLEX) term orders<sup>7</sup> with respect to the variable order given in *vars*, i.e.

$$x^a < x^b \quad :\Leftrightarrow \quad \exists j \forall i < j : a_i = b_i \quad \text{and} \quad a_j < b_j \text{ (lex.)}$$

or

$$x^a < x^b \quad :\Leftrightarrow \quad \exists j \forall i > j : a_i = b_i \quad \text{and} \quad a_j > b_j \text{ (revlex.)}$$

Every term order can be represented in such a way, see [MR88].

During the ring setting the term order will be checked to be Noetherian (i.e. to fulfill the descending chain condition) provided the switch *is* on (the default). The same

<sup>7</sup>The definition of the revlex term order changed for version 2.2.

applies turning *noetherian on*: If the term order of the underlying base ring isn't Noetherian the switch can't be turned over. Hence, starting from a non Noetherian term order, one should define *first* a new ring and *then* turn the switch on.

Useful term orders can be defined by the procedures

```
degreeorder vars,
that returns  $tord = \{\{1, \dots, 1\}\}$ .

localorder vars,
that returns  $tord = \{\{-1, \dots, -1\}\}$  (a non Noetherian term order for computations in local rings).

eliminationorder(vars, elimvars),
that returns a term order for elimination of the variables in elimvars, a subset of all vars. It's recommended to combine it with the tag REVLEX.

blockorder(vars, integerlist),
that returns the list of degree vectors for the block order with block lengths given in the integerlist. Note that these numbers should sum up to the length of the variable list supplied as the first argument.
```

Examples:

```
vars:={x,y,z};
tord:=degreeorder vars;    % Returns  $\{\{1,1,1\}\}$ .
setring(vars,tord,lex);    % GRADLEX in the groebner package.

% or

setring({a,b,c,d},{},lex); % LEX in the groebner package.

% or

vars:={a,b,c,x,y,z};
tord:=eliminationorder(vars,{x,y,z});
tord:=reverse blockorder(vars,{3,3});
                                % Return both  $\{\{0,0,0,1,1,1\}, \{1,1,1,0,0,0\}\}$ 
setring(vars,tord,revlex);
```

The base ring is initialized with

```
 $\{\{t, x, y, z\}, \{\{1, 1, 1, 1\}\}, \text{revlex}, \{1, 1, 1, 1\}\},$ 
```

i.e.  $S = k[t, x, y, z]$  supplied with the degree wise reverse lexicographic term order.



`getring m`

returns the ring attached to the object with the identifier  $m$ . E.g.

`setring getring m`

(re)sets the base ring to the base ring of the formerly defined object (ideal or module)  $m$ .

`getring()`

returns the currently active base ring.

CALI defines also an *ecart vector*, attaching to each variable a positive weight with respect to that homogenizations and related algorithms are executed. It may be set optionally by the user during the *setring* command. (Default: If the term order is a (positive) degree order then the ecart is the first degree vector, otherwise each ecart equals 1).

The ecart vector is used in several places for efficiency reason (Gröbner basis computation with the sugar strategy) or for termination (local standard bases). If the input is homogeneous the ecart vector should reflect this homogeneity rather than the first degree vector to obtain the best possible performance. For a discussion of local computations with encoupled ecart vector see [Grä94b]. In general the ecart vector is recommended to be chosen in such a way that the input examples become close to be homogeneous. *Homogenizations* and *Hilbert series* are computed with respect to this ecart vector.

`getecart()` returns the ecart vector currently set.

## Ideals and Modules

If  $S = k[x_v, v \in H]$  is a polynomial ring, a matrix  $M$  of size  $r \times c$  defines a map

$$f : S^r \longrightarrow S^c$$

by the following rule

$$f(v) := v \cdot M \quad \text{for } v \in S^r.$$

There are two modules, connected with such a map,  $\text{im } f$ , the submodule of  $S^c$  generated by the rows of  $M$ , and  $\text{coker } f (= S^c / \text{im } f)$ . Conceptually we will identify  $M$  with  $\text{im } f$  for the basic algebra, and with  $\text{coker } f$  for more advanced topics of commutative algebra (Hilbert series, dimension, resolution etc.) following widely accepted conventions.

With respect to a fixed basis  $\{e_1, \dots, e_c\}$  one can define module term orders on  $S^c$ , Gröbner bases of submodules of  $S^c$  etc. They generalize the corresponding notions for ideal bases. See [Eis95] or [MM86] for a detailed introduction to this area of computational commutative algebra. This allows to define joint facilities for both ideals and submodules of free modules. Moreover computing syzygies the latter come in in a natural way.

CALI handles ideal and module bases in a unique way representing them as rows of a *dpmat* (**d**istributive **p**olynomial **m**atrix). It attaches to each unit vector  $e_i$  a monomial  $x^{a_i}$ , the  $i$ -th *column degree* and represents the rows of a dpmat  $M$  as lists of module terms  $x^a e_i$ , sorted with respect to a *module term order*, that may be roughly<sup>8</sup> described as

$$\begin{aligned}
 x^a e_i < x^b e_j & \quad :\Leftrightarrow \quad \text{either} & & x^a x^{a_i} < x^b x^{a_j} \text{ in } S \\
 & \text{or} & & x^a x^{a_i} = x^b x^{a_j} \\
 & & & \text{and} \\
 & & & i < j \text{ (lex.) resp. } i > j \text{ (revlex.)}
 \end{aligned}$$

Every dpmat  $M$  has its own column degrees (no default !). They are managed through a global (symbolic) variable *cali!=degrees*.

```
getdegrees m
```

returns the column degrees of the object with identifier m.

```
getdegrees()
```

returns the current setting of *cali!=degrees*.

```
setdegrees <list of monomials>
```

sets *cali!=degrees* correspondingly. Use this command before executing *set-module* to give a dpmat prescribed column degrees since *cali!=degrees* has no default value and changes during computations. A good guess is to supply the empty list (i.e. all column degrees are equal to  $x^0$ ). Be careful defining modules without prescribed column degrees.

To distinguish between *ideals* and *modules* the former are represented as a *dpmat* with  $c = 0$  (and hence without column degrees). If  $I \subset S$  is such an ideal one has to distinguish between the ideal  $I$  (with  $c = 0$ , allowing special ideal operations as e.g. ideal multiplication) and the submodule  $I$  of the free one dimensional module

---

<sup>8</sup>The correct definition is even more difficult.

$S^1$  (with  $c = 1$ , allowing matrix operations as e.g. transposition, matrix multiplication etc.). *ideal2mat* converts an (algebraic) list of polynomials into an (algebraic) matrix column whereas *mat2list* collects all matrix entries into a list.

## The Algebraic Mode Interface

Corresponding to CALI's general philosophy explained in the introduction the algebraic mode interface translates algebraic input into CALI's internal data representation, calls the corresponding symbolic functions, and retranslates the result back into algebraic mode. Since Gröbner basis computations may be very tedious even on small examples, one should find a well balance between the storage of results computed earlier and the unavoidable time overhead and memory request associated with the management of these results.

Therefore CALI distinguishes between *free* and *bounded* identifiers. Free identifiers stand only for their value whereas to bounded identifiers several internal information is attached to their property list for later use.

After the initialization of the *base ring* bounded identifiers for ideals or modules should be declared via

```
setmodule(name, matrix value)
```

resp.

```
setideal(name, list of polynomials)
```

This way the corresponding internal representation (as *dpmat*) is attached to *name* as the property *basis*, the prefix form as its value and the current base ring as the property *ring*.

Performing any algebraic operation on objects defined this way their ring will be compared with the current base ring (including the term order). If they are different an error message occurs. If *m* is a valid name, after resetting the base ring

```
setmodule(m1, m)
```

reevaluates *m* with respect to the new base ring (since the *value* of *m* is its prefix form) and assigns the reordered *dpmat* to *m1* clearing all information previously computed for *m1* (*m1* and *m* may coincide).

All computations are performed with respect to the ring  $S = k[x_v \in \text{vars}]$  over the field  $k$ . Nevertheless by efficiency reasons *base coefficients* are represented in a denominator free way as standard forms. Hence the computational properties of the base coefficient domain depend on the *dmode* and also on auxiliary variables,

contained in the expressions, but not in the variable list. They are assumed to be parameters.

Best performance will be obtained with integer or modular domain modes, but one can also try *algebraic numbers* as coefficients as e.g. generated by `sqrt` or the `arnum` package. To avoid an unnecessary slow-down connected with the management of simplified algebraic expressions there is a *switch* `hardzerotest` (default: off) that may be turned on to force an additional simplification of algebraic coefficients during each zero test. It should be turned on only for domain modes without canonical representations as e.g. mixtures of arnums and square roots. We remind the general zero decision problem for such domains.

Alternatively, CALI offers the possibility to define a set of algebraic substitution rules that will affect CALI's base coefficient arithmetic only.

```
setrules <rule list>
```

transfers the (algebraic) rule list into the internal representation stored at the `cali value rules`.

In particular, `setrules {}` clears the rules previously set.

```
getrules()
```

returns the internal CALI rules list in algebraic form.

We recommend to use *setrules* for computations with algebraic numbers since they are better adapted to the data structure of CALI than the algebraic numbers provided by the `arnum` package. Note, that due to the zero decision problem complicated *setrules* based computations may produce wrong results if base coefficient's pseudo division is involved (as e.g. with `dp_pseudodivmod`). In this case we recommend to enlarge the variable set and add the defining equations of the algebraic numbers to the equations of the problem<sup>9</sup>.

The standard domain (Integer) doesn't allow denominators for input. *setideal* clears automatically the common denominator of each input expression whereas a polynomial matrix with true rational coefficients will be rejected by *setmodule*.

One can save/initialize ideal and module bases together with their accompanying data (base ring, degrees) to/from a file:

```
savemat (m, name)
```

resp.

```
initmat name
```

---

<sup>9</sup>A *qring* facility for the computation over quotient rings will be incorporated into future versions.

execute the file transfer from/to disk files with the specified file name. e.g.

```
savemat(m, "myfile");
```

saves the base ring and the ideal basis of  $m$  to the file “myfile” whereas

```
setideal(m, initmat "myfile");
```

sets the current base ring (via a call to *setring*) to the base ring of  $m$  saved at “myfile” and then recovers the basis of  $m$  from the same file.

## Switches and Global Variables

There are several switches, (fluid) global variables, a trace facility, and global parameters on the property list of the package name `cali` to control CALI’s computations.

### Switches

*bcsimp*

on: Cancel out gcd’s of base coefficients. (Default: on)

*detectunits*

on: replace polynomials of the form

$\langle monomial \rangle * \langle polynomial\ unit \rangle$  by  $\langle monomial \rangle$  during interreductions and standard basis computations.

Affects only local computations. (Default: off)

*factorprimes*

on: Invoke the Gröbner factorizer during computation of isolated primes. (Default: on). Note that REDUCE lacks a modular multivariate factorizer, hence for modular prime decomposition computations this switch has to be turned off.

*factorunits*

on: factor polynomials and remove polynomial unit factors during interreductions and standard basis computations.

Affects only local computations. (Default: off)

*hardzerotest*

on: try an additional algebraic simplification of base coefficients at each base coefficient's zero test. Useful only for advanced base coefficient domains without canonical REDUCE representation. May slow down the computation drastically. (Default: off)

### *lexefgb*

on: Use the pure lexicographic term order and *zerosolve* during reduction to dimension zero in the *extended Gröbner factorizer*. This is a single, but possibly hard task compared to the *degrevlex* invocation of *zerosolve1*. See [Grä95b] for a discussion of different zero dimensional solver strategies. (Default: off)

### *Noetherian*

on: choose algorithms for Noetherian term orders.

off: choose algorithms for local term orders.

(Default: on)

### *red\_total*

on: compute total normal forms, i.e. apply reduction (Noetherian term orders) or reduction with bounded ecart (non Noetherian term orders to tail terms of polynomials, too).

off: Do only top reduction.

(Default: on)

**Tracing** Different to v. 2.1 now intermediate output during the computations is controlled by the value of the `trace` and `printterms` entries on the property list of the package name `cali`. The former value controls the intensity of the intermediate output (Default: 0, no tracing), the latter the number of terms printed in such intermediate polynomials (Default: all).

```
setcalitrace <n>
```

changes the trace intensity. Set  $n = 2$  for a sparse tracing (a dot for each reduction step). Other good suggestions are the values 30 or 40 for tracing the Gröbner algorithm or  $n > 70$  for tracing the normal form algorithm. The higher  $n$  the more intermediate information will be given.

```
setcaliprintterms <n>
```

sets the number of terms that are printed in intermediate polynomials. Note that this does not affect the output of whole *dpmats*. The output of polynomials with more than  $n$  terms ( $n > 0$ ) breaks off and continues with ellipses.

```
clearcaliprintterms()
```

clears the `printterms` value forcing full intermediate output (according to the current trace level).

## Global Variables

*cali!=basing*

The currently active base ring initialized e.g. by *setring*.

*cali!=degrees*

The currently active module component degrees initialized e.g. by *setdegrees*.

*cali!=monset*

A list of variable names considered as non zero divisors during Gröbner basis computations initialized e.g. by *setmonset*. Useful e.g. for binomial ideals defining monomial varieties or other prime ideals.

**Entries on the Property List of *cali*** This approach is new for v. 2.2. Information concerning the state of the computational model as e.g. trace intensity, base coefficient rules, or algorithm versions are stored as values on the property list of the package name *cali*. This concerns

*trace* and *printterms*

see above.

*efgb*

Changed by the switch *lexefgb*.

*groeb!=rf*

Reduction function invoked during the Gröbner algorithm. It can be changed with *gbtestversion*  $\langle n \rangle$  ( $n = 1, 2, 3$ , default is 1).

*hf!=hf*

Variant for the computation of the Hilbert series numerator. It can be changed with *hftestversion*  $\langle n \rangle$  ( $n = 1, 2$ , default is 1).

*rules*

Algebraic “replaceby” rules introduced to CALI with the *setrules* command.

*evlf*, *varlessp*, *sublist*, *varnames*, *oldborderbasis*, *oldring*, *oldbasis*

see *module lf*, implementing the dual bases approach.

### 16.9.3 Basic Data Structures

In the following we describe the data structure layers underlying the `dpmat` representation in CALI and some important (symbolic) procedures to handle them. We refer to the source code and the comments therein for a more complete survey about the procedures available for different data types.

#### The Coefficient Domain

Base coefficients as implemented in the *module* `bcsf` are standard forms in the variables outside the variable list of the current ring. All computations are executed "denominator free" over the corresponding quotient field, i.e. gcd's are canceled out without request. To avoid this set the *switch* `bcsimp` off.<sup>10</sup> In the given implementation we use the s.f. procedure `qremf` for effective divisibility test. We had some trouble with it under *on\_factor*.

Additionally it is possible to supply the parameters occurring as base coefficients with a (global) set of algebraic rules.<sup>11</sup>

```
setrules!* r
```

converts an algebraic mode rules list *r* as e.g. used in WHERE statements into the internal CALI format.

#### The Base Ring

The *base ring* is defined by its name `list`, the degree `matrix` (a list of lists of integers), the `ring tag` (LEX or REVLEX), and the `ecart`. The name `list` contains a phantom name `cali!=mk` for the module component at place 0.

The *module ring* exports among others the selectors `ring_names`, `ring_degrees`, `ring_tag`, `ring_ecart`, the test function `ring_isnoetherian` and the transfer procedures from/to an (appropriate, printable by *mathprint*) algebraic prefix form `ring_from_a` (including extensive tests of the supplied parameters for consistency) and `ring_2a`.

The following procedures allow to define a base ring:

```
ring_define(name list, degree matrix, ring tag, ecart)
```

<sup>10</sup>This induces a rapid base coefficient's growth and doesn't yield **Z**-Gröbner bases in the sense of [GTZ88] since the S-pair criteria are different.

<sup>11</sup>This is different from the LET rule mechanism since they must be present in symbolic mode. Hence for a simultaneous application of the same rules in algebraic mode outside CALI they must additionally be declared in the usual way.



combines the given parameters to a ring.

```
setring!* <ring>
```

sets *cali!=basering* and checks for consistency with the *switch Noetherian*. It also sets through *setkorder* the current variable list as main variables. It is strongly recommended to use *setring!\*... instead of cali!=basering:=...*

*degreeorder!\**, *localorder!\**, *eliminationorder!\**, and *blockorder!\** define term order matrices in full analogy to algebraic mode.

There are three ring constructors for special purposes:

```
ring_sum(a,b)
```

returns a ring, that is constructed in the following way: Its variable list is the union of the (disjoint) lists of the variables of the rings *a* and *b* (in this order) whereas the degree list is the union of the (appropriately shifted) degree lists of *b* and *a* (in this order). The ring tag is that of *a*. Hence it returns (essentially) the ring  $b \oplus a$  if *b* has a degree part (e.g. useful for elimination problems, introducing “big” new variables) and the ring  $a \oplus b$  if *b* has no degree part (introducing “small” new variables).

```
ring_rlp(r,u)
```

*u* is a subset of the names of the ring *r*. Returns the ring *r*, but with a term order “first degrevlex on *u*, then the order on *r*”.

```
ring_lp(r,u)
```

As *rlp*, but with a term order “first lex on *u*, then the order on *r*”.

Example:

```
vars:=(x y z)
setring!* ring_define(vars,degreeorder!* vars,'lex',(1 1 1));
% GRADLEX in the groebner package.
```

## Monomials

The current version uses a place-driven exponent representation closely related to a vector model. This model handles term orders on *S* and module term orders on *S<sup>c</sup>* in a unique way. The zero component of the exponent list of a monomial contains its module component ( $> 0$ ) or 0 (ring element). All computations are executed with respect to a *current ring* (*cali!=basering*) and *current (monomial)*

*weights* of the free generators  $e_i, i = 1, \dots, c$ , of  $S^c$  (*cali!=degrees*). For efficiency reasons every monomial has a precomputed degree part that should be reevaluated if *cali!=basering* (i.e. the term order) or *cali!=degrees* were changed. *cali!=degrees* contains the list of column degrees of the current module as an assoc. list and will be set automatically by (almost) all *dpmat* procedure calls. Since monomial operations use the degree list that was precomputed with respect to fixed column degrees (and base ring)

**watch carefully for *cali!=degrees* programming at the monomial or dpoly level !**

As procedures there are selectors for the module component, the exponent and the degree parts, comparison procedures, procedures for the management of the module component and the degree vector, monomial arithmetic, transfer from/to prefix form, and more special tools.

### Polynomials and Polynomial Vectors

CALI uses a distributive representation as a list of terms for both polynomials and polynomial vectors, where a *term* is a dotted pair

$$(< monomial > . < base coefficient >).$$

The *ecart* of a polynomial (vector)  $f = \sum t_i$  with (module) terms  $t_i$  is defined as

$$\max(ec(t_i)) - ec(lt(t_i)),$$

see [Grä94b]. Here  $ec(t_i)$  denotes the *ecart* of the term  $t_i$ , i.e. the scalar product of the exponent vector of  $t_i$  (including the monomial weight of the module generator) with the *ecart* vector of the current base ring.

As procedures there are selectors, *dpoly* arithmetic including the management of the module component, procedures for reordering (and reevaluating) polynomials wrt. new term order degrees, for extracting common base coefficient or monomial factors, for transfer from/to prefix form and for homogenization and dehomogenization (wrt. the current *ecart* vector).

Two advanced procedures use ideal theory ingredients:

`dp_pseudodivmod(g, f)`

returns a *dpoly* list  $\{q, r, z\}$  such that  $z \cdot g = q \cdot f + r$  and  $z$  is a *dpoly* unit (i.e. a scalar for Noetherian term orders). For non Noetherian term orders the necessary modifications are described in [Grä95a].  
 $g, f$  and  $r$  belong to the same free module or ideal.

`dpgcd(a, b)`

computes the gcd of two dpolys  $a$  and  $b$  by the syzygy method: The syzygy module of  $\{a, b\}$  is generated by a single element  $[-b_0 \ a_0]$  with  $a = ga_0, b = gb_0$ , where  $g$  is the gcd of  $a$  and  $b$ . Since it uses dpoly pseudodivision it may work not properly with *setrules*.

## Base Lists

Ideal bases are one of the main ingredients for dpmats. They are represented as lists of *base elements* and contain together with each dpoly entry the following information:

- a number (the row number of the polynomial vector in the corresponding dpmat).
- the dpoly, its ecart (as the main sort criterion), and length.
- a representation part, that may contain a representation of the given dpoly in terms of a certain fixed basis (default: empty).

The representation part is managed during normal form computations and other row arithmetic of dpmats appropriately with the following procedures:

`bas_setrelations b`

sets the relation part of the base element  $i$  in the base list  $b$  to  $e_i$ .

`bas_removerelations b`

removes all relations, i.e. replaces them with the zero polynomial vector.

`bas_getrelations b`

gets the relation part of  $b$  as a separate base list.

Further there are procedures for selection and construction of base elements and for the manipulation of lists of base elements as e.g. sorting, renumbering, reordering, simplification, deleting zero base elements, transfer from/to prefix form, homogenization and dehomogenization.

## Dpoly Matrices

Ideals and matrices, represented as *dpmats*, are the central data type of the CALI package, as already explained above. Every dpmat  $m$  combines the following information:

- its size (*dpmat\_rows* *m*, *dpmat\_cols* *m*),
- its base list (*dpmat\_list* *m*) and
- its column degrees as an assoc. list of monomials (*dpmat\_coldegs* *m*). If this list is empty, all degrees are assumed to be equal to  $x^0$ .
- New in v. 2.2 there is a *gb-tag* (*dpmat\_gbtag* *m*), indicating that the given base list is already a Gröbner basis (under the given term order).

The *module* *dpmat* contains selectors, constructors, and the algorithms for the basic management of this data structure as e.g. file transfer, transfer from/to algebraic prefix forms, reordering, simplification, extracting row degrees and leading terms, *dpmat* matrix arithmetic, homogenization and dehomogenization.

The modules *matop* and *quot* collect more advanced procedures for the algebraic management of *dpmats*.

### Extending the REDUCE Matrix Package

In v. 2.2 minors, Jacobian matrix, and Pfaffians are available for general REDUCE matrices. They are collected in the *module* *calimat* and allow to define procedures in more generality, especially allowing variable exponents in polynomial expressions. Such a generalization is especially useful for the investigation of whole classes of examples that may be obtained from a generic one by specialization. In the following *m* is a matrix given in algebraic prefix form.

`matjac(m, l)`

returns the Jacobian matrix of the ideal *m* (given as an algebraic mode list) with respect to the variable list *l*.

`minors(m, k)`

returns the matrix of *k*-minors of the matrix *m*.

`ideal_of_minors(m, k)`

returns the ideal of the *k*-minors of the matrix *m*.

`pfaffian m`

returns the pfaffian of a skewsymmetric matrix *m*.

`ideal_of_pfaffians(m, k)`

returns the ideal of the  $2k$ -pfaffians of the skewsymmetric matrix *m*.

`random_linear_form(vars, bound)`

returns a random linear form in algebraic prefix form in the supplied variables *vars* with integer coefficients bounded by the supplied *bound*.

`singular_locus!*(m, c)`

returns the singular locus of *m* (as dpmat). *m* must be an ideal of codimension *c* given as a list of polynomials in prefix form. `Singular_locus` computes the ideal generated by the corresponding Jacobian and *m* itself.

#### 16.9.4 About the Algorithms Implemented in CALI

Below we give a short explanation of the main algorithmic ideas of CALI and the way they are implemented and may be accessed (symbolically).

##### Normal Form Algorithms

For v. 2.2 we completely revised the implementation of normal form algorithms due to the insight obtained from our investigations of normal form procedures for local term orders in [Grä95a] and [Grä94b]. It allows a common handling of Noetherian and non Noetherian term orders already on this level thus making superfluous the former duplication of reduction procedures in the modules *red* and *mora* as in v. 2.1.

Normal form algorithms reduce polynomials (or polynomial vectors) with respect to a given finite set of generators of an ideal or module. The result is not unique except for a total normal form with respect to a Gröbner basis. Furthermore different reduction strategies may yield significant differences in computing time.

CALI reduces by first matching, usually keeping base lists sorted with respect to the sort predicate *red\_better*. In v. 2.2 we sort solely by the dpoly length, since the introduction of *red\_TopRedBE*, i.e. reduction with bounded ecart, guarantees termination also for non Noetherian term orders. Overload *red\_better* for other reduction strategies.

Reduction procedures produce for a given ideal basis  $B \subset S$  and a polynomial  $f \in S$  a (pseudo) normal form  $h \in S$  such that  $h \equiv u \cdot f \bmod B$  where  $u \in S$  is a polynomial unit, i.e. a (polynomially represented) non zero domain element in the Noetherian case (pseudodivision of  $f$  by  $B$ ) or a polynomial with a scalar as leading term in the non Noetherian case. Following up the reduction steps one can even produce a presentation of  $h - u \cdot f$  as a polynomial combination of the base elements in  $B$ .

More general, given for  $f_i \in B$  and  $f$  representations  $f_i = \sum r_{ik} e_k = R_i \cdot E^T$  and  $f = R \cdot E^T$  as polynomial combinations wrt. a fixed basis  $E$  one can produce

such a presentation also for  $h$ . For this purpose the dpoly  $f$  and its representation are collected into a base element and reduced simultaneously by the base list  $B$ , that collects the base elements and their representations.

The main procedures of the newly designed reduction package are the following:

`red_TopRedBE(bas, model)`

Top reduction with bounded ecart of the base element  $model$  by the base list  $bas$ , i.e. only reducing the top term and only with base elements with ecart bounded by that of  $model$ .

`red_TopRed(bas, model)`

Top reduction of  $model$ , but without restrictions.

`red_TailRed(bas, model)`

Make tail reduction on  $model$ , i.e. top reduction on the tail terms. For convergence this uses reduction with bounded ecart for non Noetherian term orders and full reduction otherwise.

There is a common *red\_TailRedDriver* that takes a top reduction function as parameter. It can be used for experiments with other top reduction procedure combinations.

`red_TotalRed(bas, model)`

A terminating total reduction, i.e. for Noetherian term orders the classical one and for local term orders using tail reduction with bounded ecart.

`red_Straight bas`

Reduce (with *red\_TailRed*) the tails of the polynomials in the base list  $bas$ .

`red_TopInterreduce bas`

Reduces the base list  $bas$  with *red\_TopRed* until it has pairwise incomparable leading terms, computes correct representation parts, but does no tail reduction.

`red_Interreduce bas`

Does top and, if on `red_total`, also tail interreduction on the base list  $bas$ .

Usually, e.g. for ideal generation problems, there is no need to care about the multiplier  $u$ . If nevertheless one needs its value, the base element  $f$  may be prepared with *red\_prepare* to collect this information in the 0-slot of its representation part. Extract this information with *red\_extract*.

`red_redpol(bas, model)`

combines this tool with a total reduction of the base element *model* and returns a dotted pair

$(\langle \text{reduced model} \rangle . \langle \text{dpoly unit multiplier} \rangle)$ .

Advanced applications call the interfacing procedures

`interreduce! * m`

that returns an interreduced basis of the dpmat *m*.

`mod! * (f, m)`

that returns the dotted pair  $(h.u)$  where *h* is the pseudo normal form of the dpoly *f* modulo the dpmat *m* and *u* the corresponding polynomial unit multiplier.

`normalform! * (a, b)`

that returns  $\{a_1, r, z\}$  with  $a_1 = z * a - r * b$  where the rows of the dpmat  $a_1$  are the normalforms of the rows of the dpmat *a* with respect to the dpmat *b*.

For local standard bases the ideal generated by the basic polynomials may have components not passing through the origin. Although they do not contribute to the ideal in  $Loc(S) = S_{\mathfrak{m}}$  they usually heavily increase the necessary computational effort. Hence for local term orders one should try to remove polynomial units as soon as they are detected. To remove them from base elements in an early stage of the computation one can either try the (cheap) test, whether  $f \in S$  is of the form  $\langle \text{monomial} \rangle * \langle \text{polynomial unit} \rangle$  or factor *f* completely and remove polynomial unit factors. For base elements this may be done with *bas\_detectunits* or *bas\_factorunits*.

Moreover there are two switches *detectunits* and *factorunits*, both off by default, that force such automatic simplifications during more advanced computations.

The procedure *deleteunits!\** tries explicitly to factor the basis polynomials of a dpmat and to remove polynomial units occurring as one of the factors.

## The Gröbner and Standard Basis Algorithms

There is now a unique *module groeb* that contains the Gröbner resp. standard basis algorithms with syzygy computation facility and related topics. There are common procedures (working for both Noetherian and non Noetherian term orders)

`gbasis! * m`

that returns a minimal Gröbner or standard basis of the dpmat *m*,

`syzygies! * m`

that returns an interreduced basis of the first syzygy module of the dpmat  $m$  and

`syzygies1! * m`

that returns a (not yet interreduced) basis of the syzygy module of the dpmat  $m$ .

These procedures start the outer Gröbner engine (now also common for both Noetherian and non Noetherian term orders)

`groeb_stbasis(m, mgb, ch, syz)`

that returns, applied to the dpmat  $m$ , three dpmats  $g, c, s$  with

$g$  — the minimal reduced Gröbner basis of  $m$  if  $mgb = t$ ,

$c$  — the transition matrix  $g = c \cdot m$  if  $ch = t$ , and

$s$  — the (not yet interreduced) syzygy matrix of  $m$  if  $syz = t$ .

The next layer manages the preparation of the representation parts of the base elements to carry the syzygy information, calls the *general internal driver*, and extracts the relevant information from the result of that computation. The general internal driver branches according to different reduction functions into several versions. Upto now there are three different strategies for the reduction procedures for the S-polynomial reduction (different versions may be chosen via *gbtestversion*):

1. Total reduction with local simplifier lists. For local term orders this is (almost) Mora's first version for the tangent cone (the default).
2. Total reduction with global simplifier list. For local term orders this is (almost) Mora's `SimpStBasis`, see [MPT92].
3. Total reduction with bounded ecart.

The first two versions (almost) coincide for Noetherian term orders. The third version reduces only with bounded ecart, thus forcing more pairs to be treated than necessary, but usually less expensive to be reduced. It is not yet well understood, whether this idea is of practical importance.

`groeb_lazystbasis` calls the lazy standard basis driver instead, that implements Mora's lazy algorithm, see [MPT92]. As `groeb_homstbasis`, the computation of Gröbner and standard bases via homogenization (Lazard's approach), it is not fully integrated into the algebraic interface. Use



```
homstbasis!* m
```

for the invocation of the homogenization approach to compute a standard basis of the dpmat  $m$  and

```
lazystbasis!* m
```

for the lazy algorithm.

Experts commonly agree that the classical approach is better for “computable” examples, but computations done by the author on large examples indicate, that both approaches are in fact independent.

The pair list management uses the sugar strategy, see [GMN<sup>+</sup>91], with respect to the current ecart vector. If the input is homogeneous and the ecart vector reflects this homogeneity then pairs are sorted by ascending degree. Hence no superfluous base elements will be computed in this case. In general the sugar strategy performs best if the ecart vector is chosen to make the input close to be homogeneous.

There is another global variable *cali!=monset* that may contain a list of variable names (a subset of the variable names of the current base ring). During the “pure” Gröbner algorithm (without syzygy and representation computations) common monomial factors containing only these variables will be canceled out. This shortcut is useful if some of the variables are known to be non zero divisors as e.g. in most implicitation problems.

```
setmonset!* vars
```

initializes *cali!=monset* with a given list of variables *vars*.

The Gröbner tools as e.g. pair criteria, pair list update, pair management and S-polynomial construction are available.

```
groeb_mingb m
```

extracts a minimal Gröbner basis from the dpmat  $m$ , removing base elements with leading terms, divisible by other leading terms.

```
groeb_minimize(bas, syz)
```

minimizes the dpmat pair  $(bas, syz)$  deleting superfluous base elements from *bas* using syzygies from *syz* containing unit entries.

### The Gröbner Factorizer

If  $\bar{k}$  is the algebraic closure of  $k$ ,  $B := \{f_1, \dots, f_m\} \subset S$  a finite system of polynomials, and  $C := \{g_1, \dots, g_k\}$  a set of side conditions define the *relative set*

of zeroes

$$Z(B, C) := \{a \in \bar{k}^n : \forall f \in B \ f(a) = 0 \text{ and } \forall g \in C \ g(a) \neq 0\}.$$

Its Zariski closure is the zero set of  $I(B) :< \prod C >$ .

The Gröbner factorizer solves the following problem:

*Find a collection  $(B_\alpha, C_\alpha)$  of Gröbner bases  $B_\alpha$  and side conditions  $C_\alpha$  such that*

$$Z(B, C) = \bigcup_{\alpha} Z(B_\alpha, C_\alpha).$$

The *module groebf* and the *module triang* contain algorithms related to that problem, triangular systems, and their generalizations as described in [Grä94a] and [Grä95b]. V. 2.2 thus heavily extends the algorithmic possibilities that were implemented in former releases of CALI.

Note that, different to v. 2.1, we work with constraint *lists*.

```
0 groebfactor!*(bas, con)
```

returns for the dpmat ideal *bas* and the constraint list *con* (of dpolys) a minimal list of (*dpmat, constraint list*) pairs with the desired property.

During a preprocessing it splits the submitted basis *bas* by a recursive factorization of polynomials and interreduction of bases into a (reduced) list of smaller subproblems consisting of a partly computed Gröbner basis, a constraint list, and a list of pairs not yet processed. The main procedure forces the next subproblem to be processed until another factorization is possible. Then the subproblem splits into subsubproblems, and the subproblem list will be updated. Subproblems are kept sorted with respect to their expected dimension *easydim* forcing this way a *depth first* recursion. Returned and not yet interreduced Gröbner bases are, after interreduction, subject to another call of the preprocessor since interreduced polynomials may factor anew.

```
listgroebfactor!* l
```

proceeds a whole list of dpmats (without constraints) at once and strips off constraints at the end.

Using the (ordinary) Gröbner factorizer even components of different dimension may keep gluing together. The *extended Gröbner factorizer* involves a postprocessing, that guarantees a decomposition into puredimensional components, given by triangular systems instead of Gröbner bases. Triangular systems in positive dimension must not be Gröbner bases of the underlying ideal. They should be

preferred, since they are more simple but contain all information about the (quasi) prime component that they represent. The complete Gröbner basis of the corresponding component can be obtained by an easy stable quotient computation, see [Grä95b]. We refer to the same paper for the definition of *triangular systems* in positive dimension, that is consistent with our approach.

`extendedgroebfactor!* (bas, c)` and `extendedgroebfactor1!* (bas, c)`

return a list of results  $\{b_i, c_i, v_i\}$  in algebraic prefix form such that  $b_i$  is a triangular set wrt. the variables  $v_i$  and  $c_i$  is a list of constraints, such that  $b_i :< \prod c_i >$  is the (puredimensional) recontraction of the zerodimensional ideal  $b_i \otimes_k k(v_i)$ . For the first version the recontraction is not computed, hence the output may be not minimal. The second version computes recontractions to decide superfluous components already during the algorithm. Note that the stable quotient computation involved for that purpose may drastically slow down the whole attempt.

The postprocessing involves a change to dimension zero and invokes (zero dimensional) triangular system computations from the *module triang*. In a first step *groebf\_zeroprimes1* incorporates the square free parts of certain univariate polynomials into these systems and strips off the constraints (since relative sets of zeroes in dimension zero are Zariski closed), using a splitting approach analogous to the Gröbner factorizer. In a second step, according to the *switch lexefgb*, either *zerosolve!\** or *zerosolve1!\** converts these intermediate results into lists of triangular systems in prefix form. If *lexefgb* is `off` (the default), the zero dimensional term order is degrevlex and *zerosolve1!\**, the “slow turn to lex” is involved, for `on lexefgb` the pure lexicographic term order and *zerosolve!\**, Möllers original approach, see [M93], are used. Note that for this term order we need only a single Gröbner basis computation at this level.

A third version, *zerosolve2!\**, mixes the first approach with the FGLM change of term orders. It is not incorporated into the extended Gröbner factorizer.

## Basic Operations on Ideals and Modules

Gröbner and local standard bases are the heart of several basic algorithms in ideal theory, see e.g. [BWK93, 6.2.]. CALI offers the following facilities:

`submodulep!* (m, n)`

tests the dpmat  $m$  for being a submodule of the dpmat  $n$  reducing the basis elements of  $m$  with respect to  $n$ . The result will be correct provided  $n$  is a Gröbner basis.

`modequalp!*(m, n)`

= `submodulep!*(m, n)` and `submodulep!*(n, m)`.

`eliminate!*(m, <variable list>)`

computes the elimination ideal/module eliminating the variables in the given variable list (a subset of the variables of the current base ring). Changes temporarily the term order to `degrevlex`.

`matintersect!* l` <sup>12</sup>

computes the intersection of the `dp` mats in the `dp` mat list  $l$  along [BWK93, 6.20].

CALI offers several quotient algorithms. They rest on the computation of quotients by a single element of the following kind: Assume  $M \subset S^c$ ,  $v \in S^c$ ,  $f \in S$ . Then there are

the *module quotient*  $M : (v) = \{g \in S \mid gv \in M\}$ ,

the *ideal quotient*  $M : (f) = \{w \in S^c \mid fw \in M\}$ , and

the *stable quotient*  $M : (f)^\infty = \{w \in S^c \mid \exists n : f^n w \in M\}$ .

CALI uses the elimination approach [CLO92, 4.4.] and [BWK93, 6.38] for their computation:

`matquot!*(M, f)`

returns the module or ideal quotient  $M : (f)$  depending on  $f$ .

`matqquot!*(M, f)`

returns the stable quotient  $M : (f)^\infty$ .

*matquot!\** calls the pseudo division with remainder

`dp_pseudodivmod(g, f)`

that returns a `dpoly` list  $\{q, r, z\}$  such that  $z \cdot g = q \cdot f + r$  with a `dpoly` unit  $z$ . ( $g, f$  and  $r$  must belong to the same free module). This is done uniformly for noetherian and local term orders with an extended normal form algorithm as described in [Grä95a].

<sup>12</sup>This can be done for ideals and modules in an unique way. Hence *idealintersect!\** has been removed in v. 2.1.

In the same way one defines the quotient of a module by another module (both embedded in a common free module  $S^c$ ), the quotient of a module by an ideal, and the stable quotient of a module by an ideal. Algorithms for their computation can be obtained from the corresponding algorithms for a single element as divisor either by the generic element method [Eis95] or as an intersection [BWK93, 6.31]. CALI offers both approaches (X=1 or 2 below) at the symbolic level, but for true quotients only the latter one is integrated into the algebraic mode interface.

```
idealquotientX!* (M, I)
```

returns the ideal quotient  $M : I$  of the dpmat  $M$  by the dpmat ideal  $I$ .

```
modulequotientX!* (M, N)
```

returns the module quotient  $M : N$  of the dpmat  $M$  by the dpmat  $N$ .

```
annihilatorX!* M
```

returns the annihilator of *coker*  $M$ , i.e. the module quotient  $S^c : M$ , if  $M$  is a submodule of  $S^c$ .

```
matstabquot!* (M, I)
```

returns the stable quotient  $M : I^\infty$  (only by the general element method).

## Monomial Ideals

Monomial ideals occur as ideals of leading terms of (ideal's) Gröbner bases and also as components of leading term modules of submodules of free modules, see [Grä93], and reflect some properties of the original ideal/module. Several parameters of the original ideal or module may be read off from it as e.g. dimension and Hilbert series.

The *module moid* contains the corresponding algorithms on monomial ideals. Monomial ideals are lists of monomials, kept sorted by descending lexicographic order as proposed in [BS92].

```
moid_primes u
```

returns the minimal primes (as a list of lists of variable names) of the monomial ideal  $u$  using an adaption of the algorithm, proposed in [BS92] for the computation of the codimension.

```
indepvarsets!* m
```

returns (based on *moid\_primes*) the list of strongly independent sets of  $m$ , see [KW88] and [Grä93] for definitions.

`dim! * m`

returns the dimension of *coker*  $m$  as the size of the largest independent set.

`codim! * m`

returns the codimension of *coker*  $m$ .

`easyindepset! * m`

returns a maximal with respect to inclusion independent set of  $m$ .

`easydim! * m`

is a fast dimension algorithm (based on *easyindepset*), that will be correct if  $m$  is (radically) unmixed. Since it is significantly faster than the general dimension algorithm<sup>13</sup>, it should be used, if all maximal independent sets are known to be of equal cardinality (as e.g. for prime or unmixed ideals, see [Grä93]).

## Hilbert Series

CALI v. 2.2 now offers also *weighted Hilbert series*, i.e. series that may reflect multihomogeneity of ideals and modules. For this purpose a weighted Hilbert series has a list of (integer) degree vectors as second parameter, and the ideal(s) of leading terms are evaluated wrt. these weights. For the output and polynomial arithmetic, involved during the computation of the Hilbert series numerator, the different weight levels are mapped onto the first variables of the current ring. If  $w$  is such a weight vector list and  $I$  is a monomial ideal in the polynomial ring  $S = k[x_v : v \in V]$  we get (using multi exponent notation)

$$H(S/I, t) := \sum_{\alpha} |\{x^a \notin I : w(a) = \alpha\}| \cdot t^{\alpha} = \frac{Q(t)}{\prod_{v \in V} (1 - t^{w(x_v)})}$$

for a certain polynomial Hilbert series numerator  $Q(t)$ .  $H(R/I, t)$  is known to be a rational function with pole order at  $t = 1$  equal to  $\dim R/I$ . Note that *WeightedHilbertSeries* returns a *reduced* rational function where the gcd of numerator and denominator is canceled out.

(Non weighted) Hilbert series call the weighted Hilbert series procedure with a single weight vector, the ecart vector of the current ring.

The Hilbert series numerator  $Q(t)$  is computed using (the obvious generalizations to the weighted case of) the algorithms in [BS92] and [BCRT93]. Experiments suggest that the former is better for few generators of high degree whereas the

<sup>13</sup>This algorithm is of linear time as opposed to the problem to determine the dimension of an arbitrary monomial ideal, that is known to be NP-hard in the number of variables, see [BS92].

latter has to be preferred for many generators of low degree. Choose the version with *hftestversion*  $n$ ,  $n = 1, 2$ . Bayer/Stillman's approach ( $n = 1$ ) is the default. In the following  $m$  is a dpmat and Gröbner basis.

`hf_whileb(m, w)`

returns the weighted Hilbert series numerator  $Q(t)$  of  $m$  according to the version chosen with *hftestversion*.

`WeightedHilbertSeries!*(m, w)`

returns the weighted Hilbert series reduced rational function of  $m$  as s.q.

`HilbertSeries!*(m, w)`

returns the Hilbert series reduced rational function of  $m$  wrt. the ecart vector of the current ring as s.q.

`hf_whileb3(u, w)` and `hf_whs_from_resolution(u, w)`

compute the weighted Hilbert series numerator and the corresponding reduced rational function from (the column degrees of) a given resolution  $u$ .

`degree!* m`

returns the value of the numerator of the reduced Hilbert series of  $m$  at  $t = 1$ . i.e. the sum of its coefficients. For the standard ecart this is the degree of *coker*  $m$ .

## Resolutions

Resolutions of ideals and modules, represented as lists of dpmats, are computed via repeated syzygy computation with minimization steps between them to get minimal bases and generators of syzygy modules. Note that the algorithms apply simultaneously to both Noetherian and non Noetherian term orders. For compatibility reasons with further releases v. 2.2 introduces a second parameter to bound the number of syzygy modules to be computed, since Hilbert's syzygy theorem applies only to regular rings.

`Resolve!*(m, d)`

computes a minimal resolution of the dpmat  $m$ , i.e. a list of dpmats  $\{s_0, s_1, s_2, \dots\}$ , where  $s_k$  is the  $k$ -th syzygy module of  $m$ , upto part  $s_d$ .

`BettiNumbers!* c` and `GradedBettiNumbers!* c`

returns the Betti numbers resp. the graded Betti numbers of the resolution  $c$ , i.e. the list of the lengths resp. the degree lists (according to the ecart) themselves of the dpmats in  $c$ .

### Zero Dimensional Ideals and Modules

There are several algorithms that either force the reduction of a given problem to dimension zero or work only for zero dimensional ideals or modules. The *module odim* offers such algorithms. It contains, e.g.

```
dimzerop! * m
that tests a dpmat  $m$  for being zero dimensional.

getkbase! * m
that returns a (monomial)  $k$ -vector space basis of Coker  $m$  provided  $m$  is a
Gröbner basis.

odim_borderbasis m
that returns a border basis, see [MMM91], of the zero dimensional dpmat  $m$ 
as a list of base elements.

odim_parameter m
that returns a parameter of the dpmat  $m$ , i.e. a variable  $x \in vars$  such that
 $k[x] \cap Ann S^c/m = (0)$ , or nil if  $m$  is zero dimensional.

odim_up(a, m)
that returns an univariate polynomial (of smallest possible degree if  $m$  is a
gbasis) in the variable  $a$ , that belongs to the zero dimensional dpmat ideal  $m$ ,
using Buchberger's approach [Buc85].
```

### Primary Decomposition and Related Algorithms

The algorithms of the *module prime* implement the ideas of [GTZ88] with modifications along [Kre87] and their natural generalizations to modules as e.g. explained in [Rut92]. Version 2.2.1 fixes a serious bug detecting superfluous embedded primary components, see section 16.9.1, and contains now a second primary decomposition algorithm, based on ideal separation, as standard. For a discussion about embedded primes and the ideal separation approach, see [Grä97].

CALI contains also algorithms for the computation of the unmixed part of a given module and the unmixed radical of a given ideal (along the same lines). We followed the stepwise recursion decreasing dimension in each step by 1 as proposed in (the final version of) [GTZ88] rather than the “one step” method described in [BWK93] since handling leading coefficients, i.e. standard forms, depending on several variables is a quite hard job for REDUCE<sup>14</sup>.

In the following procedures  $m$  must be a Gröbner basis.

<sup>14</sup>*prime!=decompose2* implements this strategy in the symbolic mode layer.



`zeroradical! * m`

returns the radical of the zero dimensional ideal  $m$ , using squarefree decomposition of univariate polynomials.

`zeroprimes! * m`

computes as in [GTZ88] the list of prime ideals of  $\text{Ann } F/M$  if  $m$  is zero dimensional, using the (sparse) general position argument from [KW88].

`zeroprimarydecomposition! * m`

computes the primary components of the zero dimensional dpmat  $m$  using prime splitting with the prime ideals of  $\text{Ann } F/M$ . It returns a list of pairs with first entry the primary component and second entry the corresponding associated prime ideal.

`isprime! * m`

a (one step) primality test for ideals, extracted from [GTZ88].

`isolatedprimes! * m`

computes (only) the isolated prime ideals of  $\text{Ann } F/M$ .

`radical! * m`

computes the radical of the dpmat ideal  $m$ , reducing as in [GTZ88] to the zero dimensional case.

`easyprimarydecomposition! * m`

computes the primary components of the dpmat  $m$ , if it has no embedded components. The algorithm uses prime splitting with the isolated prime ideals of  $\text{Ann } F/M$ . It returns a list of pairs as in `zeroprimarydecomposition! *`.

`primarydecomposition! * m`

computes the primary components of the dpmat  $m$  along the lines of [GTZ88]. It returns a list of two-element lists as in `zeroprimarydecomposition! *`.

`unmixedradical! * m`

returns the unmixed radical, i.e. the intersection of the isolated primes of top dimension, associated to the dpmat ideal  $m$ .

`eqhull! * m`

returns the equidimensional hull, i.e. the intersection of the top dimensional primary components of the dpmat  $m$ .

### Advanced Algorithms

The *module scripts* just under further development offers some advanced topics of the Gröbner bases theory. It introduces the new data structure of a *map* between base rings:

A ring map

$$\phi : R \longrightarrow S$$

for  $R = k[r_i], S = k[s_j]$  is represented in symbolic mode as a list

$$\{\text{preimage\_ring } R, \text{image\_ring } S, \text{subst\_list}\},$$

where *subst\_list* is a substitution list  $\{r_1 = \phi_1(s), r_2 = \phi_2(s), \dots\}$  in algebraic prefix form, i.e. looks like `(list (equal var image) ...)`.

The central tool for several applications is the computation of the preimage  $\phi^{-1}(I) \subset R$  of an ideal  $I \subset S$  either under a polynomial map  $\phi$  or its closure in  $R$  under a rational map  $\phi$ , see [BWK93, 7.69 and 7.71].

```
preimage!*(m, map)
```

computes the preimage of the ideal  $m$  in algebraic prefix form under the given polynomial map and sets the current base ring to the preimage ring. Returns the result also in algebraic prefix form.

```
ratpreimage!*(m, map)
```

computes the closure of the preimage of the ideal  $m$  in algebraic prefix form under the given rational map and sets the current base ring to the preimage ring. Returns the result also in algebraic prefix form.

Derived applications are

```
affine_monomial_curve!*(l, vars)
```

$l$  is a list of integers,  $vars$  a list of variable names of the same length as  $l$ . The procedure sets the current base ring and returns the defining ideal of the affine monomial curve with generic point  $(t^i : i \in l)$  computing the corresponding preimage.

```
analytic_spread!* M
```

Computes the analytic spread of  $M$ , i.e. the dimension of the exceptional fiber  $\mathcal{R}(M)/m\mathcal{R}(M)$  of the blowup along  $M$  over the irrelevant ideal  $m$  of the current base ring.

`assgrad!* (M, N, vars)`

Computes the associated graded ring

$$gr_R(N) := (R/N \oplus N/N^2 \oplus \dots) = \mathcal{R}(N)/N\mathcal{R}(N)$$

over the ring  $R = S/M$ , where  $M$  and  $N$  are dpmat ideals defined over the current base ring  $S$ . `vars` is a list of new variable names one for each generator of  $N$ . They are used to create a second ring  $T$  with degree order corresponding to the ecart of the row degrees of  $N$  and a ring map

$$\phi : S \oplus T \longrightarrow S.$$

It returns a dpmat ideal  $J$  such that  $(S \oplus T)/J$  is a presentation of the desired associated graded ring over the new current base ring  $S \oplus T$ .

`blowup!* (M, N, vars)`

Computes the blow up  $\mathcal{R}(N) := R[N \cdot t]$  of  $N$  over the ring  $R = S/M$ , where  $M$  and  $N$  are dpmat ideals defined over the current base ring  $S$ . `vars` is a list of new variable names one for each generator of  $N$ . They are used to create a second ring  $T$  with degree order corresponding to the ecart of the row degrees of  $N$  and a ring map

$$\phi : S \oplus T \longrightarrow S.$$

It returns a dpmat ideal  $J$  such that  $(S \oplus T)/J$  is a presentation of the desired blowup ring over the new current base ring  $S \oplus T$ .

`proj_monomial_curve!* (l, vars)`

$l$  is a list of integers,  $vars$  a list of variable names of the same length as  $l$ . The procedure set the current base ring and returns the defining ideal of the projective monomial curve with generic point  $(s^{d-i} \cdot t^i : i \in l)$  in  $R$ , where  $d = \max\{x : x \in l\}$ , computing the corresponding preimage.

`sym!* (M, vars)`

Computes the symmetric algebra  $Sym(M)$  where  $M$  is a dpmat ideal defined over the current base ring  $S$ . `vars` is a list of new variable names one for each generator of  $M$ . They are used to create a second ring  $R$  with degree order corresponding to the ecart of the row degrees of  $N$  and a ring map

$$\phi : S \oplus R \longrightarrow S.$$

It returns a dpmat ideal  $J$  such that  $(S \oplus R)/J$  is the desired symmetric algebra over the new current base ring  $S \oplus R$ .

There are several other applications:

`minimal_generators!* m`

returns a set of minimal generators of the dpmat  $m$  inspecting the first syzygy module.

`nzdp!*(f,m)`

tests whether the dpoly  $f$  is a non zero divisor on *coker*  $m$ .  $m$  must be a Gröbner basis.

`symbolic_power!*(m,d)`

returns the  $d$ th symbolic power of the prime dpmat ideal  $m$  as the equidimensional hull of the  $d$ th true power. (Hence applies also to unmixed ideals.)

`varopt!* m`

finds a heuristically optimal variable order by the approach in [BGK86] and returns the corresponding list of variables.

## Dual Bases

For the general ideas underlying the dual bases approach see e.g. [MMM91]. This paper explains, that constructive problems from very different areas of commutative algebra can be formulated in a unified way as the computation of a basis for the intersection of the kernels of a finite number of linear functionals generating a dual  $S$ -module. Our implementation honours this point of view, presenting two general drivers *dualbases* and *dualhbases* for the computation of such bases (even as submodules of a free module  $M = S^m$ ) with affine resp. projective dimension zero.

Such a collection of  $N$  linear functionals

$$L : M = S^m \longrightarrow k^N$$

should be given through values  $\{[e_i, L(e_i)], i = 1, \dots, m\}$  on the generators  $e_i$  of  $M$  and an evaluation function `evlf([p, L(p)], x)`, that evaluates  $L(p \cdot x)$  from  $L(p)$  for  $p \in M$  and the variable  $x \in S$ .

*dualbases* starts with a list of such generator/value constructs generating  $M$  and performs Gaussian reduction on expressions  $[p \cdot x, L(p \cdot x)]$ , where  $p$  was already processed,  $L(p) \neq 0$ , and  $x \in S$  is a variable. These elements are processed in ascending order wrt. the term order on  $M$ . This guarantees both termination and that the resulting basis of *ker*  $L$  is a Gröbner basis. The  $N$  values of  $L$  are attached to  $N$  variables, that are ordered linearly. Gaussian elimination is executed wrt. this variable order.

To initialize the dual bases driver one has to supply the basic generator/value list (through the parameter list; for ideals just the one element list containing the generator  $[1 \in S, L(1)]$ ), the evaluation function, and the linear algebra variable order. The latter are supplied via the property list of `cali` as properties `evlf` and

`varlessp`. Different applications need more entries on the property list of `cali` to manage the communication between the driver and the calling routine.

`dualhbases` realizes the same idea for (homogeneous) ideals and modules of (projective) dimension zero. It produces zerodimensional “slices” with ascending degree until it reaches a supremum supplied by the user, see [MMM91] for details.

Applications concern affine and projective defining ideals of a finite number of points<sup>15</sup> and two versions (with and without precomputed border basis) of term order changes for zerodimensional ideals and modules as first described in [FGLM93].

`affine_points!*`  $m$

$m$  is a matrix of domain elements (in algebraic prefix form) with as many columns as the current base ring has ring variables. This procedure returns the defining ideal of the collection of points in affine space with coordinates given by the rows of  $m$ . Note that  $m$  may contain parameters. In this case  $k$  is treated as rational function field.

`change_termorder!*`  $(m, r)$  and `change_termorder1!*`  $(m, r)$

$m$  is a Gröbner basis of a zero dimensional ideal wrt. the current base ring. These procedures change the current ring to  $r$  and compute the Gröbner basis of  $m$  wrt. the new ring  $r$ . The former uses a precomputed border basis.

`proj_points!*`  $m$

$m$  is a matrix of domain elements (in algebraic prefix form) with as many columns as the current base ring has ring variables. This procedure returns the defining ideal of the collection of points in projective space with homogeneous coordinates given by the rows of  $m$ . Note that  $m$  may as for `affine_points` contain parameters.

### 16.9.5 A Short Description of Procedures Available in Algebraic Mode

Here we give a short description, ordered alphabetically, of **algebraic** procedures offered by CALI in the algebraic mode interface<sup>16</sup>.

If not stated explicitly procedures take (algebraic mode) polynomial matrices ( $c > 0$ ) or polynomial lists ( $c = 0$ )  $m, m1, m2, \dots$  as input and return results of the

<sup>15</sup>This substitutes the “brute force” method computing the corresponding intersections directly as it was implemented in v. 2.1. The new approach is significantly faster. The old stuff is available as `affine_points!*` and `proj_points!*`.

<sup>16</sup>It does **not** contain switches, get... procedures, setting trace level and related stuff.

same type. *gb* stands for a bounded identifier<sup>17</sup>, *gbr* for one with precomputed resolution. For the mechanism of *bounded identifier* see the section “Algebraic Mode Interface”.

`affine_monomial_curve(l, vars)`

*l* is a list of integers, *vars* a list of variable names of the same length as *l*. The procedure sets the current base ring and returns the defining ideal of the affine monomial curve with generic point  $(t^i : i \in l)$ .

`affine_points m`

*m* is a matrix of domain elements (in algebraic prefix form) with as many columns as the current base ring has ring variables. This procedure returns the defining ideal of the collection of points in affine space with coordinates given by the rows of *m*. Note that *m* may contain parameters. In this case *k* is treated as rational function field.

`analytic_spread m`

Computes the analytic spread of *m*.

`annihilator m`

returns the annihilator of the dpmat  $m \subseteq S^c$ , i.e.  $\text{Ann } S^c/M$ .

`assgrad(M, N, vars)`

Computes the associated graded ring  $gr_R(N)$  over  $R = S/M$ , where *S* is the current base ring. *vars* is a list of new variable names, one for each generator of *N*. They are used to create a second ring *T* to return an ideal *J* such that  $(S \oplus T)/J$  is the desired associated graded ring over the new current base ring  $S \oplus T$ .

`bettiNumbers gbr`

extracts the list of Betti numbers from the resolution of *gbr*.

`blowup(M, N, vars)`

Computes the blow up  $\mathcal{R}(N)$  of *N* over the ring  $R = S/M$ , where *S* is the current base ring. *vars* is a list of new variable names, one for each generator of *N*. They are used to create a second ring *T* to return an ideal *J* such that  $(S \oplus T)/J$  is the desired blowup ring over the new current base ring  $S \oplus T$ .

---

<sup>17</sup>Different to v. 2.1 a Gröbner basis will be computed automatically, if necessary.

`change_termorder(m, r)` and `change_termorder1(m, r)`

Change the current ring to  $r$  and compute the Gröbner basis of  $m$  wrt. the new ring  $r$  by the FGLM approach. The former uses internally a precomputed border basis.

`codim gb`

returns the codimension of  $S^c/gb$ .

`degree gb`

returns the multiplicity of  $gb$  as the sum of the coefficients of the (classical) Hilbert series numerator.

`degfromresolution gbr`

returns the list of column degrees from the minimal resolution of  $gbr$ .

`deleteunits m`

factors each basis element of the dpmat ideal  $m$  and removes factors that are polynomial units. Applies only to non Noetherian term orders.

`dim gb`

returns the dimension of  $S^c/gb$ .

`dimzerop gb`

tests whether  $S^c/gb$  is zerodimensional.

`directsum(m1, m2, ...)`

returns the direct sum of the modules  $m1, m2, \dots$ , embedded into the direct sum of the corresponding free modules.

`dpgcd(f, g)`

returns the gcd of two polynomials  $f$  and  $g$ , computed by the syzygy method.

`easydim m` and `easyindepset m`

If the given ideal or module is unmixed (e.g. prime) then all maximal strongly independent sets are of equal size and one can look for a maximal with respect to inclusion rather than size strongly independent set. These procedures don't test the input for being a Gröbner basis or unmixed, but construct a maximal with respect to inclusion independent set of the basic leading terms resp. detect from this (an approximation for) the dimension.

`easyprimarydecomposition m`

a short primary decomposition using ideal separation of isolated primes of  $m$ , that yields true results only for modules without embedded components. Returns a list of  $\{component, associated\ prime\}$  pairs.

`eliminate(m, <variable list>)`

computes the elimination ideal/module eliminating the variables in the given variable list (a subset of the variables of the current base ring). Changes temporarily the term order to degrevlex.

`eqhull m`

returns the equidimensional hull of the dpmat  $m$ .

`extendedgroebfactor(m, c)` and `extendedgroebfactor1(m, c)`

return for a polynomial ideal  $m$  and a list of (polynomial) constraints  $c$  a list of results  $\{b_i, c_i, v_i\}$ , where  $b_i$  is a triangular set wrt. the variables  $v_i$  and  $c_i$  is a list of constraints, such that  $Z(m, c) = \bigcup Z(b_i, c_i)$ . For the first version the output may be not minimal. The second version decides superfluous components already during the algorithm.

`gbasis gb`

returns the Gröbner resp. local standard basis of  $gb$ .

`getkbase gb`

returns a  $k$ -vector space basis of  $S^c/gb$ , consisting of module terms, provided  $gb$  is zerodimensional.

`getleadterms gb`

returns the dpmat of leading terms of a Gröbner resp. local standard basis of  $gb$ .

`GradedBettinnumbers gbr`

extracts the list of degree lists of the free summands in a minimal resolution of  $gbr$ .

`groebfactor(m[, c])`

returns for the dpmat ideal  $m$  and an optional constraint list  $c$  a (reduced) list of dpmats such that the union of their zeroes is exactly  $Z(m, c)$ . Factors all polynomials involved in the Gröbner algorithms of the partial results.

`HilbertSeries gb`

returns the Hilbert series of  $gb$  with respect to the current ecart vector.



`homstbasis m`

computes the standard basis of  $m$  by Lazard's homogenization approach.

`ideal2mat m`

converts the ideal (=list of polynomials)  $m$  into a column vector.

`ideal_of_minors(mat, k)`

computes the generators for the ideal of  $k$ -minors of the matrix  $mat$ .

`ideal_of_pfaffians(mat, k)`

computes the generators for the ideal of the  $2k$ -pfaffians of the skewsymmetric matrix  $mat$ .

`idealpower(m, n)`

returns the interreduced basis of the ideal power  $m^n$  with respect to the integer  $n \geq 0$ .

`idealprod(m1, m2, ...)`

returns the interreduced basis of the ideal product  $m1 \cdot m2 \cdot \dots$  of the ideals  $m1, m2, \dots$

`idealquotient(m1, m2)`

returns the ideal quotient  $m1 : m2$  of the module  $m1 \subseteq S^c$  by the ideal  $m2$ .

`idealsum(m1, m2, ...)`

returns the interreduced basis of the ideal sum  $m1 + m2 + \dots$

`indepvarsets gb`

returns the list of strongly independent sets of  $gb$  with respect to the current term order, see [KW88] for a definition in the case of ideals and [Grä93] for submodules of free modules.

`initmat(m, <file name>)`

initializes the dpmat  $m$  together with its base ring, term order and column degrees from a file.

`interreduce m`

returns the interreduced module basis given by the rows of  $m$ , i.e. a basis with pairwise indivisible leading terms.

`isolatedprimes m`

returns the list of isolated primes of the dpmat  $m$ , i.e. the isolated primes of  $\text{Ann } S^c/M$ .

`isprime gb`

tests the ideal  $gb$  to be prime.

`iszeroradical gb`

tests the zerodimensional ideal  $gb$  to be radical.

`lazystbasis m`

computes the standard basis of  $m$  by the lazy algorithm, see e.g. [MPT92].

`listgroebfactor in`

computes for the list  $in$  of ideal bases a list  $out$  of Gröbner bases by the Gröbner factorization method, such that  $\bigcup_{m \in in} Z(m) = \bigcup_{m \in out} Z(m)$ .

`mat2list m`

converts the matrix  $m$  into a list of its entries.

`matappend(m1, m2, ...)`

collects the rows of the dpmats  $m1, m2, \dots$  to a common matrix.  $m1, m2, \dots$  must be submodules of the same free module, i.e. have equal column degrees (and size).

`mathomogenize(m, var)` <sup>18</sup>

returns the result obtained by homogenization of the rows of  $m$  with respect to the variable  $var$  and the current *ecart vector*.

`matintersect(m1, m2, ...)`

returns the interreduced basis of the intersection  $m1 \cap m2 \cap \dots$

`matjac(m, <variable list>)`

returns the Jacobian matrix of the ideal  $m$  with respect to the supplied variable list

`matquot(m, f)`

returns the stable quotient  $m : (f)^\infty$  of the dpmat  $m$  by the polynomial  $f \in S$ .

---

<sup>18</sup>Dehomogenize with `sub(z=1, m)` if  $z$  is the homogenizing variable.

`matquot(m, f)`

returns the quotient  $m : (f)$  of the dpmat  $m$  by the polynomial  $f \in S$ .

`matstabquot(m1, id)`

returns the stable quotient  $m1 : id^\infty$  of the dpmat  $m1$  by the ideal  $id$ .

`matsum(m1, m2, ...)`

returns the interreduced basis of the module sum  $m1 + m2 + \dots$  in a common free module.

`minimal_generators m`

returns a set of minimal generators of the dpmat  $m$ .

`minors(m, b)`

returns the matrix of minors of size  $b \times b$  of the matrix  $m$ .

`a mod m`

computes the (true) normal form(s), i.e. a standard quotient representation, of  $a$  modulo the dpmat  $m$ .  $a$  may be either a polynomial or a polynomial list ( $c = 0$ ) or a matrix ( $c > 0$ ) of the correct number of columns.

`modequalp(gb1, gb2)`

tests, whether  $gb1$  and  $gb2$  are equal (returns YES or NO).

`modulequotient(m1, m2)`

returns the module quotient  $m1 : m2$  of two dpmats  $m1, m2$  in a common free module.

`normalform(m1, m2)`

returns a list of three dpmats  $\{m3, r, z\}$ , where  $m3$  is the normalform of  $m1$  modulo  $m2$ ,  $z$  a scalar matrix of polynomial units (i.e. polynomials of degree 0 in the noetherian case and polynomials with leading term of degree 0 in the tangent cone case), and  $r$  the relation matrix, such that

$$m3 = z * m1 + r * m2.$$

`nzdp(f, m)`

tests whether the dpoly  $f$  is a non zero divisor on *coker*  $m$ .

`pfaffian mat`

returns the pfaffian of a skewsymmetric matrix *mat*.

`preimage(m, map)`

computes the preimage of the ideal *m* under the given polynomial map and sets the current base ring to the preimage ring.

`primarydecomposition m`

returns the primary decomposition of the dpmat *m* as a list of *{component, associated prime}* pairs.

`proj_monomial_curve(l, vars)`

*l* is a list of integers, *vars* a list of variable names of the same length as *l*. The procedure sets the current base ring and returns the defining ideal of the projective monomial curve with generic point  $(s^{d-i} \cdot t^i : i \in l)$  in *R* where  $d = \max\{x : x \in l\}$ .

`proj_points m`

*m* is a matrix of domain elements (in algebraic prefix form) with as many columns as the current base ring has ring variables. This procedure returns the defining ideal of the collection of points in projective space with homogeneous coordinates given by the rows of *m*. Note that *m* may as for `affine_points` contain parameters.

`radical m`

returns the radical of the dpmat ideal *m*.

`random_linear_form(vars, bound)`

returns a random linear form in the variables *vars* with integer coefficients less than the supplied *bound*.

`ratpreimage(m, map)`

computes the closure of the preimage of the ideal *m* under the given rational map and sets the current base ring to the preimage ring.

`resolve(m[, d])`

returns the first *d* members of the minimal resolution of the bounded identifier *m* as a list of matrices. If the resolution has less than *d* non zero members, only those are collected. (Default: *d* = 100)

`savemat(m, <file name>)`

save the dpmat *m* together with the settings of its base ring, term order and column degrees to a file.

`setgbasis m`

declares the rows of the bounded identifier  $m$  to be already a Gröbner resp. local standard basis thus avoiding a possibly time consuming Gröbner or standard basis computation.

`sieve(m, <variable list>)`

sieves out all base elements with leading terms having a factor contained in the specified variable list (a subset of the variables of the current base ring). Useful for elimination problems solved “by hand”.

`singular_locus(M, c)`

returns the defining ideal of the singular locus of  $\text{Spec } S/M$  where  $M$  is an ideal of codimension  $c$ , adding to  $M$  the generators of the ideal of the  $c$ -minors of the Jacobian of  $M$ .

`submodulep(m, gb)`

tests, whether  $m$  is a submodule of  $gb$  (returns YES or NO).

`sym(M, vars)`

Computes the symmetric algebra  $\text{Sym}(M)$  where  $M$  is an ideal defined over the current base ring  $S$ . `vars` is a list of new variable names, one for each generator of  $M$ . They are used to create a second ring  $R$  to return an ideal  $J$  such that  $(S \oplus R)/J$  is the desired symmetric algebra over the new current base ring  $S \oplus R$ .

`symbolic_power(m, d)`

returns the  $d$ th symbolic power of the prime dpmat ideal  $m$ .

`syzygies m`

returns the first syzygy module of the bounded identifier  $m$ .

`tangentcone gb`

returns the tangent cone part, i.e. the homogeneous part of highest degree with respect to the first degree vector of the term order from the Gröbner basis elements of the dpmat  $gb$ . The term order must be a degree order.

`unmixedradical m`

returns the unmixed radical of the dpmat ideal  $m$ .

`varopt m`

finds a heuristically optimal variable order, see [BGK86].

```
vars := varopt m; setring(vars, {}, lex); setideal(m, m);
```

changes to the lexicographic term order with heuristically best performance for a lexicographic Gröbner basis computation.

`WeightedHilbertSeries(m, w)`

returns the weighted Hilbert series of the dpmat  $m$ . Note that  $m$  is not a bounded identifier and hence not checked to be a Gröbner basis.  $w$  is a list of integer weight vectors.

`zeroprimarydecomposition m`

returns the primary decomposition of the zerodimensional dpmat  $m$  as a list of  $\{component, associated\ prime\}$  pairs.

`zeroprimes m`

returns the list of primes of the zerodimensional dpmat  $m$ .

`zeroradical gb`

returns the radical of the zerodimensional ideal  $gb$ .

`zerosolve m, zerosolve1 m and zerosolve2 m`

Returns for a zerodimensional ideal a list of triangular systems that cover  $Z(m)$ . `Zerosolve` needs a pure lex. term order for the “fast” turn to lex. as described in [M93], `Zerosolve1` is the “slow” turn to lex. as described in [Grä95b], and `Zerosolve2` incorporated the FGLM term order change into `Zerosolve1`.

### 16.9.6 The CALI Module Structure

name	subject	data type	representation
cali	Header module, contains global variables, switches etc.	—	—
bcsf	Base coefficient arithmetic	base coeff.	standard forms
ring	Base ring setting, definition of the term order	base ring	special type RING
mo	monomial arithmetic	monomials	(exp. list . degree list)
dpoly	Polynomial and vector arithmetic	dpolys	list of terms
bas	Operations on base lists	base list	list of base elements
dpmat	Operations on polynomial matrices, the central data type of CALI	dpmat	special type DPMAT
red	Normal form algorithms	—	—
groeb	Gröbner basis algorithm and related ones	—	—
groebf	the Gröbner factorizer and its extensions	—	—
matop	Operations on (lists of) dpmats that correspond to ideal/module operations	—	—
quot	Different quotient algorithms	—	—
moid	Monomial ideal algorithms	monomial ideal	list of monomials
hf	weighted Hilbert series	—	—
res	Resolutions of dpmats	resolution	list of dpmats
intf	Interface to algebraic mode	—	—
odim	Algorithms for zerodimensional ideals and modules	—	—
prime	Primary decomposition and related questions	—	—
scripts	Advanced applications	—	—
calimat	Extension of the matrix package	—	—
lf	The dual bases approach	—	—
triang	(Zero dimensional) triangular systems	—	—

## 16.10 CAMAL: Calculations in celestial mechanics

This packages implements in REDUCE the Fourier transform procedures of the CAMAL package for celestial mechanics.

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*It is generally accepted that special purpose algebraic systems are more efficient than general purpose ones, but as machines get faster this does not matter. An experiment has been performed to see if using the ideas of the special purpose algebra system CAMAL(F) it is possible to make the general purpose system REDUCE perform calculations in celestial mechanics as efficiently as CAMAL did twenty years ago. To this end a prototype Fourier module is created for REDUCE, and it is tested on some small and medium-sized problems taken from the CAMAL test suite. The largest calculation is the determination of the Lunar Disturbing Function to the sixth order. An assessment is made as to the progress, or lack of it, which computer algebra has made, and how efficiently we are using modern hardware.*

### 16.10.1 Introduction

A number of years ago there emerged the divide between general-purpose algebra systems and special purpose one. Here we investigate how far the improvements in software and more predominantly hardware have enabled the general systems to perform as well as the earlier special ones. It is similar in some respects to the Possion program for MACSYMA [Fat74] which was written in response to a similar challenge.

The particular subject for investigation is the Fourier series manipulator which had its origins in the Cambridge University Institute for Theoretical Astronomy, and later became the F subsystem of CAMAL [Bar67a, Fit83]. In the late 1960s this system was used for both the Delaunay Lunar Theory [Del86, Bar67b] and the Hill Lunar Theory [Bou72], as well as other related calculations. Its particular area of application had a number of peculiar operations on which the general speed depended. These are outlined below in the section describing how CAMAL worked. There have been a number of subsequent special systems for celestial mechanics, but these tend to be restricted to the group of the originator.

The main body of the paper describes an experiment to create within the REDUCE system a sub-system for the efficient manipulation of Fourier series. This prototype program is then assessed against both the normal (general) REDUCE and the extant CAMAL results. The tests are run on a number of small problems typical of those for which CAMAL was used, and one medium-sized problem, the calculation of the Lunar Disturbing Function. The mathematical background to this problem is also presented for completeness. It is important as a problem as it is the first stage



in the development of a Delaunay Lunar Theory.

The paper ends with an assessment of how close the performance of a modern REDUCE on modern equipment is to the (almost) defunct CAMAL of eighteen years ago.

### 16.10.2 How CAMAL Worked

The Cambridge Algebra System was initially written in assembler for the Titan computer, but later was rewritten a number of times, and matured in BCPL, a version which was ported to IBM mainframes and a number of microcomputers. In this section a brief review of the main data structures and special algorithms is presented.

#### CAMAL Data Structures

CAMAL is a hierarchical system, with the representation of polynomials being completely independent of the representations of the angular parts.

The angular part had to represent a polynomial coefficient, either a sine or cosine function and a linear sum of angles. In the problems for which CAMAL was designed there are 6 angles only, and so the design restricted the number, initially to six on the 24 bit-halfword TITAN, and later to eight angles on the 32-bit IBM 370, each with fixed names (usually u through z). All that is needed is to remember the coefficients of the linear sum. As typical problems are perturbations, it was reasonable to restrict the coefficients to small integers, as could be represented in a byte with a guard bit. This allowed the representation to pack everything into four words.

```
[ NextTerm, Coefficient, Angles0-3, Angles4-7 ]
```

The function was coded by a single bit in the `Coefficient` field. This gives a particularly compact representation. For example the Fourier term  $\sin(u - 2v + w - 3x)$  would be represented as

```
[ NULL, "1"|0x1, 0x017e017d, 0x00000000 ]
or
[ NULL, "1"|0x1, 1:-2:1:-3, 0:0:0:0 ]
```

where "1" is a pointer to the representation of the polynomial 1. In all this representation of the term took 48 bytes. As the complexity of a term increased the store requirements to no grow much; the expression  $(7/4)ae^3f^5 \cos(u - 2v + 3w - 4x + 5y + 6z)$  also takes 48 bytes. There is a canonicalisation operation to ensure that the leading angle is positive, and  $\sin(0)$  gets removed. It should be noted that

$\cos(0)$  is a valid and necessary representation.

The polynomial part was similarly represented, as a chain of terms with packed exponents for a fixed number of variables. There is no particular significance in this except that the terms were held in *increasing* total order, rather than the decreasing order which is normal in general purpose systems. This had a number of important effects on the efficiency of polynomial multiplication in the presence of a truncation to a certain order. We will return to this point later. Full details of the representation can be found in [Fit75].

The space administration system was based on explicit return rather than garbage collection. This meant that the system was sometimes harder to write, but it did mean that much attention was focussed on efficient reuse of space. It was possible for the user to assist in this by marking when an expression was needed no longer, and the compiler then arranged to recycle the space as part of the actual operation. This degree of control was another assistance in running of large problems on relatively small machines.

### Automatic Linearisation

In order to maintain Fourier series in a canonical form it is necessary to apply the transformations for linearising products of sine and cosines. These will be familiar to readers of the REDUCE test program as

$$\cos \theta \cos \phi \Rightarrow (\cos(\theta + \phi) + \cos(\theta - \phi))/2, \quad (16.35)$$

$$\cos \theta \sin \phi \Rightarrow (\sin(\theta + \phi) - \sin(\theta - \phi))/2, \quad (16.36)$$

$$\sin \theta \sin \phi \Rightarrow (\cos(\theta - \phi) - \cos(\theta + \phi))/2, \quad (16.37)$$

$$\cos^2 \theta \Rightarrow (1 + \cos(2\theta))/2, \quad (16.38)$$

$$\sin^2 \theta \Rightarrow (1 - \cos(2\theta))/2. \quad (16.39)$$

In CAMAL these transformations are coded directly into the multiplication routines, and no action is necessary on the part of the user to invoke them. Of course they cannot be turned off either.

### Differentiation and Integration

The differentiation of a Fourier series with respect to an angle is particularly simple. The integration of a Fourier series is a little more interesting. The terms like  $\cos(nu + \dots)$  are easily integrated with respect to  $u$ , but the treatment of terms independent of the angle would normally introduce a secular term. By convention in Fourier series these secular terms are ignored, and the constant of integration is taken as just the terms independent of the angle in the integrand. This is equivalent

to the substitution rules

$$\begin{aligned}\sin(n\theta) &\Rightarrow -(1/n) \cos(n\theta) \\ \cos(n\theta) &\Rightarrow (1/n) \sin(n\theta)\end{aligned}$$

In CAMAL these operations were coded directly, and independently of the differentiation and integration of the polynomial coefficients.

### Harmonic Substitution

An operation which is of great importance in Fourier operations is the *harmonic substitution*. This is the substitution of the sum of some angles and a general expression for an angle. In order to preserve the format, the mechanism uses the translations

$$\begin{aligned}\sin(\theta + A) &\Rightarrow \sin(\theta) \cos(A) + \cos(\theta) \sin(A) \\ \cos(\theta + A) &\Rightarrow \cos(\theta) \cos(A) - \sin(\theta) \sin(A)\end{aligned}$$

and then assuming that the value  $A$  is small it can be replaced by its expansion:

$$\begin{aligned}\sin(\theta + A) &\Rightarrow \sin(\theta) \{1 - A^2/2! + A^4/4! \dots\} + \\ &\quad \cos(\theta) \{A - A^3/3! + A^5/5! \dots\} \\ \cos(\theta + A) &\Rightarrow \cos(\theta) \{1 - A^2/2! + A^4/4! \dots\} - \\ &\quad \sin(\theta) \{A - A^3/3! + A^5/5! \dots\}\end{aligned}$$

If a truncation is set for large powers of the polynomial variables then the series will terminate. In CAMAL the HSUB operation took five arguments; the original expression, the angle for which there is a substitution, the new angular part, the expression part ( $A$  in the above), and the number of terms required.

The actual coding of the operation was not as expressed above, but by the use of Taylor's theorem. As has been noted above the differentiation of a harmonic series is particularly easy.

### Truncation of Series

The main use of Fourier series systems is in generating perturbation expansions, and this implies that the calculations are performed to some degree of the small quantities. In the original CAMAL all variables were assumed to be equally small (a restriction removed in later versions). By maintaining polynomials in increasing

maximum order it is possible to truncate the multiplication of two polynomials. Assume that we are multiplying the two polynomials

$$\begin{aligned} A &= a_0 + a_1 + a_2 + \dots \\ B &= b_0 + b_1 + b_2 + \dots \end{aligned}$$

If we are generating the partial answer

$$a_i(b_0 + b_1 + b_2 + \dots)$$

then if for some  $j$  the product  $a_i b_j$  vanishes, then so will all products  $a_i b_k$  for  $k > j$ . This means that the later terms need not be generated. In the product of  $1 + x + x^2 + x^3 + \dots + x^{10}$  and  $1 + y + y^2 + y^3 + \dots + y^{10}$  to a total order of 10 instead of generating 100 term products only 55 are needed. The ordering can also make the merging of the new terms into the answer easier.

### 16.10.3 Towards a CAMAL Module

For the purposes of this work it was necessary to reproduce as many of the ideas of CAMAL as feasible within the REDUCE framework and philosophy. It was not intended at this stage to produce a complete product, and so for simplicity a number of compromises were made with the “no restrictions” principle in REDUCE and the space and time efficiency of CAMAL. This section describes the basic design decisions.

#### Data Structures

In a fashion similar to CAMAL a two level data representation is used. The coefficients are the standard quotients of REDUCE, and their representation need not concern us further. The angular part is similar to that of CAMAL, but the ability to pack angle multipliers and use a single bit for the function are not readily available in Standard LISP, so instead a longer vector is used. Two versions were written. One used a balanced tree rather than a linear list for the Fourier terms, this being a feature of CAMAL which was considered but never coded. The other uses a simple linear representation for sums. The angle multipliers are held in a separate vector in order to allow for future flexibility. This leads to a representation as a vector of length 6 or 4;

```
Version1: [ BalanceBits, Coeff, Function, Angles, LeftTree, RightTree ]
Version2: [ Coeff, Function, Angles, Next ]
```

where the `Angles` field is a vector of length 8, for the multipliers. It was decided to forego packing as for portability we do not know how many to pack into a small

integer. The tree system used is AVL, which needs 2 bits to maintain balance information, but these are coded as a complete integer field in the vector. We can expect the improvements implicit in a binary tree to be advantageous for large expressions, but the additional overhead may reduce its utility for smaller expressions.

A separate vector is kept relating the position of an angle to its print name, and on the property list of each angle the allocation of its position is kept. So long as the user declares which variables are to be treated as angles this mechanism gives flexibility which was lacking in CAMAL.

### **Linearisation**

As in the CAMAL system the linearisation of products of sines and cosines is done not by pattern matching but by direct calculation at the heart of the product function, where the transformations (1) through (3) are made in the product of terms function. A side effect of this is that there are no simple relations which can be used from within the Fourier multiplication, and so a full addition of partial products is required. There is no need to apply linearisations elsewhere as a special case. Addition, differentiation and integration cannot generate such products, and where they can occur in substitution the natural algorithm uses the internal multiplication function anyway.

### **Substitution**

Substitution is the main operation of Fourier series. It is useful to consider three different cases of substitutions.

1. Angle Expression for Angle:
2. Angle Expression + Fourier Expression for Angle:
3. Fourier Expression for Polynomial Variable.

The first of these is straightforward, and does not require any further comment. The second substitution requires a little more care, but is not significantly difficult to implement. The method follows the algorithm used in CAMAL, using TAYLOR series. Indeed this is the main special case for substitution.

The problem is the last case. Typically many variables used in a Fourier series program have had a WEIGHT assigned to them. This means that substitution must take account of any possible WEIGHTs for variables. The standard code in REDUCE does this in effect by translating the expression to prefix form, and recalculating the value. A Fourier series has a large number of coefficients, and so this operations are repeated rather too often. At present this is the largest problem area

with the internal code, as will be seen in the discussion of the Disturbing Function calculation.

#### 16.10.4 Integration with REDUCE

The Fourier module needs to be seen as part of REDUCE rather than as a separate language. This can be seen as having internal and external parts.

##### Internal Interface

The Fourier expressions need to co-exist with the normal REDUCE syntax and semantics. The prototype version does this by (ab)using the module method, based in part on the TPS code [PB90]. Of course Fourier series are not constant, and so are not really domain elements. However by asserting that Fourier series form a ring of constants REDUCE can arrange to direct basic operations to the Fourier code for addition, subtraction, multiplication and the like.

The main interface which needs to be provided is a simplification function for Fourier expressions. This needs to provide compilation for linear sums of angles, as well as constructing sine and cosine functions, and creating canonical forms.

##### User Interface

The creation of HDIFF and HINT functions for differentiation disguises this. An unsatisfactory aspect of the interface is that the tokens SIN and COS are already in use. The prototype uses the operator form

```
fourier sin(u)
```

to introduce harmonically represented sine functions. An alternative of using the tokens F\_SIN and F\_COS is also available.

It is necessary to declare the names of the angles, which is achieved with the declaration

```
harmonic theta, phi;
```

At present there is no protection against using a variable as both an angle and a polynomial variable. This will need to be done in a user-oriented version.

### 16.10.5 The Simple Experiments

The REDUCE test file contains a simple example of a Fourier calculation, determining the value of  $(a_1 \cos(wt) + a_3 \cos(3wt) + b_1 \sin(wt) + b_3 \sin(3wt))^3$ . For the purposes of this system this is too trivial to do more than confirm the correct answers.

The simplest non-trivial calculation for a Fourier series manipulator is to solve Kepler's equation for the eccentric anomaly  $E$  in terms of the mean anomaly  $u$ , and the eccentricity of an orbit  $e$ , considered as a small quantity

$$E = u + e \sin E$$

The solution proceeds by repeated approximation. Clearly the initial approximation is  $E_0 = u$ . The  $n^{th}$  approximation can be written as  $u + A_n$ , and so  $A_n$  can be calculated by

$$A_k = e \sin(u + A_{k-1})$$

This is of course precisely the case for which the HSUB operation is designed, and so in order to calculate  $E_n - u$  all one requires is the code

```
bige := fourier 0;
for k:=1:n do <<
  wtlevel k;
  bige:=fourier e * hsub(fourier(sin u), u, u, bige, k);
>>;
write "Kepler Eqn solution:", bige$
```

It is possible to create a regular REDUCE program to simulate this (as is done for example in Barton and Fitch[BF72], page 254). Comparing these two programs indicates substantial advantages to the Fourier module, as could be expected.

**Solving Kepler's Equation**

Order	REDUCE	Fourier Module
5	9.16	2.48
6	17.40	4.56
7	33.48	8.06
8	62.76	13.54
9	116.06	21.84
10	212.12	34.54
11	381.78	53.94
12	692.56	82.96
13	1247.54	125.86
14	2298.08	187.20
15	4176.04	275.60
16	7504.80	398.62
17	13459.80	569.26
18	***	800.00
19	***	1116.92
20	***	1536.40

These results were with the linear representation of Fourier series. The tree representation was slightly slower. The ten-fold speed-up for the 13th order is most satisfactory.

**16.10.6 A Medium-Sized Problem**

Fourier series manipulators are primarily designed for large-scale calculations, but for the demonstration purposes of this project a medium problem is considered. The first stage in calculating the orbit of the Moon using the Delaunay theory (of perturbed elliptic motion for the restricted 3-body problem) is to calculate the energy of the Moon's motion about the Earth — the Hamiltonian of the system. This is the calculation we use for comparisons.

**Mathematical Background**

The full calculation is described in detail in [Bro96], but a brief description is given here for completeness, and to grasp the extent of the calculation.



Referring to the figure 1 which gives the coordinate system, the basic equations are

$$\begin{aligned} S &= (1 - \gamma^2) \cos(f + g + h - f' - g' - h') + \gamma^2 \cos(f + g - h + f' + g' - h') \\ r &= a(1 - e \cos E) \end{aligned} \quad (16.41)$$

$$l = E - e \sin E \quad (16.42)$$

$$a = \frac{r \mathbf{d}E}{\mathbf{d}l} \quad (16.43)$$

$$\frac{r^2 \mathbf{d}f}{\mathbf{d}l} = a^2 (1 - e^2)^{\frac{1}{2}} \quad (16.44)$$

$$R = m' \frac{a^2}{a'^3} \frac{a'}{r'} \left\{ \left( \frac{r}{a} \right)^2 \left( \frac{a'}{r'} \right)^2 P_2(S) + \left( \frac{a}{a'} \right) \left( \frac{r}{a} \right)^3 \left( \frac{a'}{r'} \right)^3 P_3(S) + \dots \right\} \quad (16.45)$$

There are similar equations to (7) to (10) for the quantities  $r'$ ,  $a'$ ,  $e'$ ,  $l'$ ,  $E'$  and  $f'$  which refer to the position of the Sun rather than the Moon. The problem is to calculate the expression  $R$  as an expansion in terms of the quantities  $e$ ,  $e'$ ,  $\gamma$ ,  $a/a'$ ,  $l$ ,  $g$ ,  $h$ ,  $l'$ ,  $g'$  and  $h'$ . The first three quantities are small quantities of the first order, and  $a/a'$  is of second order.

The steps required are

1. Solve the Kepler equation (8)
2. Substitute into (7) to give  $r/a$  in terms of  $e$  and  $l$ .
3. Calculate  $a/r$  from (9) and  $f$  from (10)
4. Substitute for  $f$  and  $f'$  into  $S$  using (6)
5. Calculate  $R$  from  $S$ ,  $a'/r'$  and  $r/a$

The program is given in the Appendix.

## Results

The Lunar Disturbing function was calculated by a direct coding of the previous sections' mathematics. The program was taken from Barton and Fitch [BF72] with just small changes to generalise it for any order, and to make it acceptable for Reduce3.4. The Fourier program followed the same pattern, but obviously used the HSUB operation as appropriate and the harmonic integration. It is very similar to the CAMAL program in [BF72].

The disturbing function was calculated to orders 2, 4 and 6 using Cambridge LISP on an HLH Orion 1/05 (Intergraph Clipper), with the three programs  $\alpha$ ) Reduce3.4,  $\beta$ ) Reduce3.4 + Camal Linear Module and  $\gamma$ ) Reduce3.4 + Camal AVL Module.

The timings for CPU seconds (excluding garbage collection time) are summarised the following table:

Order of DDF	Reduce	Camal Linear	Camal Tree
2	23.68	11.22	12.9
4	429.44	213.56	260.64
6	>7500	3084.62	3445.54

If these numbers are normalised so REDUCE calculating the DDF is 100 units for each order the table becomes

Order of DDF	Reduce	Camal Linear	Camal Tree
2	100	47.38	54.48
4	100	49.73	60.69
6	100	<41.13	<45.94

From this we conclude that a doubling of speed is about correct, and although the balanced tree system is slower as the problem size increases the gap between it and the simpler linear system is narrowing.

It is disappointing that the ratio is not better, nor the absolute time less. It is worth noting in this context that Jefferys claimed that the sixth order DDF took 30s on a CDC6600 with TRIGMAN in 1970 [Jef70], and Barton and Fitch took about 1s for the second order DDF on TITAN with CAMAL [BF72]. A closer look at the relative times for individual sections of the program shows that the substitution case of replacing a polynomial variable by a Fourier series is only marginally faster than the simple REDUCE program. In the DDF program this operation is only used once in a major form, substituting into the Legendre polynomials, which have been previously calculated by Rodrigues formula. This suggests that we replace this with the recurrence relationship.

Making this change actually slows down the normal REDUCE by a small amount but makes a significant change to the Fourier module; it reduces the run time for the 6th order DDF from 3084.62s to 2002.02s. This gives some indication of the problems with benchmarks. What is clear is that the current implementation of substitution of a Fourier series for a polynomial variable is inadequate.

### 16.10.7 Conclusion

The Fourier module is far from complete. The operations necessary for the solution of Duffing's and Hill's equations are not yet written, although they should not cause much problem. The main deficiency is the treatment of series truncation; at present it relies on the REDUCE WTLEVEL mechanism, and this seems too

coarse for efficient truncation. It would be possible to re-write the polynomial manipulator as well, while retaining the REDUCE syntax, but that seems rather more than one would hope.

The real failure so far is the large time lag between the REDUCE-based system on a modern workstation against a mainframe of 25 years ago running a special system. The CAMAL Disturbing function program could calculate the tenth order with a maximum of 32K words (about 192Kbytes) whereas this system failed to calculate the eighth order in 4Mbytes (taking 2000s before failing). I have in my archives the output from the standard CAMAL test suite, which includes a sixth order DDF on an IBM 370/165 run on 2 June 1978, taking 22.50s and using a maximum of 15459 words of memory for heap — or about 62Kbytes. A rough estimate is that the Orion 1/05 is comparable in speed to the 360/165, but with more real memory and virtual memory.

However, a simple Fourier manipulator has been created for REDUCE which performs between twice and three times the speed of REDUCE using pattern matching. It has been shown that this system is capable of performing the calculations of celestial mechanics, but it still seriously lags behind the efficiency of the specialist systems of twenty years before. It is perhaps fortunate that it was not been possible to compare it with a modern specialist system.

There is still work to do to provide a convenient user interface, but it is intended to develop the system in this direction. It would be pleasant to have again a system of the efficiency of CAMAL(F).

I would like to thank Codemist Ltd for the provision of computing resources for this project, and David Barton who taught me so much about Fourier series and celestial mechanics. Thanks are also due to the National Health Service, without whom this work and paper could not have been produced.

## Appendix: The DDF Function

```
array p(n/2+2);
harmonic u,v,w,x,y,z;
weight e=1, b=1, d=1, a=1;

%% Generate Legendre Polynomials to sufficient order
for i:=2:n/2+2 do <<
  p(i):=(h*h-1)^i;
  for j:=1:i do p(i):=df(p(i),h)/(2*j)
>>;

%%%%%%%%%%%%%% Step1: Solve Kepler equation
bige := fourier 0;
```

```

for k:=1:n do <<
    wtlevel k;
    bige:=fourier e * hsub(fourier(sin u), u, u, bige, k);
>>;

%% Ensure we do not calculate things of too high an order
wtlevel n;

%%%%%%%%%%%%%% Step 2: Calculate r/a in terms of e and l
dd:=-e*e; hh:=3/2; j:=1; cc := 1;
for i:=1:n/2 do <<
    j:=i*j; hh:=hh-1; cc:=cc+hh*(dd^i)/j
>>;
bb:=hsub(fourier(1-e*cos u), u, u, bige, n);
aa:=fourier 1+hdiff(bige,u); ff:=hint(aa*aa*fourier cc,u);

%%%%%%%%%%%%%% Step 3: a/r and f
uu := hsub(bb,u,v); uu:=hsub(uu,e,b);
vv := hsub(aa,u,v); vv:=hsub(vv,e,b);
ww := hsub(ff,u,v); ww:=hsub(ww,e,b);

%%%%%%%%%%%%%% Step 4: Substitute f and f' into S
yy:=ff-ww; zz:=ff+ww;
xx:=hsub(fourier((1-d*d)*cos(u)),u,u-v+w-x-y+z,yy,n)+
    hsub(fourier(d*d*cos(v)),v,u+v+w+x+y-z,zz,n);

%%%%%%%%%%%%%% Step 5: Calculate R
zz:=bb*vv; yy:=zz*zz*vv;

on fourier;
for i := 2:n/2+2 do <<
    wtlevel n+4-2i; p(i) := hsub(p(i), h, xx) >>;

wtlevel n;
for i:=n/2+2 step -1 until 3 do
    p(n/2+2):=fourier(a*a)*zz*p(n/2+2)+p(i-1);
yy*p(n/2+2);

```

## 16.11 CANTENS: A Package for Manipulations and Simplifications of Indexed Objects

This package creates an environment which allows the user to manipulate and simplify expressions containing various indexed objects like tensors, spinors, fields and quantum fields.

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### 16.11.1 Introduction

CANTENS is a package that creates an environment inside REDUCE which allows the user to manipulate and simplify expressions containing various indexed objects like tensors, spinors, fields and quantum fields. Briefly said, it allows him

- to define generic indexed quantities which can eventually depend implicitly or explicitly on any number of variables;
- to define one or several affine or metric (sub-)spaces, and to work within them without difficulty;
- to handle dummy indices and simplify adequately expressions which contain them.

Beside the above features, it offers the user:

1. Several invariant elementary tensors which are always used in the applications involving the use of indexed objects like `delta`, `epsilon`, `eta` and the generalized delta function.
2. The possibility to define any metric and to make it bloc-diagonal if he wishes to.
3. The capability to symmetrize or antisymmetrize any expression.
4. The possibility to introduce any kind of symmetry (even partial symmetries) for the indexed objects.
5. The choice to work with commutative, non-commutative or anticommutative indexed objects.

In this package, one cannot find algorithms or even specific objects (i.e. like the covariant derivative or the SU(3) group structure constants) which are of used either in nuclear and particle physics. The objective of the package is simply to allow the user to easily formulate *his algorithms* in the *notations he likes most*. The package

is also conceived so as to minimize the number of new commands. However, the large number of new capabilities inherently implies that quite a substantial number of new functions and commands must be used. On the other hand, in order to avoid too many error or warning messages the package assumes, in many cases, that the user is responsible of the consistency of its inputs. The author is aware that the package is still perfectible and he will be grateful to all people who shall spare some time to communicate bugs or suggest improvements.

The documentation below is separated into four sections. In the first one, the space(s) properties and definitions are described.

In the second one, the commands to generate and handle generic indexed quantities (called abusively tensors) are illustrated. The manipulation and control of free and dummy indices is discussed.

In the third one, the special tensors are introduced and their properties discussed especially with respect to their ability to work simultaneously within several sub-spaces.

The last section, which is also the most important, is devoted entirely to the simplification function `CANONICAL`. This function originates from the package `DUMMY` and has been substantially extended. It takes account of all symmetries, make dummy summations and seeks a “canonical” form for any tensorial expression. Without it, the present package would be much less useful.

Finally, an **index** has been created. It contains numerous references to the text. Different typings have been adopted to make a clear distinction between them. The conventions are the following:

- Procedure keywords are typed in capital roman letters.
- Package keywords are typed in typewriter capital letters.
- Cantens package keywords are in small typewriter letters.
- All other keywords are typed in small roman letters.

When `CANTENS` is loaded, the packages `ASSIST` and `DUMMY` are also loaded.

### 16.11.2 Handling of space(s)

One can work either in a *single* space environment or in a multiple space environment. After the package is loaded, the single space environment is set and a unique space is defined. It is euclidian, and has a symbolic dimension equal to `dim`. The single space environment is determined by the switch `ONESPACE` which is turned on. One can verify the above assertions as follows :

```
onespace ?; => yes
```

```
wholespace_dim ?; => dim
```

```
signature ?; => 0
```

One can introduce a pseudoeuclidian metric for the above space by the command `SIGNATURE` and verify that the signature is indeed 1:

```
signature 1;
```

```
signature ?; => 1
```

In principle the signature may be set to any positive integer. However, presently, the package cannot handle signatures larger than 1. One gets the Minkowski-like space metric

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix}$$

which corresponds to the convention of high energy physicists. It is possible to change it into the astrophysicists convention using the command `GLOBAL_SIGN`:

```
global_sign ?; => 1
```

```
global_sign (-1);
```

```
global_sign ?; => -1
```

This means that the actual metric is now  $(-1, 1, 1, 1)$ . The space dimension may, of course, be assigned at will using the function `WHOLESPACE_DIM`. Below, it is assigned to 4:

```
wholespace_dim 4; ==> 4
```

When the switch `ONESPACE` is turned off, the system *assumes* that this default space is non-existent and, therefore, that the user is going to define the space(s) in which he wants to work. Unexpected error messages will occur if it is not done. Once the switch is turned off many more functions become active. A few of them are available in the algebraic mode to allow the user to properly construct and control the properties of the various (sub-)spaces he is going to define and, also, to assign symbolic indices to some of them.

`DEFINE_SPACES` is the space constructor and `wholespace` is a reserved identi-

fier which is meant to be the name of the global space if subspaces are introduced. Suppose we want to define a unique space, we can choose for its any name but choosing `wholespace` will be more efficient. On the other hand, it leaves open the possibility to introduce subspaces in a more transparent way. So one writes, for instance,:

```
define_spaces wholespace=
    {6,signature=1,indexrange=0 .. 5}; ==>t
```

The arguments inside the list, assign respectively the dimension, the signature and the range of the numeric indices which is allowed. Notice that the range starts from 0 and not from 1. This is made to conform with the usual convention for spaces of signature equal to 1. However, this is not compulsory. Notice that the declaration of the `indexrange` may be omitted if this is the only defined space. There are two other options which may replace the `signature` option, namely `euclidian` and `affine`. They have both an obvious significance.

In the subsequent example, an eleven dimension global space is defined and two subspaces of this space are specified. Notice that no `indexrange` has been declared for the entire space. However, the `indexrange` declaration is compulsory for subspaces otherwise the package will improperly work when dealing with numeric indices.

```
define_spaces wholespace={11,signature=1}; ==> t

define_spaces mink=
    {4,signature=1,indexrange=0 .. 3}; ==> t

define_spaces eucl=
    {6,euclidian,indexrange=4 .. 9}; ==> t
```

To remind ones the space context in which one is working, the use of the function `SHOW_SPACES` is required. Its output is an *algebraic value* from which the user can retrieve all the informations displayed. After the declarations above, this function gives:

```
show_spaces(); ==>

{{wholespace,11,signature=1}

 {mink,4,signature=1,indexrange=0..3},
```



```
{eucl, 6, euclidian, indexrange=4..9}}
```

If an input error is made or if one wants to change the space framework, one cannot directly redefine the relevant space(s). For instance, the input

```
define_spaces eucl=
    {7, euclidian, indexrange=4 .. 9}; ==>
    *** Warning: eucl cannot be (or is already)
        defined as space identifier
    t
```

which aims to fill all dimensions present in `wholespace` tells that the space `eucl` cannot be redefined. To redefine it effectively, one is to *remove* the existing definition first using the function `REM_SPACES` which takes any number of space-names as its argument. Here is the illustration:

```
rem_spaces eucl; ==> t

show_spaces(); ==>

{{wholespace, 11, signature=1},
 {mink, 4, signature=1, indexrange=0..3}}

define_spaces eucl=
    {7, euclidian, indexrange=4 .. 10}; ==> t

show_spaces(); ==>

{{wholespace, 11, signature=1},
 {mink, 4, signature=1, indexrange=0..3},
 {eucl, 7, euclidian, indexrange=4..10}}
```

Here, the user is entirely responsible of the coherence of his construction. The system does NOT verify it but will incorrectly run if there is a mistake at this level.

When two spaces are direct product of each other (as the color and Minkowski

spaces in quantum chromodynamics), it is not necessary to introduce the global space `wholespace`.

“Tensors” and symbolic indices can be declared to belong to a specific space or subspace. It is in fact an essential ingredient of the package and make it able to handle expressions which involve quantities belonging to several (sub-)spaces or to handle bloc-diagonal “tensors”. This will be discussed in the next section. Here, we just mention how to declare that some set of symbolic indices belong to a specific (sub-)space or how to declare them to belong to any space. The relevant command is `MK_IDS_BELONG_SPACE` whose syntax is

```
mk_ids_belong_space(<list of indices>,
                   <space | subspace identifier>)
```

For example, within the above declared spaces one could write:

```
mk_ids_belong_space({a0,a1,a2,a3},mink); ==> t

mk_ids_belong_space({x,y,z,u,v},eucl); ==> t
```

The command `MK_IDS_BELONG_ANYSPACE` allows to remake them usable either in `wholespace` if it is defined or in anyone among the defined spaces. For instance, the declaration:

```
mk_ids_belong_anyspace a1,a2; ==> t
```

tells that `a1` and `a2` belong either to `mink` or to `eucl` or to `wholespace`.

### 16.11.3 Generic tensors and their manipulation

#### Definition

The generic tensors handled by `CANTENS` are objects much more general than usual tensors. The reason is that they are not supposed to obey well defined transformation properties under a change of coordinates. They are only indexed quantities. The indices are either contravariantly (upper indices) or covariantly (lower indices) placed. They can be symbolic or numeric. When a given index is found both in one upper and in one lower place, it is supposed to be summed over all space-coordinates it belongs to viz. it is a *dummy* index and *automatically recognized* as such. So they are supposed to obey the summation rules of tensor calculus. This why and only why they are called tensors. Moreover, aside from indices they may also depend implicitly or explicitly on any number of *variables*. Within this definition, tensors may also be spinors, they can be non-commutative or anti-commutative, they may also be algebra generators and represent fields or quantum

fields.

### Implications of **TENSOR** declaration

The procedure **TENSOR** which takes an arbitrary number of identifiers as argument defines them as operator-like objects which admit an arbitrary number of indices. Each component has a formal character and may or may not belong to a specific (sub-)space. Numeric indices are also allowed. The way to distinguish upper and lower indices is the same as the one in the package **EXCALC** e.g.  $-a$  is a lower index and  $a$  is an upper index. A special printing function has been created so as to mimic as much as possible the way of writing such objects on a sheet of paper. Let us illustrate the use of **TENSOR**:

```
tensor te; ==> t
```

```
te(3,a,-4,b,-c,7); ==>
                        3 a    b    7
te                      4    c
```

```
te(3,a,{x,y},-4,b,-c,7); ==>
      3 a    b    7
te      (x,y)
      4    c
```

```
te(3,a,-4,b,{u,v},-c,7); ==>
      3 a    b    7
te      (u,v)
      4    c
```

```
te({x,y}); ==> te(x,y)
```

Notice that the system distinguishes indices from variables on input solely on the basis that the user puts variables *inside a list*.

The dependence can also be declared implicit through the **REDUCE** command **DEPEND** which is generalized so as to allow to declare a tensor to depend on

another tensor irrespective of its components. It means that only *one* declaration is enough to express the dependence with respect to *all its components*. A simple example:

```

tensor te,x;

depend te,x;

df(te(a,-b),x(c)); ==>

      a      c
df(te  , x )
      b

```

Therefore, when *all* objects are tensors, the dependence declaration is valid for all indices.

One can also avoid the trouble to place the explicit variables inside a list if one declare them as variables through the command `MAKE_VARIABLES`. This property can also be removed<sup>19</sup> using `REMOVE_VARIABLES`:

```

make_variables x,y; ==> t

te(x,y); ==> te(x,y)

te(x,y,a); ==>

      a
te  (x,y)

remove_variables x; ==> t

te(x,y,a); ==>

      x a
te  (y)

```

If one does that one must be careful not to substitute a number to such declared

---

<sup>19</sup>One important feature of this package is its *reversibility* viz. it gives the user the means to erase its previous operations at any time. So, most functions described below do possess “removing” action companions.

variables because this number would be considered as an index and no longer as a variable. So it is only useful for *formal* variables.

A tensor can be easily eliminated using the function `REM_TENSOR`. It has the syntax

```
rem_tensor t1,t2,t3 ....;
```

**Dummy indices recognition** For all individual tensors met by the evaluator, the system will analyse the written indices and will detect those which must be considered dummy according to the usual rules of tensor calculus. Those indices will be given the `dummy` property and will no longer be allowed to play the role of *free* indices unless the user removes this dummy property. In that way, the system checks immediately the consistency of an input. Three functions are at the disposal of the user to control dummy indices. They are `DUMMY_INDICES`, `REM_DUMMY_INDICES` and `REM_DUMMY_IDS`. The following illustrates their use as well as the behaviour of the system:

```
dummy_indices(); ==> {} % In a fresh environment

te(a,b,-c,-a); ==>
      a b
    te
      c a

dummy_indices(); ==> {a}

te(a,b,-c,a); ==>
***** ((c)(a b a)) are inconsistent lists of indices
      % a cannot be found twice as an upper index

te(a,b,-b,-a); ==>
      a b
    te
      b a

dummy_indices(); ==> {b,a}

te(d,-d,d); ==>
```

```

***** ((d) (d d)) are inconsistent lists of indices

dummy_indices(); ==> {d,b,a}

rem_dummy_ids d; ==> t

dummy_indices(); ==> {b,a}

te(d,d); ==>

      d d
      te          % This is allowed again.

dummy_indices(); ==> {b,a}

rem_dummy_indices(); ==> t

dummy_indices(); ==> {}

```

Other verifications of coherence are made when space specifications are introduced both in the ON and OFF onespace environment. We shall discuss them later.

**Substitutions, assignments and rewriting rules** The user must be able to manipulate and give specific characteristics to the generic tensors he has introduced. Since tensors are essentially REDUCE operators, the usual commands of the system are available. However, some limitations are implied by the fact that indices and, especially numeric indices, must always be properly recognized before any substitution or manipulation is done. We have gathered below a set of examples which illustrate all the “delicate” points. First, the substitutions:

```

sub(a=-c,te(a,b)); ==>

      b
      te
      c

sub(a=-1,te(a,b)); ==>

      b
      te
      1

sub(a=-0,te(a,b)); ==>

```

```

      0 b
te      % sub has replaced -0 by 0. wrong!

sub(a=-!0,te(a,b)); ==>

      b
te      % right
      0

```

The substitution of an index by -0 is the *only one* case where there is a problem. The function SUB replaces -0 by 0 because it does not recognize 0 as an index of course. Such a recognition is context dependent and implies a modification of SUB for this *single* exceptional case. Therefore, we have opted, not to do so and to use the index 0 which is simply !0 instead of 0.

Second, the assignments. Here, we advise the user to rely on the operator `==`<sup>20</sup> instead of the operator `:=`. Again, the reason is to avoid the problem raised above in the case of substitutions. `:=` does not evaluate its left hand side so that -0 is not recognized as an index and simplified to 0 while the `==` operator evaluates both its left and right hand sides and does recognize it. The disadvantage of `==` is that it demands that a second assignement on a given component be made only after having suppressed *explicitly* the first assignement. This is done by the function `REM_VALUE_TENS` which can be applied on any component. We stress, however, that if one is willing to use -!0 instead of -0 as the lower 0 index, the use of `:=` is perfectly legitimate:

```

te({x,y},a,-0)==x*y*te(a,-0); ==>

      a
te      *x*y
      0

te({x,y},a,-0); ==>

      a
te      *x*y
      0

te({x,y},a,0); ==>

```

---

<sup>20</sup>See the ASSIST documentation for its description.

```

      a 0
te      (x,y)

te({x,y},a,-0)==x*y*te(a,-0); ==>

      a
***** te      *x*y invalid as setvalue kernel
      0

rem_value_tens te({x,y},a,-0);

te({x,y},a,-0); ==>

      a
te      (x,y)
      0

te({x,y},a,-0)==(x+y)*te(a,-0); ==>

      a
te      *(x + y)
      0

```

In the elementary application below, the use of a tensor avoids the introduction of two different operators and makes the calculation more readable.

```

te(1)==sin th * cos phi; ==> cos(phi)*sin(th)

te(-1)==sin th * cos phi; ==> cos(phi)*sin(th)

te(2)==sin th * sin phi; ==> sin(phi)*sin(th)

te(-2)==sin th * sin phi; ==> sin(phi)*sin(th)

te(3)==cos th ; ==> cos(th)

te(-3)==cos th ; ==> cos(th)

for i:=1:3 sum te(i)*te(-i); ==>

      2      2      2      2      2
cos(phi) *sin(th)  + cos(th)  + sin(phi) *sin(th)

```



```
rem_value_tens te;

te(2); ==>

      2
te
```

There is no difference in the manipulation of numeric indices and numeric *tensor* indices. The function REM\_VALUE\_TENS when applied to a tensor prefix suppresses the value of *all its components*. Finally, there is no “interference” with *i* as a dummy index and *i* as a numeric index in a loop.

Third, rewriting rules. They are either global or local and can be used as in REDUCE. Again, here, the -0 index problem exists each time a substitution by the index -0 must be made in a template.

```
% LET:

let te({x,y},-0)=x*y;

te({x,y},-0); ==> x*y

te({x,y},+0); ==>

      0
te  (x,y)

te({x,u},-0); ==>

      te  (x,u)
      0

% FOR ALL .. LET:

for all x,a let te({x},a,-b)=x*te(a,-b);

te({u},1,-b); ==>

      1
te  *u
      b

te({u},c,-b); ==>
```

$$\begin{array}{c} c \\ te \quad *u \\ b \end{array}$$

`te({u},b,-b); ==>`

$$\begin{array}{c} b \\ te \quad *u \\ b \end{array}$$

`te({u},a,-a); ==>`

$$\begin{array}{c} a \\ te \quad (u) \\ a \end{array}$$

for all  $x,a$  clear `te({x},a,-b);`

`te({u},c,-b); ==>`

$$\begin{array}{c} c \\ te \quad (u) \\ b \end{array}$$

for all  $a,b$  let `te({x},a,-b)=x*te(a,-b);`

`te({x},c,-b); ==>`

$$\begin{array}{c} c \\ te \quad *x \\ b \end{array}$$

`te({x},a,-a); ==>`

$$\begin{array}{c} a \\ te \quad *x \\ a \end{array}$$

% The index -0 problem:

`te({x},a,-0); ==> % -0 becomes +0 in the template`

$a$

```

      te      (x)  % the rule does not apply.
      0

te({x},0,-!0); ==>

      0
      te  *x      % here it applies.
      0

% WHERE:

rul:={te(~a) => sin a}; ==>

      a
      rul := {te  => sin(a)}

te(1) where rul; ==> sin(1)

te(1); ==>

      1
      te

% with variables:

rul1:={te(~a,{~x,~y}) => x*y*sin(a)}; ==>

      ~a
      rul1 := {te      (~x,~y) => x*y*sin(a)}

te(a,{x,y}) where rul1; ==> sin(a)*x*y

te({x,y},a) where rul1; ==> sin(a)*x*y

rul2:={te(~a,{~x,~y}) => x*y*sin(-a)};

```

```

    rul2 := {te      (~x,~y) => x*y*sin(-a)}
              ~a

    te(-a,{x,y}) where rul2; ==> -sin(a)*x*y

    te({x,y},-a) where rul2; ==> -sin(a)*x*y

```

Notice that the position of the list of variables inside the rule may be chosen at will. It is an irrelevant feature of the template. This may be confusing, so, we advise to write the rules not as above but placing the list of variables *in front of all indices* since it is in that canonical form which it is written by the simplification function of individual tensors.

### Behaviour under space specifications

The characteristics and the behaviour of generic tensors described up to now are independent of all space specifications. They are complete as long as we confine to the default space which is active when starting CANTENS. However, as soon as some space specification is introduced, it has some consequences on the generic tensor properties. This is true both when ONESPACE is switched ON or OFF. Here we shall describe how to deal with these features.

When `onespace` is ON, if the space dimension is set to an integer, numeric indices of any generic tensors are forced to be less or equal that integer if the signature is 0 or less than that integer if the signature is equal to 1. The following illustrates what happens.

```

on onespace;

wholespace_dim 4; ==> 4

signature 0; ==> 0

te(3,a,-b,7); ==> ***** numeric indices out of range

te(3,a,-b,3); ==>

      3 a    3
te
      b

```

```

te(4,a,-b,4); ==>

      4 a    4
te
      b

sub(a=5,te(3,a,-b,3));

==> ***** numeric indices out of range

signature 1; ==> 1

% Now indices range from 0 to 3:

te(4,a,-b,4);

==> ***** numeric indices out of range

te(0,a,-b,3); ==>

      0 a    3
te
      b

```

When `onespace` is OFF, many more possibilities to control the input or to give specific properties to tensors are open. For instance, it is possible to declare that a tensor belongs to one of them. It is also possible to declare that some indices belongs to one of them. It is even possible to do that for *numeric* indices thanks to the declaration `indexrange` included optionally in the space definition generated by `DEFINE_SPACES`. First, when `onespace` is OFF, the run equivalent to the previous one is like the following:

```

off onespace;

define_spaces wholespace={6,signature=1}; ==> t

show_spaces(); ==> {{wholespace,6,signature=1}}

make_tensor_belong_space(te,wholespace);

```

```

==> wholespace

te(4,a,-b,6); ==>

***** numeric indices out of range

te(4,a,-b,5); ==>

      4 a    5
te
      b

rem_spaces wholespace;

define_spaces wholespace={4,euclidean}; ==> t

te(a,5,-b); ==> ***** numeric indices out of range

te(a,4,-b); ==>

      a 4
te
      b

define_spaces eucl={1,signature=0}; ==> t

show_spaces(); ==>

  {{wholespace,5,signature=1},
   {eucl,1,signature=0}}

make_tensor_belong_space(te,eucl); ==> eucl

te(1); ==>

      1
te

te(2); ==> ***** numeric indices out of range

```

```
te(0); ==>
```

```
      0
te
```

In the run, the new function `MAKE_TENSOR_BELONG_SPACE` has been used. One may be surprised that `te(0)` is allowed in the end of the previous run and, indeed, it is incorrect that the system allows *two* different components to `te`. This is due to an incomplete definition of the space. When one deals with spaces of integer dimensions, if one wants to control numeric indices correctly *when* `onespace` is switched off *one must also give the indexrange*. So the previous run must be corrected to

```
define_spaces eucl=
```

```
    {1,signature=0,indexrange=1 .. 1}; ==> t
```

```
make_tensor_belong_space(te,eucl); ==> eucl
```

```
te(0); ==>
```

```
***** numeric indices do not belong to (sub)-space
```

```
te(1); ==>
```

```
      1
te
```

```
te(2); ==>
```

```
***** numeric indices do not belong to (sub)-space
```

Notice that the error message has also changed accordingly. So, now one can even constrain the 0 component to belong to an euclidian space.

Let us go back to symbolic indices. By default, any symbolic index belongs to the global space or to all defined partial spaces. In many cases, this is, of course, not consistent. So, the possibility exists to declare that one or several indices belong to a specific (sub-)space. To this end, one is to use the function `MK_IDS_BELONG_SPACE`. Its syntax is

```
mk_ids_belong_space(<list of indices>,
                    <(sub-)space identifier>)
```

The function `MK_IDS_BELONG_ANYSPACE` whose syntax is the same do the reverse operation.

Combined with the declaration `MAKE_TENSOR_BELONG_SPACE`, it allows to express all problems which involve tensors belonging to different spaces and do the dummy summations correctly. One can also define a tensor which has a “block-diagonal” structure. All these features are illustrated in the next sections which describe specific tensors and the properties of the extended function `CANONICAL`.

#### 16.11.4 Specific tensors

The means provided in the two previous subsection to handle generic tensors already allow to construct any specific tensor we may need. That the package contains a certain number of them is already justified on the level of conviviality. However, a more important justification is that some basic tensors are so universally and frequently used that a careful programming of these improves considerably the robustness and the efficiency of most calculations. The choice of the set of specific tensors is not clearcut. We have tried to keep their number to a minimum but, experience, may lead us extend it without difficulty. So, up to now, the list of specific tensors is:

- `delta` tensor,
- `eta` Minkowski tensor,
- `epsilon` tensor,
- `del` generalised delta tensor,
- `metric` generic tensor metric.

It is important to realize that the typewriter font names in the list are *keywords* for the corresponding tensors and do not necessarily correspond to their *actual names*. Indeed, the choice of the names of particular tensors is left to the user. When starting `CANTENS` specific tensors are NOT available. They must be activated by the user using the function `MAKE_PARTIC_TENS` whose syntax is:

```
make_partic_tens(<tensor name> , <keyword>);
```

The name chosen may be the same as the keyword. As we shall see, it is never needed to define more than one `delta` tensor but it is often needed to define several `epsilon` tensors. Hereunder, we describe each of the above tensors especially their behaviour in a multi-space environment.



### DELTA tensor

It is the simplest example of a bloc-diagonal tensor we mentioned in the previous section. It can also work in a space which is a direct product of two spaces. Therefore, one never needs to introduce more than one such tensor. If one is working in a graphic environment, it is advantageous to choose the keyword as its name. Here we choose `DELT`. We illustrate how it works when the switch `onespace` is successively switched ON and OFF.

```

on onespace;

make_partic_tens(delt,delta); ==> t

delt(a,b); ==>

***** bad choice of indices for DELTA tensor

% order of upper and lower indices irrelevant:

delt(a,-b); ==>

      a
delt
      b

delt(-b,a); ==>

      a
delt
      b

delt(-a,b); ==>

      b
delt
      a

wholespace_dim ?; ==> dim

delt(1,-5); ==> 0

% dummy summation done:
```

```

delt(-a,a); ==> dim

wholespace_dim 4; ==> 4

delt(1,-5); ==> ***** numeric indices out of range

wholespace_dim 3; ==> 3

delt(-a,a); ==> 3

```

There is a peculiarity of this tensor, viz. it can serve to represent the Dirac *delta function* when it has no indices and an explicit variable dependency as hereunder

```

delt({x-y}) ==> delt(x-y)

```

Next we work in the context of several spaces:

```

off onespace;

define_spaces wholespace={5,signature=1}; ==> t

% we need to assign delta to wholespace when it exists:

make_tensor_belong_space(delt,wholespace);

delt(a,-a); ==> 5

delt(0,-0); ==>1

rem_spaces wholespace; ==> t

define_spaces wholespace={5,signature=0}; ==> t

delt(a,-a); ==> 5

delt(0,-a); ==>

***** bad value of indices for DELTA tensor

```

The checking of consistency of chosen indices is made in the same way as for generic tensor. In fact, all the previous functions which act on generic tensors may

also affect, in the same way, a specific tensor. For instance, it was compulsory to explicitly tell that we want `DELT` to belong to the `wholespace` otherwise, `DELT` would remain defined on the *default space*. In the next sample run, we display the bloc-diagonal property of the `delta` tensor.

```

onespace ?; ==> no

rem_spaces wholespace; ==> t

define_spaces wholespace={10,signature=1}$

define_spaces d1={5,euclidian}$

define_spaces d2={2,euclidian}$

mk_ids_belong_space({a},d1); ==> t

mk_ids_belong_space({b},d2); ==> t

% c belongs to wholespace so:

delt(c,-b); ==>

      c
delt
      b

delt(c,-c); ==> 10

delt(b,-b); ==> 2

delt(a,-a); ==> 5

% this is especially important:

delt(a,-b); ==> 0

```

The bloc-diagonal property of `delt` is made active under two conditions. The first is that the system knows to which space it belongs, the second is that indices must be declared to belong to a specific space. To enforce the same property on a generic tensor, we have to make the `MAKE_BLOC_DIAGONAL` declaration:

```
make_bloc_diagonal t1,t2, ...;
```

and to make it active, one proceeds as in the above run. Starting from a fresh environment, the following sample run is illustrative:

```
off onespace;

define_spaces wholespace={6,signature=1}$

define_spaces mink={4,signature=1,indexrange=0 .. 3}$

define_spaces eucl={3,euclidian,indexrange=4 .. 6}$

tensor te;

make_tensor_belong_space(te,eucl); ==> eucl

% the key declaration:

make_bloc_diagonal te; ==> t

% bloc-diagonal property activation:

mk_ids_belong_space({a,b,c},eucl); ==> t

mk_ids_belong_space({m1,m2},mink); ==> t

te(a,b,m1); ==> 0

te(a,b,m2); ==> 0

% bloc-diagonal property suppression:

mk_ids_belong_anyspace a,b,c,m1,m2; ==> t

te(a,b,m2); ==>

      a b m2
    te
```

### ETA Minkowski tensor

The use of `MAKE_PARTIC_TENS` with the keyword `eta` allows to create a Minkowski diagonal metric tensor in a one or multi-space context either with the convention of high energy physicists or in the convention of astrophysicists. Any `eta`-like tensor is assumed to work within a space of signature 1. Therefore, if the space whose metric, it is supposed to describe has a signature 0, an error message follows if one is working in an `ON onespace` context and a warning when in an `OFF onespace` context. Illustration:

```

on onespace;

make_partic_tens(et,eta); ==> t

signature 0; ==> 0;

et(-b,-a); ==>

***** signature must be equal to 1 for ETA tensor

off onespace;

et(a,b); ==>

*** ETA tensor not properly assigned to a space

% it is then evaluated to zero:

0

on onespace;

signature 1; ==> 1

et(-b,-a); ==>

et
a b

```

Since `et(a,-a)` is evaluated to the corresponding `delta` tensor, one cannot define properly an `eta` tensor without a simultaneous introduction of a `delta` tensor. Otherwise one gets the following message:

```
et(a,-a); ==> ***** no name found for (delta)
```

So we need to issue, for instance,

```
make_partic_tens(delta,delta); ==> t
```

The value of its diagonal elements depends on the chosen global sign. The next run illustrates this:

```
global_sign ?; ==> 1

et(0,0); ==> 1

et(3,3); ==> - 1

global_sign(-1); ==> -1

et(0,0); ==> - 1

et(3,3); ==> 1
```

The tensor is of course symmetric . Its indices are checked in the same way as for a generic tensor. In a multi\_space context, the `eta` tensor must belong to a well defined space of signature 1:

```
off onespace;

define_spaces wholespace={4,signature=1}$

make_tensor_belong_space(et,wholespace)$

et(a,-a); ==> 4
```

If the space to which `et` belongs to is a subspace, one must also take care to give a space-identity to dummy indices which may appear inside it. In the following run, the index `a` belongs to `wholespace` if it is not told to the system that it is a dummy index of the space `mink`:

```
make_tensor_belong_anyspace et; ==> t

rem_spaces wholespace; ==> t

define_spaces wholespace={8,signature=1}; ==> t
```

```

define_spaces mink={5,signature=1}; ==> t

make_tensor_belong_space(et,mink); ==> mink

% a sits in wholespace:

et(a,-a); ==> 8

mk_ids_belong_space({a},mink); ==> t

% a sits in mink:

et(a,-a); ==> 5

```

### EPSILON tensors

It is an antisymmetric tensor which is the invariant tensor for the unitary group transformations in n-dimensional complex space which are continuously connected to the identity transformation. The number of their indices are always strictly equal to the number of space dimensions. So, to each specific space is associated a specific epsilon tensor. Its properties are also dependent on the signature of the space. We describe how to define and manipulate it in the context of a unique space and, next, in a multi-space context.

**ONESPACE is ON** The use of `MAKE_PARTIC_TENS` places it, by default, in an euclidian space if the signature is 0 and in a Minkowski-type space if the signature is 1. For higher signatures it is not constructed. For a space of symbolic dimension, the number of its indices is not constrained. When it appears inside an expression, its indices are *all* currently upper or lower indices. However, the system allows for mixed positions of the indices. In that case, the output of the system is changed compared to the input only to place all contravariant indices to the left of the covariant ones.

```

make_partic_tens(eps,epsilon); ==> t

eps(a,d,b,-g,e,-f); ==>

      a d b e
    - eps
      g f

eps(a,d,b,-f,e,-f); ==> 0

```

```

% indices have all the same variance:

eps(-b,-a); ==>

      - eps
      a b

signature ?; ==> 0

eps(1,2,3,4); ==> 1

eps(-1,-2,-3,-4); ==> 1

wholespace_dim 3; ==> 3

eps(-1,-2,-3); ==> 1

eps(-1,-2,-3,-4); ==>

      ***** numeric indices out of range

eps(-1,-2,-3,-3); ==>

      ***** bad number of indices for (eps) tensor

eps(a,b); ==>

      ***** bad number of indices for (eps) tensor

eps(a,b,c); ==>

      a b c
      eps

eps(a,b,b); ==> 0

```

When the signature is equal to 1, it is known that there exists two *conventions* which are linked to the chosen value 1 or -1 of the  $(0, 1, \dots, n)$  component. So, the sytem does evaluate all components in terms of the  $(0, 1, \dots, n)$  upper index component. It is left to the user to assign it to 1 or -1.



```

signature 1; ==> 1

eps(0,1,2); ==>
      0 1 2
    eps

eps(-0,-1,-2); ==>
      0 1 2
    eps

wholespace_dim 4; ==> 4

eps(0,1,2,3); ==>
      0 1 2 3
    eps

eps(-0,-1,-2,-3); ==>
      0 1 2 3
    - eps

% change of the global_sign convention:

global_sign(-1);

wholespace_dim 3; ==> 3

% compare with second input:

eps(-0,-1,-2); ==>
      0 1 2
    - eps

```

**ONESPACE is OFF** As already said, several epsilon tensors may be defined. They *must* be assigned to a well defined (sub-)space otherwise the simplifying function `CANONICAL` will not properly work. The set of epsilon tensors defined associated to their space-name may be retrieved using the function `SHOW_EPSILONS`. An important word of caution here. The output of this function

does NOT show the epsilon tensor one may have defined in the ON `onespace` context. This is so because the default space has *NO* name. Starting from a fresh environment, the following run illustrates this point:

```
show_epsilons(); ==> {}

onespace ?; ==> yes

make_partic_tens(eps,epsilon); ==> t

show_epsilons(); ==> {}
```

To make the epsilon tensor defined in the single space environment visible in the multi-space environment, one needs to associate it to a space. For example:

```
off onespace;

define_spaces wholespace={7,signature=1}; ==> t

show_epsilons(); ==> {}    % still invisible

make_tensor_belong_space(eps,wholespace); ==>

                                wholespace

show_epsilons(); ==> {{eps,wholespace}}
```

Next, let us define an *additional* epsilon-type tensor:

```
define_spaces eucl={3,euclidian}; ==> t

make_partic_tens(ep,epsilon); ==>

    *** Warning: ep MUST belong to a space
    t

make_tensor_belong_space(ep,eucl); ==> eucl

show_epsilons(); ==> {{ep,eucl},{eps,wholespace}}
```

% We show that it is indeed working inside eucl:

```
ep(-1,-2,-3); ==> 1
```

```

ep(1,2,3); ==> 1

ep(a,b,c,d); ==>

***** bad number of indices for (ep) tensor

ep(1,2,4); ==>

***** numeric indices out of range

```

As previously, the discrimination between symbolic indices may be introduced by assigning them to one or another space :

```

rem_spaces wholespace;

define_spaces wholespace={dim,signature=1}; ==> t

mk_ids_belong_space({e1,e2,e3},eucl); ==> t

mk_ids_belong_space({a,b,c},wholespace); ==> t

ep(e1,e2,e3); ==>

      e1 e2 e3
ep      % accepted

ep(e1,e2,z); ==>

      e1 e2 z
ep      % accepted because z
      % not attached to a space.

ep(e1,e2,a); ==>

***** some indices are not in the space of ep

eps(a,b,c); ==>

      a b c
eps      % accepted because *symbolic*
      % space dimension.

```

epsilon-like tensors can also be defined on disjoint spaces. The subsequent sample run starts from the environment of the previous one. It suppresses the space `wholespace` as well as the space-assignment of the indices `a, b, c`. It defines the new space `mink`. Next, the previously defined `eps` tensor is attached to this space. `ep` remains unchanged and `e1, e2, e3` still belong to the space `eucl`.

```
rem_spaces wholespace; ==> t

make_tensor_belong_anyspace eps; ==> t

show_epsilons(); ==> {{ep,eucl}}

show_spaces(); ==> {{eucl,3,signature=0}}

mk_ids_belong_anyspace a,b,c; ==> t

define_spaces mink={4,signature=1}; ==> t

show_spaces(); ==>

    {{eucl,3,signature=0},
     {mink,4,signature=1}}

make_tensor_belong_space(eps,mink); ==> mink

show_epsilons(); ==> {{eps,mink},{ep,eucl}}

eps(a,b,c,d); ==>

    a b c d
    eps

eps(e1,b,c,d); ==>

    ***** some indices are not in the space of eps

ep(e1,b,c,d); ==>

    ***** bad number of indices for (ep) tensor

ep(e1,b,c); ==>

    b c e1
```

```

ep

ep(e1,e2,e3); ==>

      e1 e2 e3
ep

```

### DEL generalized delta tensor

The generalized delta function comes from the contraction of two epsilons. It is totally antisymmetric. Suppose its name has been chosen to be *gd*, that the space to which it is attached has dimension *n* while the name of the chosen delta tensor is  $\delta$ , then one can define it as follows:

$$gd_{b_1,b_2,\dots,b_n}^{a_1,a_2,\dots,a_n} = \begin{vmatrix} \delta_{b_1}^{a_1} & \delta_{b_2}^{a_1} & \dots & \delta_{b_n}^{a_1} \\ \delta_{b_1}^{a_2} & \delta_{b_2}^{a_2} & \dots & \delta_{b_n}^{a_2} \\ \vdots & \vdots & \ddots & \vdots \\ \delta_{b_1}^{a_n} & \delta_{b_2}^{a_n} & \dots & \delta_{b_n}^{a_n} \end{vmatrix}$$

It is, in general uneconomical to explicitly write that determinant except for particular *numeric* values of the indices or when almost all upper and lower indices are recognized as dummy indices. In the sample run below, *gd* is defined as the generalized delta function in the default space. The main automatic evaluations are illustrated. The indices which are summed over are always simplified:

```

onespace ? ==> yes

make_partic_tens(delta,delta); ==> t

make_partic_tens(gd,del); ==> t

% immediate simplifications:

gd(1,2,-3,-4); ==> 0

gd(1,2,-1,-2); ==> 1

gd(1,2,-2,-1); ==> -1    % antisymmetric

gd(a,b,-a,-b);

==> dim*(dim - 1) % summed over dummy indices

```

```
gd(a,b,c,-a,-d,-e); ==>
```

$$\begin{array}{c} b \ c \\ \text{gd} \quad \quad * (\text{dim} - 2) \\ d \ e \end{array}$$

```
gd(a,b,c,-a,-d,-c); ==>
```

$$\begin{array}{c} b \quad \quad 2 \\ \text{delta} \quad * (\text{dim} - 3*\text{dim} + 2) \\ d \end{array}$$

```
% no simplification:
```

```
gd(a,b,c,-d,-e,-f); ==>
```

$$\begin{array}{c} a \ b \ c \\ \text{gd} \\ d \ e \ f \end{array}$$

One can force evaluation in terms of the determinant in all cases. To this end, the switch EXDELT is provided. It is initially OFF. Switching it ON will most often give inconveniently large outputs:

```
on exdelt;
```

```
gd(a,b,c,-d,-e,-f); ==>
```

$$\begin{array}{l} \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ d \quad \quad e \quad \quad f \end{array} - \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ d \quad \quad f \quad \quad e \end{array} \\ \\ - \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ e \quad \quad d \quad \quad f \end{array} + \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ e \quad \quad f \quad \quad d \end{array} \\ \\ + \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ f \quad \quad d \quad \quad e \end{array} - \begin{array}{c} a \quad \quad b \quad \quad c \\ \text{delta} \quad * \text{delta} \quad * \text{delta} \\ f \quad \quad e \quad \quad d \end{array} \end{array}$$

In a multi-space environment, it is never necessary to define several such tensor. The reason is that CANONICAL uses it always from the contraction of a pair of epsilon-like tensors. Therefore the control of indices is already done, the space-dimension in which del is working is also well defined.

## METRIC tensors

Very often, one has to define a specific metric. The `metric`-type of tensors include all generic properties. The first one is their symmetry, the second one is their equality to the `delta` tensor when they get mixed indices, the third one is their optional bloc-diagonality. So, a metric (generic) tensor is generated by the declaration

```
make_partic_tens(<tensor-name>,metric);
```

By default, when one is working in a multi-space environment, it is defined in `wholespace`. One uses the usual means of `REDUCE` to give it specific values. In particular, the metric 'delta' tensor of the euclidian space can be defined that way. Implicit or explicit dependences on variables are allowed. Here is an illustration in the single space environment:

```
make_partic_tens(g,metric); ==> t

make_partic_tens(delt,delta); ==> t

onespace ?; ==> yes

g(a,b); ==>
      a b
      g

g(b,a); ==>
      a b
      g

g(a,b,c); ==>
      ***** bad choice of indices for a METRIC tensor

g(a,b,{x,y}); ==>
      a b
      g   (x,y)

g(a,-b,{x,z}); ==>
```

$$\begin{array}{c} a \\ \text{delt} \\ b \end{array}$$

```
let g({x,y},1,1)=1/2(x+y);
```

```
g({x,y},1,1); ==>
```

$$\frac{x + y}{2}$$

```
rem_value_tens g({x,y},1,1);
```

```
g({x,y},1,1); ==>
```

$$g \begin{array}{c} 1 \ 1 \\ (x, y) \end{array}$$

### 16.11.5 The simplification function **CANONICAL**

#### Tensor expressions

Up to now, we have described the behaviour of individual tensors and how they simplify themselves whenever possible. However, this is far from being sufficient. In general, one is to deal with objects which involve several tensors together with various dummy summations between them. We define a tensor expression as an arbitrary multivariate polynomial. The indeterminates of such a polynomial may be either an indexed object, an operator, a variable or a rational number. A tensor-type indeterminate cannot appear to a degree larger than one except if it is a trace. The following is a tensor expression:

```
aa:= delt({x - y})*delt(a, - g)*delt(d, - g)*delt(g, -r)
      *eps( - d, - e, - f)*eps(a,b,c)*op(x,y) + 1; ==>
```

$$a \qquad d \qquad g$$



```

aa := delt(x - y)*delt_g *delt_g *delt_r *eps_d e f

a b c
*eps *op(x,y) + 1

```

In the above expression, `delt` and `eps` are, respectively, the delta and the epsilon tensors, `op` is an operator. and `delt(x-y)` is the Dirac delta function. Notice that the above expression is not coherent since the first term has a variance while the second term is a scalar. Moreover, the dummy index `g` appears *three* times in the first term. In fact, on input, each factor is simplified and each factor is checked for coherence not more. Therefore, if a dummy summation appears inside one factor, it will be done whenever possible. Hereunder `delt(a, -a)` is summed over:

```
sub(g=a, aa) ; ==>
```

```

a d a b c
delt(x - y)*delt_r *delt_a *eps_d e f *eps

*op(x,y)*dim + 1

```

### The use of **CANONICAL**

**CANONICAL** is an offspring of the function with the same name of the package **DUMMY**. It applies to tensor expressions as defined above. When it acts, this function has several features which are worth to realise:

1. It tracks the free indices in each term and checks their identity. It identifies and verify the coherence of the various dummy index summations.
2. Dummy indices summations are done on tensor products whenever possible since it recognises the particular tensors defined above or defined by the user.
3. It seeks a canonical form for the various simplified terms, makes the comparison between them. In that way it maximises simplifications and generates a canonical form for the output polynomial.

Its capabilities have been extended in four directions:

- It is able to work within *several* spaces.

- It manages correctly expressions where formal tensor *derivatives* are present<sup>21</sup>.
- It takes into account all symmetries even if partial.
- As its parent function, it can deal with non-commutative and anticommutative indexed objects. So, Indexed objects may be spinors or quantum fields.

We describe most of these features in the rest of this documentation.

### Check of tensor indices

Dummy indices for individual tensors are kept in the memory of the system. If they are badly distributed over several tensors, it is `CANONICAL` which gives an error message:

```

tensor te,tf; ==> t

bb:=te(a,b,b)*te(-b); ==>

          a b b
bb := te *te
          b

canonical bb; ==>

***** ((b)(a b b)) are inconsistent lists of indices

aa:=te(b,-c)*tf(b,-c); ==>

          b      b
aa := te  *tf    % b and c are free.
          c      c

canonical aa; ==>

          b      b
te  *tf
          c      c

bb:=te(a,c,b)*te(-b)*tf(a)$

```

---

<sup>21</sup>In `DUMMY` it does not take them into account

```
canonical bb; ==>
```

$$\begin{array}{ccccc} & a & c & & b & a \\ & te & & *te & *tf & \\ & & & & b & \end{array}$$

```
delt(a,-a); ==> dim % a is now a dummy index
```

```
canonical bb; ==>
```

```
***** wrong use of indices (a)
```

The message of `canonical` is clear, the first sublist contains the list of all lower indices, and the second one the list of all upper indices. The index `b` is repeated *three* times. In the second example, `b` and `c` are considered as free indices, so they may be repeated. The last example shows the interference between the check on individual tensors and the one of `canonical`. The use of `a` as dummy index inside `delt` does no longer allow `a` to be used as a free index in expression `bb`. To be usable, one must explicitly remove it as dummy index using `REM_DUMMY_INDICES`. Dans le quatrième cas, il n'y a pas de problème puisque `b` et `c` sont tous les deux des indices *libres*. `CANONICAL` checks that in a tensor polynomial all do possess the *same* variance:

```
aa:=te(a,c)+x^2; ==>
```

$$aa := te \begin{array}{cc} a & c \end{array} + x^2$$

```
canonical aa; ==>
```

```
***** scalar added with tensor(s)
```

```
aa:=te(a,b)+tf(a,c); ==>
```

$$aa := te \begin{array}{cc} a & b \end{array} + tf \begin{array}{cc} a & c \end{array}$$

```
canonical aa; ==>
```

```
***** mismatch in free indices : ((a c) (a b))
```

In the message the first two lists of incompatible indices are explicitly indicated. So, it is not an exhaustive message and a more complete correction may be needed. Of course, no message of that kind appears if the indices are inside ordinary operators<sup>22</sup>

```
dummy_names b; ==> t

cc:=op(b)*op(a,b,b); ==> cc := op(a,b,b)*op(b)

canonical cc; ==> op(a,b,b)*op(b)

clear_dummy_names; ==> t
```

### Position and renaming of dummy indices

For a specific tensor, contravariant dummy indices are place in front of covariant ones. This already leads to some useful simplifications. For instance:

```
pp:=te(a,-a)+te(-a,a)+1; ==>

      a      a
pp := te  + te  + 1
      a      a

canonical pp; ==>

      a
2*te  + 1
      a

pp:=te(a,-a)+te(-b,b); ==>

      b      a
pp := te  + te
      b      a

canonical pp; ==>

      a
2*te
      a
```

---

<sup>22</sup>This is the case inside the DUMMY package.

```
pp:=te(r,a,c,d,-a,f)+te(r,-b,c,d,b,f); ==>
```

$$pp := te \frac{r \quad c \quad d \quad b \quad f}{b} + te \frac{r \quad a \quad c \quad d \quad f}{a}$$

```
canonical pp; ==>
```

$$2 * te \frac{r \quad a \quad c \quad d \quad f}{a}$$

In the second and third example, there is also a renaming of the dummy variable  $b$  which becomes  $a$ . There is a loophole at this point. For some expressions one will never reach a stable expression. This is the case for the following very simple monom:

```
tensor nt; ==> t
```

```
a1:=nt(-a,d)*nt(-c,a); ==>
```

$$nt \frac{d}{a} * nt \frac{a}{c}$$

```
canonical a1; ==>
```

$$nt \frac{a \quad d}{c \quad a} * nt$$

```
a12:=a1-canonical a1; ==>
```

$$a12 := nt \frac{d}{a} * nt \frac{a}{c} - nt \frac{a \quad d}{c \quad a} * nt$$

```
canonical a12; ==>
```

$$- \underset{a}{nt} \underset{c}{*nt} \underset{a}{d} + \underset{c}{nt} \underset{a}{*nt} \underset{d}{a} \quad \% \text{ changes sign.}$$

In the above example, no canonical form can be reached. When applied twice on the tensor monom `a1` it gives back `a1`!

No change of dummy index position is allowed if a tensor belongs to an `AFFINE` space. With the tensor polynomial `pp` introduced above one has:

```
off onespace;

define_spaces aff={dd,affine}; ==> t

make_tensor_belong_space(te,aff); ==> aff

mk_ids_belong_space({a,b},aff); ==> t

canonical pp; ==>

      r   c d a f      r a c d   f
te      + te
      a                  a
```

The renaming of `b` has been made however.

### Contractions and summations with particular tensors

This is a central part of the extension of `CANONICAL`. The required contractions and summations can be done in a multi-space environment as well in a single space environment.

#### The case of `DELTA`

Dummy indices are recognized contracted and summed over whenever possible:

```
aa:=delt(a,-b)*delt(b,-c)*delt(c,-a) + 1; ==>

      a      b      c
aa := delt *delt *delt + 1
      b      c      a
```

```
canonical aa; ==> dim + 1

aa:=delt(a,-b)*delt(b,-c)*delt(c,-d)*te(d,e)$

canonical aa; ==>

      a e
    te
```

CANONICAL will not attempt to make contraction with dummy indices included inside ordinary operators:

```
operator op;

aa:=delt(a,-b)*op(b,b)$

canonical aa; ==>

      a
    delt *op(b,b)
      b

dummy_names b; ==> t

canonical aa; ==>

      a
    delta *op(b,b)
      b
```

### The case of ETA

First, we introduce ETA:

```
make_partic_tens(eta,eta); ==> t

signature 1; ==> 1 % necessary

aa:=delta(a,-b)*eta(b,c); ==>

      a      b c
    aa := delt *eta
```

b

canonical aa; ==>

a c  
eta

canonical(eta(a,b)\*eta(-b,c)); ==>

a c  
eta

canonical(eta(a,b)\*eta(-b,-c)); ==>

a  
delt  
c

canonical(eta(a,b)\*eta(-b,-a)); ==> dim

canonical (eta(-a,-b)\*te(d,-e,f,b)); ==>

d f  
te  
e a

aa:=eta(a,b)\*eta(-b,-c)\*te(-a,c)+1; ==>

a b c  
aa := eta \*eta \*te + 1  
b c a

canonical aa; ==>

a  
te + 1  
a

aa:=eta(a,b)\*eta(-b,-c)\*delta(-a,c)+

1+eta(a,b)\*eta(-b,-c)\*te(-a,c)\$



```
canonical aa; ==>
```

$$te \begin{matrix} a \\ a \end{matrix} + \dim + 1$$

Let us add a generic metric tensor:

```
aa:=g(a,b)*g(-b,-d); ==>
```

$$aa := g \begin{matrix} a & b \\ b & d \end{matrix} * g$$

```
canonical aa; ==>
```

$$delt \begin{matrix} a \\ d \end{matrix}$$

```
aa:=g(a,b)*g(c,d)*eta(-c,-e)*eta(e,f)*te(-f,g); ==>
```

$$aa := eta \begin{matrix} e & f & a & b & c & d \\ c & e & & & & \end{matrix} * eta * g * g * te \begin{matrix} g \\ f \end{matrix}$$

```
canonical aa; ==>
```

$$g \begin{matrix} a & b & d & g \\ g & & & \end{matrix} * te$$

### The case of EPSILON

The epsilon tensor plays an important role in many contexts. `CANONICAL` realises the contraction of two epsilons if and only if they belong to the same space. The proper use of `CANONICAL` on expressions which contains it requires a preliminary definition of the tensor `DEL`. When the signature is 0; the contraction of two epsilons gives a `DEL`-like tensor. When the signature is equal to 1, it is equal to *minus* a `DEL`-like tensor. Here we choose 1 for the signature and we work in a single space. We define the `DEL` tensor:

```

on onespace;

wholespace_dim dim; ==> dim

make_partic_tens(gd,del); ==> t

signature 1; ==> 1

```

We define the EPSILON tensor and show how CANONICAL contracts expression containing *two*<sup>23</sup> of them:

```

aa:=eps(a,b)*eps(-c,-d); ==>

      a b
aa := eps  *eps
      c d

canonical aa; ==>

      a b
- gd
      c d

aa:=eps(a,b)*eps(-a,-b); ==>

      a b
aa := eps  *eps
      a b

canonical aa; ==> dim*( - dim + 1)

on exdelt;

gd(-a,-b,a,b); ==> dim*(dim - 1)

aa:=eps(a,b,c)*eps(-b,-d,-e)$

canonical aa; ==>

```

a                      c                      a                      c

---

<sup>23</sup>No contractions are done on expressions containing three or more epsilons which sit in the *same* space. We are not sure whether it is useful to be more general than we are presently.

$$\begin{aligned}
& \text{delt}_{\quad d} \quad * \text{delt}_{\quad e} \quad * \text{dim} - 2 * \text{delt}_{\quad d} \quad * \text{delt}_{\quad e} \quad - \\
& \quad \quad \quad a \quad \quad c \quad \quad \quad a \quad \quad c \\
& - \text{delt}_{\quad e} \quad * \text{delt}_{\quad d} \quad * \text{dim} + 2 * \text{delt}_{\quad e} \quad * \text{delt}_{\quad d}
\end{aligned}$$

Several expressions which contain the epsilon tensor together with other special tensors are given below as examples to treat with CANONICAL:

```
aa:=eps( - b, - c)*eta(a,b)*eta(a,c); ==>
```

$$\begin{array}{ccccc}
& & a & b & a & c \\
\text{eps} & & * \text{eta} & & * \text{eta} \\
& b & c & & & 
\end{array}$$

```
canonical aa; ==> 0
```

```
aa:=eps(a,b,c)*te(-a)*te(-b); ==> % te is generic.
```

$$\begin{array}{ccccc}
& & a & b & c \\
\text{aa} := \text{eps} & & * \text{te} & * \text{te} \\
& & a & b & 
\end{array}$$

```
canonical aa; ==> 0
```

```
tensor tf,tg;
```

```
aa:=eps(a,b,c)*te(-a)*tf(-b)*tg(-c)
```

```
+ eps(d,e,f)*te(-d)*tf(-e)*tg(-f); ==>
```

```
canonical aa; ==>
```

$$\begin{array}{ccccc}
& & a & b & c \\
2 * \text{eps} & & * \text{te} & * \text{tf} & * \text{tg} \\
& & a & b & c
\end{array}$$

```
aa:=eps(a,b,c)*te(-a)*tf(-c)*tg(-b)
```

```
+ eps(d,e,f)*te(-d)*tf(-e)*tg(-f)$
```

```
canonical aa; ==> 0
```

Since `CANONICAL` is able to work inside several spaces, we can introduce also several epsilons and make the relevant simplifications on each (sub)-spaces. This is the goal of the next illustration.

```

off onespace;

define_spaces wholespace=

    {dim,signature=1}; ==> t

define_spaces subspace=

    {3,signature=0}; ==> t

show_spaces(); ==>

    {{wholespace,dim,signature=1},
     {subspace,3,signature=0}}

make_partic_tens(eps,epsilon); ==> t
make_partic_tens(kap,epsilon); ==> t
make_tensor_belong_space(eps,wholespace);

    ==> wholespace

make_tensor_belong_space(kap,subspace);

    ==> subspace

show_epsilon(); ==>

    {{eps,wholespace},{kap,subspace}}

off exdelt;

aa:=kap(a,b,c)*kap(-d,-e,-f)*eps(i,j)*eps(-k,-l)$

canonical aa; ==>

    a b c      i j
    - gd      *gd

```

d e f      k l

If there are no index summation, as in the expression above, one can develop both terms into the delta tensor with EXDELT switched ON. In fact, the previous calculation is correct *only if there are no dummy index* inside the two gd's. If some of the indices are dummy, then we must take care of the respective spaces in which the two gd tensors are considered. Since, the tensor themselves do not belong to a given space, the space identification can only be made through the indices. This is enough since the DELTA-like tensor is bloc-diagonal. With aa the result of the above illustration, one gets, for example,:

```
mk_ids_belong_space({a,b,c,d,e,f},wholespace)$
mk_ids_belong_space({i,j,k,l},subspace)$

sub(d=a,e=b,k=i,aa); ==>

      c      j      2
2*delt  *delt  *( - dim  + 3*dim - 2)
      f      l

sub(k=i,l=j,aa); ==>

      a b c
- 6*gd
      d e f
```

### CANONICAL and symmetries

Most of the time, indexed objects have some symmetry property. When this property is either full symmetry or antisymmetry, there is no difficulty to implement it using the declarations SYMMETRIC or ANTISYMMETRIC of REDUCE. However, most often, indexed objects are neither fully symmetric nor fully antisymmetric: they have *partial* or *mixed* symmetries. In the DUMMY package, the declaration SYMTREE allows to impose such type of symmetries on operators. This command has been improved and extended to apply to tensors. In order to illustrate it, we shall take the example of the wellknown Riemann tensor in general relativity. Let us remind the reader that this tensor has four indices. It is separately *antisymmetric* with respect to the interchange of the first two indices and with respect to the interchange of the last two indices. It is *symmetric* with respect to the interchange of the first two and the last two indices. In the illustration below, we show how to express this and how CANONICAL is able to recognize mixed symmetries:

```

tensor r; ==> t

symtree(r, {!+, {!-, 1, 2}, {!-, 3, 4}});

rem_dummy_indices a,b,c,d; % free indices

ra:=r(b,a,c,d); ==>

      b a c d
ra := r

canonical ra; ==>

      a b c d
- r

ra:=r(c,d,a,b); ==>

      c d a b
ra := r

canonical ra; ==>

      a b c d
r

canonical r(-c,-d,a,b); ==>

      a b
r
      c d

r(-c,-c,a,b); ==> 0

ra:=r(-c,-d,c,b); ==>

      c b
ra := r
      c d

canonical ra; ==>

      b c

```

$$\begin{array}{c} - \quad r \\ c \quad d \end{array}$$

In the last illustration, contravariant indices are placed in front of covariant indices and the contravariant indices are transposed. The superposition of the two partial symmetries gives a minus sign.

There exists an important (though natural) restriction on the use of SYMTREE which is linked to the algorithm itself: Integer used to localize indices must start from 1, be *contiguous* and monotonously increasing. For instance, one is not allow to introduce

```
symtree(r, {!, *, {!, +, 1, 3}, {!, *, 2, 4}});

symtree(r, {!, *, {!, +, 1, 2}, {!, *, 4, 5}});

symtree(r, {!, *, {!, -, 1, 3}, {!, *, 2}});
```

but the subsequent declarations are allowed:

```
symtree(r, {!, *, {!, +, 1, 2}, {!, *, 3, 4}});

symtree(r, {!, *, {!, +, 1, 2}, {!, *, 3, 4, 5}});

symtree(r, {!, *, {!, -, 1, 2}, {!, *, 3}});
```

The first declaration endows *r* with a *partial* symmetry with respect to the first two indices.

A side effect of SYMTREE is to restrict the number of indices of a generic tensor. For instance, the second declaration in the above illustrations makes *r* depend on 5 indices as illustrated below:

```
symtree(r, {!, *, {!, +, 1, 2}, {!, *, 3, 4, 5}});

canonical r(-b, -a, d, c); ==>

***** Index '5' out of range for

      ((minus b) (minus a) d c) in nth

canonical r(-b, -a, d, c, e); ==>

      d c e
r                                % correct
```

```

a b

canonical r(-b,-a,d,c,e,g); ==>

      d c e
r      % The sixth index is forgotten!
a b

```

Finally, the function `REMSYM` applied on any tensor identifier removes all symmetry properties.

Another related question is the frequent need to symmetrize a tensor polynomial. To fulfill it, the function `SYMMETRIZE` of the package `ASSIST` has been improved and generalised. For any kernel (which may be either an operator or a tensor) that function generates

- the sum over the cyclic permutations of indices,
- the symmetric or antisymmetric sums over all permutations of the indices.

Moreover, if it is given a list of indices, it generates a new list which contains sublists which contain the relevant permutations of these indices

```

symmetrize(te(x,y,z,{v}),te,cyclicpermlist); ==>

      x y z      y z x      z x y
te      (v) + te      (v) + te      (v)

symmetrize(te(x,y),te,permutations); ==>

      x y      y x
te      + te

symmetrize(te(x,y),te,permutations,perm_sign); ==>

      x y      y x
te      - te

symmetrize(te(y,x),te,permutations,perm_sign); ==>

      x y      y x
- te      + te

```

If one wants to symmetrise an expression which is not a kernel, one can also use



SYMMETRIZE to obtain the desired result as the next example shows:

```

ex:=te(a,-b,c)*tel(-a,-d,-e); ==>

      a   c
ex := te   *tel
      b   a d e

ll:=list(b,c,d,e)$ % the chosen relevant indices

lls:=symmetrize(ll,list,cyclicpermlist); ==>

    lls := {{b,c,d,e},{c,d,e,b},{d,e,b,c},{e,b,c,d}}

% The sum over the cyclic permutations is:

excyc:=for each i in lls sum

      sub(b=i.1,c=i.2,d=i.3,e=i.4,ex); ==>

      a   c           a   d
excyc := te   *tel   + te   *tel
      b   a d e       c   a e b

      a   e           a   b
+ te   *tel   + te   *tel
      d   a b c       e   a c d

```

### CANONICAL and tensor derivatives

Only ordinary (partial) derivatives are fully correctly handled by CANONICAL. This is enough, to explicitly construct covariant derivatives. We recognize here that extensions should still be made. The subsequent illustrations show how CANONICAL does indeed manage to find the canonical form and simplify expressions which contain derivatives. Notice, the use of the (modified) `DEPEND` declaration.

```

on onespace;

tensor te,x; ==> t

```

```

depend te,x;

aa:=df(te(a,-b),x(-b))-df(te(a,-c),x(-c))$

canonical aa; ==> 0

make_partic_tens(eta,eta); ==> t

signature 1;

aa:=df(te(a,-b),x(-b))$

aa:=aa*eta(-a,-d);

      a
aa := df(te    ,x )*eta
      b  b      a d

canonical aa; ==>

      a  a
df(te    ,x )
      d

```

In the last example, after contraction, the covariant dummy index  $b$  has been changed into the contravariant dummy index  $a$ . This is allowed since the space is metric.

## 16.12 CDE: A package for integrability of PDEs

Author: Raffaele Vitolo

We describe CDE, a REDUCE package devoted to differential-geometric computations on Differential Equations (DEs, for short).

We will give concrete recipes for computations in the geometry of differential equations: higher symmetries, conservation laws, Hamiltonian operators and their Schouten bracket, recursion operators. All programs discussed here are shipped together with the CDE sources, inside the REDUCE sources. The mathematical theory on which computations are based can be found in refs. [BCD<sup>+</sup>99, KKV04]. We invite the interested reader to have a look at the website [gde] which contains useful resources in the above mathematical area. There is also a book on integrable systems and CDE [KVV18] with more examples and more detailed explanations about the mathematical part.

### 16.12.1 Introduction: why CDE?

CDE is a REDUCE package for differential-geometric computations for DEs. The package aims at defining differential operators in total derivatives and computing with them. Such operators are called *C-differential operators* (see [BCD<sup>+</sup>99]).

CDE depends on the REDUCE package CDIFF for constructing total derivatives. CDIFF was developed by Gragert and Kersten for symmetry computations in DEs, and later extended by Roelofs and Post.

There are many software packages that can compute symmetries and conservation laws; many of them run on Mathematica or Maple. Those who run on REDUCE were written by M. C. Nucci [Nuc92, Nuc96], F. Oliveri (RELIE, [Oli]), F. Schwartz (SPDE, 16.67), T. Wolf (APPLYSYM (16.2) and CONLAW in the official REDUCE distribution, [Wol02, Wol95, BW95, BW92]).

The development of CDE started from the idea that a computer algebra tool for the investigation of integrability-related structures of PDEs still does not exist in the public domain. We are only aware of a Mathematica package that may find recursion operators under quite restrictive hypotheses [BH10].

CDE is especially designed for computations of integrability-related structures (such as Hamiltonian, symplectic and recursion operators) for systems of differential equations with an arbitrary number of independent or dependent variables. On the other hand CDE is also capable of (generalized) symmetry and conservation laws computations. The aim of this guide is to introduce the reader to computations of integrability related structures using CDE.

The current version of CDE, 3.0, has the following features:

1. It is able to do standard computations in integrable systems like determining systems for generalized symmetries and conservation laws. However, CDE has not been programmed with this purpose in mind.
2. CDE is able to compute linear overdetermined systems of partial differential equations whose solutions are Hamiltonian, symplectic or recursion operators. Such equations may be solved by different techniques; one of the possibilities is to use CRACK, a REDUCE package for solving overdetermined systems of PDEs [WB].
3. CDE can compute linearization (or Fréchet derivatives) of vector functions and adjoints of differential operators.
4. CDE can do calculations on supermanifolds. In particular it can compute variational derivatives of superdensities, linearization of superfunctions, adjoint of superdifferential operators. Some of the features are still undocumented as they will be published in forthcoming papers.
5. CDE is able to compute Schouten brackets between local multivectors. This can be used *eg* to check Hamiltonianity of an operator or to check their compatibility.
6. CDE can calculate the Schouten bracket of weakly nonlocal differential operators; these are distinguished pseudodifferential operators in one independent variable. The algorithm has been published in [CLV20], while a user guide is being written and will appear soon (interested readers can ask the author of CDE for details).

At the moment the papers [FPV14, FPV16, KKV09, KVV12, PV15, SV14] have been written using CDE, and more research by CDE on integrable systems is in progress.

The readers are warmly invited to send questions, comments, etc., both on the computations and on the technical aspects of installation and configuration of REDUCE, to the author of this document.

**Acknowledgements.** I'd like to thank Paul H.M. Kersten, who explained to me how to use the original CDIFF package for several computations of interest in the Geometry of Differential Equations. When I started writing CDE I was substantially helped by A.C. Norman in understanding many features of Reduce which were deeply hidden in the source code and not well documented. This also led to writing a manual of Reduce's internals for programmers [NV]. Moreover, I'd like to thank the developers of the REDUCE mailing list for their prompt replies with solutions to my problems. On the mathematical side, I would like to thank J.S. Krasil'shchik and A.M. Verbovetsky for constant support and stimulating discussions which led me to write the software. Thanks are also due to B.A. Dubrovin,

M. Casati, E.V. Ferapontov, P. Lorenzoni, M. Marvan, V. Novikov, A. Savoldi, A. Sergyeyev, M.V. Pavlov for many interesting discussions.

### 16.12.2 Jet space of even and odd variables, and total derivatives

The mathematical theory for jets of even (*ie* standard) variables and total derivatives can be found in [BCD<sup>+</sup>99, Olv93].

Let us consider the space  $\mathbb{R}^n \times \mathbb{R}^m$ , with coordinates  $(x^\lambda, u^i)$ ,  $1 \leq \lambda \leq n$ ,  $1 \leq i \leq m$ . We say  $x^\lambda$  to be *independent variables* and  $u^i$  to be *dependent variables*. Let us introduce the *jet space*  $J^r(n, m)$ . This is the space with coordinates  $(x^\lambda, u_\sigma^i)$ , where  $u_\sigma^i$  is defined as follows. If  $s: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a differentiable function, then

$$u_\sigma^i \circ s(x) = \frac{\partial^{|\sigma|}(u^i \circ s)}{(\partial x^1)^{\sigma_1} \dots (\partial x^n)^{\sigma_n}}.$$

Here  $\sigma = (\sigma_1, \dots, \sigma_n) \in \mathbb{N}^n$  is a multiindex. We set  $|\sigma| = \sigma_1 + \dots + \sigma_n$ . If  $\sigma = (0, \dots, 0)$  we set  $u_\sigma^i = u^i$ .

CDE is first of all a program which is able to create a *finite order jet space* inside REDUCE. To this aim, issue the command

```
load_package cde;
```

Then, CDE needs to know the variables and the maximal order of derivatives. The input can be organized as in the following example:

```
indep_var:={x,t}$
dep_var:={u,v}$
total_order:=10$
```

Here

- `indep_var` is the list of independent variables;
- `dep_var` is the list of dependent variables;
- `total_order` is the maximal order of derivatives.

Two more parameters can be set for convenience:

```
statename:="jetuv_state.red"$
resname:="jetuv_res.red"$
```

These are the name of the output file for recording the internal state of the program `cde.red` (and for debugging purposes), and the name of the file containing results of the computation.

The main routine in `cde.red` is called as follows:

```
cde({indep_var, dep_var, {}, total_order}, {})$
```

Here the two empty lists are placeholders; they are of interest for computations with odd variables/differential equations. The function `cde` defines derivative symbols of the type:

```
u_x, v_t, u_2xt, v_xt, v_2x3t, ...
```

Note that the symbol `v_tx` does not exist in the jet space. Indeed, introducing all possible permutations of independent variables in indices would increase the complexity and slow down every computation.

Two lists generated by CDE can be useful: `all_der_id` and `all_odd_id`, which are, respectively, the lists of identifiers of all even and odd variables.

Other lists are generated by CDE, but they are accessible in REDUCE symbolic mode only. Please check the file `global.txt` to know the names of the lists.

It can be useful to inspect the output generated by the function `cde` and the above lists in particular. All that data can be saved by the function:

```
save_cde_state(statename)$
```

CDE has a few procedures involving the jet space, namely:

- `jet_fiber_dim(jorder)` returns the number of derivative coordinates  $u_{\sigma}^i$  with  $|\sigma|$  equal to `jorder`;
- `jet_dim(jorder)` returns the number of derivative coordinates  $u_{\sigma}^i$  with  $0 \leq |\sigma|$  and  $|\sigma|$  equal to `jorder`;
- `selectvars(par, orderofder, depvars, vars)` returns all derivative coordinates (even if `par=0`, odd if `par=1`) of order `orderofder` of the list of dependent variables `depvars` which belong to the set of derivative coordinates `vars`.

The function `cde` defines total derivatives truncated at the order `total_order`. Their coordinate expressions are of the form

$$D_{\lambda} = \frac{\partial}{\partial x^{\lambda}} + u_{\sigma\lambda}^i \frac{\partial}{\partial u_{\sigma}^i}, \quad (16.46)$$

where  $\sigma$  is a multiindex.

The total derivative of an argument  $\varphi$  is invoked as follows:

```
td(phi,x,2);
td(phi,x,t,3);
```

the syntax closely follows REDUCE's syntax for standard derivatives `df`; the above expression translates to  $D_x D_x \varphi$ , or  $D_{\{2,0\}} \varphi$  in multiindex notation.

When in total derivatives there is a coefficient of order higher than maximal this is replaced by the identifier `letop`, which is a function that depends on independent variables. If such a function (or its derivatives) appears during computations it is likely that we went too close to the highest order variables that we defined in the file. All results of computations are scanned for the presence of such variables by default, and if the presence of `letop` is detected the computation is stopped with an error message. This usually means that we need to extend the order of the jet space, just by increasing the number `total_order`.

Note that in the folder containing all examples there is also a shell script, `rrr.sh` (works only under `bash`, a GNU/Linux command interpreter) which can be used to run `reduce` on a given CDE program. When an error message about `letop` is issued the script reruns the computation with a new value of `total_order` one unity higher than the previous one.

The function that checks an expression for the presence of `letop` is `check_letop`. If you wish to switch off this kind of check in order to increase the speed, the switch `checkord` must be set off:

```
off checkord;
```

The computation of total derivatives of a huge expression can be extremely time and resources consuming. In some cases it is a good idea to disable the expansion of the total derivative and leave an expression of the type  $D_\sigma \varphi$  as indicated. This is achieved by the command

```
noexpand_td();
```

If you wish to restore the default behaviour, do

```
expand_td();
```

CDE can also compute on jets of supermanifolds. The theory can be found in [IVV04, KKV04, KV11]. The input can be organized as follows:

```
indep_var:={x,t}$
dep_var:={u,v}$
odd_var:={p,q}
total_order:=10$
```

Here `odd_var` is the list of odd variables. The call

```
cde ({indep_var, dep_var, odd_var, total_order}, {})
```

will create the jet space of the supermanifold described by the independent variables and the even and odd dependent variables, up to the order `total_order`. Total derivatives truncated at the order `total_order` will also include odd derivatives:

$$D_\lambda = \frac{\partial}{\partial x^\lambda} + u_{\sigma\lambda}^i \frac{\partial}{\partial u_\sigma^i} + p_{\sigma\lambda}^i \frac{\partial}{\partial p_\sigma^i}, \quad (16.47)$$

where  $\sigma$  is a multiindex. The considerations on expansion and `letop` apply in this case too.

Odd variables can appear in anticommuting products; this is represented as

```
ext (p, p_2xt), ext (p_x, q_t, q_x2t), ...
```

where `ext (p_2xt, p) = - ext (p, p_2xt)` and the variables are arranged in a unique way terms of an internal ordering. Indeed, the internal representation of odd variables and their products (not intended for normal users!) is

```
ext (3, 23), ext (1, 3, 5), ...
```

as all odd variables and their derivatives are indexed by integers. Note that `p` and `ext (p)` are just the same. The odd product of two expressions  $\varphi$  and  $\psi$  is achieved by the `CDIFF` function

```
super_product (phi, psi);
```

The derivative of an expression  $\varphi$  with respect to an odd variable  $p$  is achieved by

```
df_odd (phi, p);
```

### 16.12.3 Differential equations in even and odd variables

We now give the equation in the form of one or more derivatives equated to right-hand side expressions. The left-hand side derivatives are called *principal*, and the remaining derivatives are called *parametric*<sup>24</sup>. Parametric coordinates are coordinates on the equation manifold and its differential consequences, and principal coordinates are determined by the differential equation and its differential consequences. For scalar evolutionary equations with two independent variables parametric derivatives are of the type  $(u, u_x, u_{xx}, \dots)$ . Note that the system must be

<sup>24</sup>This terminology dates back to Riquier, see [Mar09]



in passive orthonomic form; this also means that there will be no nontrivial integrability conditions between parametric derivatives. (Lines beginning with % are comments for REDUCE.) The input is formed as follows (Burger's equation).

```
% left-hand side of the differential equation
principal_der:={u_t}$
% right-hand side of the differential equation
de:={u_2x+2*u*u_x}$
```

Systems of PDEs are input in the same way: of course, the above two lists must have the same length. See 16.12.11 for an example.

The main routine in `cde.red` is called as follows:

```
cde({indep_var, dep_var, {}, total_order},
    {principal_der, de, {}, {}})$
```

Here the three empty lists are placeholders; they are important for computations with odd variables. The function `cde` computes principal and parametric derivatives of even and odd variables, they are stored in the lists `all_parametric_der`, `all_principal_der`, `all_parametric_odd`, `all_principal_odd`.

The function `cde` also defines total derivatives truncated at the order `total_order` and restricted on the (even and odd) equation; this means that total derivatives are tangent to the equation manifold. Their coordinate expressions are of the form

$$D_\lambda = \frac{\partial}{\partial x^\lambda} + \sum_{u_\sigma^i \text{ parametric}} u_{\sigma\lambda}^i \frac{\partial}{\partial u_\sigma^i} + \sum_{p_\sigma^i \text{ parametric}} p_{\sigma\lambda}^i \frac{\partial}{\partial p_\sigma^i}, \quad (16.48)$$

where  $\sigma$  is a multiindex. It can happen that  $u_{\sigma\lambda}^i$  (or  $p_{\sigma\lambda}^i$ ) is principal and must be replaced with differential consequences of the equation. Such differential consequences are called *primary differential consequences*, and are computed; in general they will depend on other, possibly new, differential consequences, and so on. Such newly appearing differential consequences are called *secondary differential consequences*. If the equation is in passive orthonomic form, the system of all differential consequences (up to the maximal order `total_order`) must be solvable in terms of parametric derivatives only. The function `cde` automatically computes all necessary and sufficient differential consequences which are needed to solve the system. The solved system is available in the form of REDUCE let-rules in the variables `reprincparam_der` and `reprincparam_odd`.

The syntax and properties (expansion and `letop`) of total derivatives remain the same. For example:

```
td(u,t);
```

returns

```
u_2x+2*u*u_x;
```

It is possible to deal with mixed systems on eve and odd variables. For example, in the case of Burgers equation we can input the linearized equation as a PDE on a new odd variable as follows (of course, in addition to what has been defined before):

```
odd_var:={q}$
principal_odd:={q_t}$
de_odd:={q_2x + 2*u_x*q + 2*u*q_x}$
```

The main routine in `cde.red` is called as follows:

```
cde({indep_var,dep_var,odd_var,total_order},
    {principal_der,de,principal_odd,de_odd})$
```

#### 16.12.4 Calculus of variations

CDE can compute variational derivatives of any function (usually a Lagrangian density) or superfunction  $\mathcal{L}$ . We have the following coordinate expression

$$\frac{\delta \mathcal{L}}{\delta u^i} = (-1)^{|\sigma|} D_\sigma \frac{\partial \mathcal{L}}{\partial u_\sigma^i}, \quad \frac{\delta \mathcal{L}}{\delta p^i} = (-1)^{|\sigma|} D_\sigma \frac{\partial \mathcal{L}}{\partial p_\sigma^i} \quad (16.49)$$

which translates into the CDE commands

```
pvar_df(0,lagrangian_dens,ui);
pvar_df(1,lagrangian_dens,pi);
```

where

- the first argument can be 0 or 1 and is the parity of the variable `ui` or `pi`;
- `lagrangian_dens` is  $\mathcal{L}$ ;
- `ui` or `pi` are the given dependent variables.

The Euler operator computes variational derivatives with respect to all even and odd variables in the jet space, and arranges them in a list of two lists, the list of even variational derivatives and the list of odd variational derivatives. The command is

```
euler_df(lagrangian_dens);
```

All the above is used in the definition of Schouten brackets, as we will see in Subsection [16.12.6](#).

### 16.12.5 $\mathcal{C}$ -differential operators

Linearizing (or taking the Fréchet derivative) of a vector function that defines a differential equation yields a differential operator in total derivatives. This operator can be restricted to the differential equation, which may be regarded as a differential constraint; the kernel of the restricted operator is the space of all symmetries (including higher or generalized symmetries) [BCD<sup>+</sup>99, Olv93].

The formal adjoint of the linearization operator yields by restriction to the corresponding differential equation a differential operator whose kernel contains all characteristic vectors or generating functions of conservation laws [BCD<sup>+</sup>99, Olv93].

Such operators are examples of  $\mathcal{C}$ -differential operators. The (still incomplete) REDUCE implementation of the calculus of  $\mathcal{C}$ -differential operators is the subject of this section.

#### $\mathcal{C}$ -differential operators

Let us consider the spaces

$$P = \{\varphi: J^r(n, m) \rightarrow \mathbb{R}^k\}, \quad Q = \{\psi: J^r(n, m) \rightarrow \mathbb{R}^s\}.$$

A  $\mathcal{C}$ -differential operator  $\Delta: P \rightarrow Q$  is defined to be a map of the type

$$\Delta(\varphi) = \left( \sum_{\sigma, i} a_i^{\sigma j} D_{\sigma} \varphi^i \right), \quad (16.50)$$

where  $a_i^{\sigma j}$  are differentiable functions on  $J^r(n, m)$ ,  $1 \leq i \leq k$ ,  $1 \leq j \leq s$ . The order of  $\delta$  is the highest length of  $\sigma$  in the above formula.

We may consider a generalization to  $k$ - $\mathcal{C}$ -differential operators of the type

$$\Delta: P_1 \times \cdots \times P_h \rightarrow Q$$

$$\Delta(\varphi_1, \dots, \varphi_h) = \left( \sum_{\sigma_1, \dots, \sigma_h, i_1, \dots, i_h} a_{i_1, \dots, i_h}^{\sigma_1, \dots, \sigma_h, j} D_{\sigma_1} \varphi_1^{i_1} \cdots D_{\sigma_h} \varphi_h^{i_h} \right), \quad (16.51)$$

where the enclosing parentheses mean that the value of the operator is a vector function in  $Q$ .

A  $\mathcal{C}$ -differential operator in CDE must be declared as follows:

```
mk_cdifopf(opname, num_arg, length_arg, length_target)
```

where

- opname is the name of the operator;

- `num_arg` is the number of arguments *eg*  $k$  in (16.51);
- `length_arg` is the list of lengths of the arguments: *eg* the length of the single argument of  $\Delta$  (16.50) is  $k$ , and the corresponding list is  $\{k\}$ , while in (16.51) one needs a list of  $k$  items  $\{k_1, \dots, k_h\}$ , each corresponding to number of components of the vector functions to which the operator is applied;
- `length_target` is the number of components of the image vector function.

The syntax for one component of the operator `opname` is

`opname(j, i1, ..., ih, phi1, ..., phih)`

The above operator will compute

$$\Delta(\varphi_1, \dots, \varphi_h) = \sum_{\sigma_1, \dots, \sigma_h} a_{i_1 \dots i_h}^{\sigma_1, \dots, \sigma_h, j} D_{\sigma_1} \varphi_1^{i_1} \dots D_{\sigma_h} \varphi_h^{i_h}, \quad (16.52)$$

for fixed integer indices  $i_1, \dots, i_h$  and  $j$ .

There are several operations which involve differential operators. Obviously they can be summed and multiplied by scalars.

An important example of  $\mathcal{C}$ -differential operator is that of *linearization*, or *Fréchet derivative*, of a vector function

$$F: J^r(n, m) \rightarrow \mathbb{R}^k.$$

This is the operator

$$\ell_F: \mathcal{X} \rightarrow P, \quad \varphi \mapsto \sum_{\sigma, i} \frac{\partial F^k}{\partial u_{\sigma}^i} D_{\sigma} \varphi^i,$$

where  $\mathcal{X} = \{\varphi: J^r(n, m) \rightarrow \mathbb{R}^m\}$  is the space of *generalized vector fields on jets* [BCD<sup>+</sup>99, Oliv93].

Linearization can be extended to an operation that, starting from a  $k$ - $\mathcal{C}$ -differential operator, generates a  $k+1$ - $\mathcal{C}$ -differential operator as follows:

$$\ell_{\Delta}(p_1, \dots, p_k, \varphi) = \left( \sum_{\sigma, \sigma_1, \dots, \sigma_k, i, i_1, \dots, i_k} \frac{\partial a_{i_1 \dots i_k}^{\sigma_1, \dots, \sigma_k, j}}{\partial u_{\sigma}^i} D_{\sigma} \varphi^i D_{\sigma_1} p_1^{i_1} \dots D_{\sigma_k} p_k^{i_k} \right)$$

(The above operation is also denoted by  $\ell_{\Delta, p_1, \dots, p_k}(\varphi)$ .)

At the moment, CDE is only able to compute the linearization of a vector function (Section 16.12.8).

Given a  $\mathcal{C}$ -differential operator  $\Delta$  like in (16.50) we can define its *adjoint* as

$$\Delta^*((q_j)) = \left( \sum_{\sigma, i} (-1)^{|\sigma|} D_\sigma (a_i^{\sigma j} q_j) \right). \quad (16.53)$$

Note that the matrix of coefficients is transposed. Again, the coefficients of the adjoint operator can be found by computing  $\Delta^*(x^\sigma e_j)$  for every basis vector  $e_j$  and every count  $x^\sigma$ , where  $|\sigma| \leq r$ , and  $r$  is the order of the operator. This operation can be generalized to  $\mathcal{C}$ -differential operators with  $h$  arguments.

At the moment, CDE can compute the adjoint of an operator with one argument (Section 16.12.8).

Now, consider two operators  $\Delta: P \rightarrow Q$  and  $\nabla: Q \rightarrow R$ . Then the composition  $\nabla \circ \Delta$  is again a  $\mathcal{C}$ -differential operator. In particular, if

$$\Delta(p) = \left( \sum_{\sigma, i} a_i^{\sigma j} D_\sigma p^i \right), \quad \nabla(q) = \left( \sum_{\tau, j} b_j^{\tau k} D_\tau q^j \right),$$

then

$$\nabla \circ \Delta(p) = \left( \sum_{\tau, j} b_j^{\tau k} D_\tau \left( \sum_{\sigma, i} a_i^{\sigma j} D_\sigma p^i \right) \right)$$

This operation can be generalized to  $\mathcal{C}$ -differential operators with  $h$  arguments.

There is another important operation between  $\mathcal{C}$ -differential operators with  $h$  arguments: the *Schouten bracket* [BCD<sup>+</sup>99]. We will discuss it in next Subsection, in the context of another formalism, where it takes an easier form [KKV04].

### 16.12.6 $\mathcal{C}$ -differential operators as superfunctions

In the papers [IVV04, KKV04] (and independently in [Get02]) a scheme for dealing with (skew-adjoint) variational multivectors was devised. The idea was that operators of the type (16.51) could be represented by homogeneous vector superfunctions on a supermanifold, where odd coordinates  $q_\sigma^i$  would correspond to total derivatives  $D_\sigma \varphi^i$ .

The isomorphism between the two languages is given by

$$\begin{aligned} & \left( \sum_{\sigma_1, \dots, \sigma_h, i_1, \dots, i_h} a_{i_1 \dots i_h}^{\sigma_1, \dots, \sigma_h, j} D_{\sigma_1} \varphi_1^{i_1} \dots D_{\sigma_h} \varphi_h^{i_h} \right) \\ & \longrightarrow \left( \sum_{\sigma_1, \dots, \sigma_h, i_1, \dots, i_h} a_{i_1 \dots i_h}^{\sigma_1, \dots, \sigma_h, j} q_{\sigma_1}^{i_1} \dots q_{\sigma_h}^{i_h} \right) \end{aligned} \quad (16.54)$$

where  $q_\sigma^i$  is the derivative of an odd dependent variable (and an odd variable itself).

A superfunction in CDE must be declared as follows:

```
mk_superfun(sfname, num_arg, length_arg, length_target)
```

where

- `sfname` is the name of the superfunction;
- `num_arg` is the degree of the superfunction *eg*  $h$  in (16.54);
- `length_arg` is the list of lengths of the arguments: *eg* the length of the single argument of  $\Delta$  (16.50) is  $k$ , and the corresponding list is  $\{k\}$ , while in (16.51) one needs a list of  $k$  items  $\{k_1, \dots, k_h\}$ , each corresponding to number of components of the vector functions to which the operator is applied;
- `length_target` is the number of components of the image vector function.

The above parameters of the operator `opname` are stored in the property list<sup>25</sup> of the identifier `opname`. This means that if one would like to know how many arguments has the operator `opname` the answer will be the output of the command

```
get('cdnarg, cdiff_op);
```

and the same for the other parameters.

The syntax for one component of the superfunction `sfname` is

```
sfname(j)
```

CDE is able to deal with  $\mathcal{C}$ -differential operators in both formalisms, and provides conversion utilities:

- `conv_cdiff2superfun(cdop, superfun)`
- `conv_superfun2cdiff(superfun, cdop)`

where in the first case a  $\mathcal{C}$ -differential operator `cdop` is converted into a vector superfunction `superfun` with the same properties, and conversely.

### 16.12.7 The Schouten bracket

We are interested in the operation of Schouten bracket between *variational multivectors* [IVV04]. These are differential operators with  $h$  arguments in  $\mathcal{X}$  with

---

<sup>25</sup>The property list is a lisp concept, see [NV] for details.

values in densities, and whose image is defined up to total divergencies:

$$\begin{aligned} \Delta: \varkappa \times \cdots \times \varkappa \rightarrow \\ \{J^r(n, m) \rightarrow \lambda^n T^* \mathbb{R}^\times\} / d(\{J^r(n, m) \rightarrow \lambda^{n-1} T^* \mathbb{R}^\times\}) \end{aligned} \quad (16.55)$$

It is known [Get02, KKV04] that the Schouten bracket between two variational multivectors  $A_1, A_2$  can be computed in terms of their corresponding superfunction by the formula

$$[A_1, A_2] = \left[ \frac{\delta A_1}{\delta u^j} \frac{\delta A_2}{\delta p_j} + \frac{\delta A_2}{\delta u^j} \frac{\delta A_1}{\delta p_j} \right] \quad (16.56)$$

where  $\delta/\delta u^i, \delta/\delta p_j$  are the variational derivatives and the square brackets at the right-hand side should be understood as the equivalence class up to total divergencies.

If the operators  $A_1, A_2$  are compatible, ie  $[A_1, A_2] = 0$ , the expression (16.56) must be a total derivative. This means that:

$$[A_1, A_2] = 0 \quad \Leftrightarrow \quad \mathcal{E} \left( \frac{\delta A_1}{\delta u^j} \frac{\delta A_2}{\delta p_j} + \frac{\delta A_2}{\delta u^j} \frac{\delta A_1}{\delta p_j} \right) = 0. \quad (16.57)$$

If  $A_1$  is an  $h$ -vector and  $A_2$  is a  $k$ -vector the formula (16.56) produces a  $(h+k-1)$ -vector, or a  $\mathcal{C}$ -differential operator with  $h+k-1$  arguments. If we would like to check that this multivector is indeed a total divergence, we should apply the Euler operator, and check that it is zero. This procedure is considerably simpler than the analogue formula with operators (see for example [KKV04]). All this is computed by CDE:

```
schouten_bracket(biv1, biv2, tv12),
```

where `biv1` and `biv2` are bivectors, or  $\mathcal{C}$ -differential operators with 2 arguments, and `tv12` is the result of the computation, which is a three-vector (it is automatically declared to be a superfunction). Examples of this computation are given in Section 16.12.12.

### 16.12.8 Computing linearization and its adjoint

Currently, CDE supports linearization of a vector function, or a  $\mathcal{C}$ -differential operator with 0 arguments. The computation is performed in odd coordinates.

Suppose that we would like to linearize the vector function that defines the (dispersionless) Boussinesq equation [KKV06]:

$$\begin{cases} u_t - u_x v - u v_x - \sigma v_{xxx} = 0 \\ v_t - u_x - v v_x = 0 \end{cases} \quad (16.58)$$

where  $\sigma$  is a constant. Then a jet space with independent variables  $x, t$ , dependent variables  $u, v$  and odd variables *in the same number as dependent variables*  $p, q$  must be created:

```
indep_var:={x,t}$
dep_var:={u,v}$
odd_var:={p,q}$
total_order:=8$
cde({indep_var,dep_var,odd_var,total_order},{})$
```

The linearization of the above system and its adjoint are, respectively

$$\ell_{\text{Bou}} = \begin{pmatrix} D_t - vD_x - v_x & -u_x - uD_x - \sigma D_{xxx} \\ -D_x & D_t - v_x - vD_x \end{pmatrix},$$

$$\ell_{\text{Bou}}^* = \begin{pmatrix} -D_t + vD_x & D_x \\ uD_x + \sigma D_{xxx} & -D_t + vD_x \end{pmatrix}$$

Let us introduces the vector function whose zeros are the Boussinesq equation:

```
f_bou:={u_t - (u_x*v + u*v_x + sig*v_3x),
        v_t - (u_x + v*v_x)};
```

The following command assigns to the identifier `lbou` the linearization  $\mathcal{C}$ -differential operator  $\ell_{\text{Bou}}$  of the vector function `f_bou`

```
ell_function(f_bou, lbou);
```

moreover, a superfunction `lbou_sf` is also defined as the vector superfunction corresponding to  $\ell_{\text{Bou}}$ . Indeed, the following sequence of commands:

```
2: lbou_sf(1);

- p*v_x + p_t - p_x*v - q*u_x - q_3x*sig - q_x*u

3: lbou_sf(2);

- p_x - q*v_x + q_t - q_x*v
```

shows the vector superfunction corresponding to  $\ell_{\text{Bou}}$ . To compute the value of the  $(1, 1)$  component of the matrix  $\ell_{\text{Bou}}$  applied to an argument `psi` do

```
lbou(1,1,psi);
```

In order to check that the result is correct one could define the linearization as a  $\mathcal{C}$ -differential operator and then check that the corresponding superfunctions are



the same:

```
mk_cdifffop(lbou2,1,{2},2);
for all phi let lbou2(1,1,phi)
    = td(phi,t) - v*td(phi,x) - v_x*phi;
for all phi let lbou2(1,2,phi)
    = - u_x*phi - u*td(phi,x) - sig*td(phi,x,3);
for all phi let lbou2(2,1,phi)
    = - td(phi,x);
for all phi let lbou2(2,2,phi)
    = td(phi,t) - v*td(phi,x) - v_x*phi;

conv_cdifff2superfun(lbou2,lbou2_sf);
lbou2_sf(1) - lbou_sf(1);
lbou2_sf(2) - lbou_sf(2);
```

the result of the two last commands must be zero.

The formal adjoint of `lbou` can be computed and assigned to the identifier `lbou_star` by the command

```
adjoint_cdifffop(lbou,lbou_star);
```

Again, the associated vector superfunction `lbou_star_sf` is computed, with values

```
4: lbou_star_sf(1);

    - p_t + p_x*v + q_x

5: lbou_star_sf(2);

p_3x*sig + p_x*u - q_t + q_x*v
```

Again, the above operator can be checked for correctness.

Once the linearization and its adjoint are computed, in order to do computations with symmetries and conservation laws such operator must be restricted to the corresponding equation. This can be achieved with the following steps:

1. compute linearization of a PDE of the form  $F = 0$  and its adjoint, and save them in the form of a vector superfunction;
2. start a new computation with the given *even* PDE as a constraint on the (even) jet space;

3. load the superfunctions of item 1;
4. restrict them to the even PDE.

Only the last step needs to be explained. If we are considering, *eg* the Boussinesq equation, then  $u_t$  and its differential consequences (*ie* the principal derivatives) are not automatically expanded to the right-hand side of the equation and its differential consequences. At the moment this step is not fully automatic. More precisely, only principal derivatives which appear as coefficients in total derivatives can be replaced by their expression. The lists of such derivatives with the corresponding expressions are `repprincparam_der` and `repprincparam_odd` (see Section 16.12.3). They are in the format of REDUCE's replacement list and can be used in let-rules. If the linearization or its adjoint happen to depend on another principal derivative this must be computed separately. A forthcoming release of REDUCE will automatize this procedure.

However, note that for evolutionary equations this step is trivial, as the restriction of linearization and its adjoint on the given PDE will only affect total derivatives which are restricted by CDE to the PDE.

### 16.12.9 Higher symmetries

In this section we show the computation of (some) higher [BCD<sup>+</sup>99] (or generalized, [Olv93]) symmetries of Burgers' equation  $B = u_t - u_{xx} + 2uu_x = 0$ .

We provide two ways to solve the equations for higher symmetries. The first possibility is to use dimensional analysis. The idea is that one can use the scale symmetries of Burgers' equation to assign "gradings" to each variable appearing in the equation (in other words, one can use dimensional analysis). As a consequence, one could try different ansatz for symmetries with polynomial generating functions. For example, it is possible to require that they are sum of monomials of given degrees. This ansatz yields a simplification of the equations for symmetries, because it is possible to solve them in a "graded" way, *i.e.*, it is possible to split them into several equations made by the homogeneous components of the equation for symmetries with respect to gradings.

In particular, Burgers' equation translates into the following dimensional equation:

$$[u_t] = [u_{xx}], \quad [u_{xx}] = [2uu_x].$$

By the rules  $[u_z] = [u] - [z]$  and  $[uv] = [u] + [v]$ , and choosing  $[x] = -1$ , we have  $[u] = 1$  and  $[t] = -2$ . This will be used to generate the list of homogeneous monomials of given grading to be used in the ansatz about the structure of the generating function of the symmetries.

The file for the above computation is `bur_hsy1.red` and the results of the computation are in `results/bur_hsy1_res.red`.

Another possibility to solve the equation for higher symmetries is to use a PDE solver that is especially devoted to overdetermined systems, which is the distinguishing feature of systems coming from the symmetry analysis of PDEs. This approach is described below. The file for the above computation is `bur_hsy2.red` and the results of the computation are in `results/bur_hsy2_res.red`.

**Setting up the jet space and the differential equation.** After loading CDE:

```
indep_var:={x,t}$
dep_var:={u}$
deg_indep_var:={-1,-2}$
deg_dep_var:={1}$
total_order:=10$
```

Here the new lists are scale degrees:

- `deg_indep_var` is the list of scale degrees of the independent variables;
- `deg_dep_var` is the list of scale degrees of the dependent variables;

We now give the equation and call CDE:

```
principal_der:={u_t}$
de:={u_2x+2*u*u_x}$
cde({indep_var,dep_var,{},total_order},
    {principal_der,de,{},{}})$
```

**Solving the problem via dimensional analysis.** Higher symmetries of the given equation are functions `sym` depending on parametric coordinates up to some jet space order. We assume that they are graded polynomials of all parametric derivatives. In practice, we generate a linear combination of graded monomials with arbitrary coefficients, then we plug it in the equation of the problem and find conditions on the coefficients that fulfill the equation. To construct a good ansatz, it is required to make several attempts with different gradings, possibly including independent variables, etc.. For this reason, ansatz-constructing functions are especially verbose. In order to use such functions they must be initialized with the following command:

```
cde_grading(deg_indep_var,deg_dep_var,{})$
```

Note the empty list at the end; it plays a role only for computations involving odd variables.

We need one operator `equ` whose components will be the equation of higher symmetries and its consequences. Moreover, we need an operator `c` which will play the role of a vector of constants, indexed by a counter `ctel`:

```
ctel:=0;
operator c, equ;
```

We prepare a list of variables ordered by scale degree:

```
l_grad_var:=der_deg_ordering(0, all_parametric_der)$
```

The function `der_deg_ordering` is defined in `cde.red`. It produces the given list using the list `all_parametric_der` of all parametric derivatives of the given equation up to the order `total_order`. The first two parameters can assume the values 0 or 1 and say that we are considering even variables and that the variables are of parametric type.

Then, due to the fact that *all parametric variables have positive scale degree* then we prepare the list `ansatz` of all graded monomials of scale degree from 0 to 5

```
gradmon:=graded_mon(1, 5, l_grad_var)$
gradmon:={1} . gradmon$
ansatz:=for each el in gradmon join el$
```

More precisely, the command `graded_mon` produces a list of monomials of degrees from `i` to `j`, formed from the list of graded variables `l_grad_var`; the second command adds the zero-degree monomial; and the last command produces a single list of all monomials.

Finally, we assume that the higher symmetry is a graded polynomial obtained from the above monomials (so, it is independent of  $x$  and  $t$ !)

```
sym:=(for each el in ansatz sum (c(ctel:=ctel+1)*el))$
```

Next, we define the equation  $\ell_B(\text{sym}) = 0$ . Here,  $\ell_B$  stands for the linearization (Section 16.12.8). A function `sym` that fulfills the above equation, on account of  $B = 0$ , is an higher symmetry.

We **cannot** define the linearization as a  $\mathcal{C}$ -differential operator in this way:

```
bur:={u_t - (2*u*u_x+u_2x)};
ell_function(bur, lbur);
```

as the linearization is performed with respect to parametric derivatives only! This means that the linearization has to be computed beforehand in a free jet space, then it may be used here.

So, the right way to go is

```
mk_cdifffop(lbur,1,{1},1);
for all phi let lbur(1,1,phi)
    = td(phi,t)-td(phi,x,2)-2*u*td(phi,x)-2*u_x*phi;
```

Note that for evolutionary equations the restriction of the linearization to the equation is equivalent to just restricting total derivatives, which is automatic in CDE.

The equation becomes

```
equ 1:=lbur(1,1,sym);
```

At this point we initialize the equation solver. This is a part of the CDIFF package called `integrator.red` (see the original documentation inside the folder `packages/cdiff` in REDUCE's source code). In our case the above package will solve a large sparse linear system of algebraic equations on the coefficients of `sym`.

The list of variables, to be passed to the equation solver:

```
vars:=append(indep_var,all_parametric_der);
```

The number of initial equation(s):

```
tel:=1;
```

Next command initializes the equation solver. It passes

- the equation vector `equ` together with its length `tel` (*i.e.*, the total number of equations);
- the list of variables with respect to which the system *must not* split the equations, *i.e.*, variables with respect to which the unknowns are not polynomial. In this case this list is just `{}`;
- the constants' vector `c`, its length `ctel`, and the number of negative indexes if any; just 0 in our example;
- the vector of free functions `f` that may appear in computations. Note that in `{f,0,0}` the second 0 stands for the length of the vector of free functions. In this example there are no free functions, but the command needs the presence of at least a dummy argument, `f` in this case. There is also a last zero which is the negative length of the vector `f`, just as for constants.

```
initialize_equations(equ,tel,{}, {c,ctel,0}, {f,0,0});
```

Run the procedure `splitvars_opequ` on the first component of `equ` in order to obtain equations on coefficients of each monomial.

```
tel:=splitvars_opequ(equ,1,1,vars);
```

Note that `splitvars_opequ` needs to know the indices of the first and the last equation in `equ`, and here we have only one equation as `equ(1)`. The output `tel` is the final number of splitted equations, starting just after the initial equation `equ(1)`.

Next command tells the solver the total number of equations obtained after running `splitvars`.

```
put_equations_used tel;
```

This command solves the equations for the coefficients. Note that we have to skip the initial equations!

```
for i:=2:tel do integrate_equation i;
```

The output is written in the result file by the commands

```
off echo$
off nat$
out <<resname>>;
sym:=sym;
write ";end;";
shut <<resname>>;
on nat$
on echo$
```

The command `off nat` turns off writing in natural notation; results in this form are better only for visualization, not for writing or for input into another computation. The command `«resname»` forces the evaluation of the variable `resname` to its string value. The commands `out` and `shut` are for file opening and closing. The command `sym:=sym` is evaluated only on the right-hand side.

One more example file is available; it concerns higher symmetries of the KdV equation. In order to deal with symmetries explicitly depending on  $x$  and  $t$  it is possible to use `REDUCE` and `CDE` commands in order to have `sym = x*(something of degree 3) + t*(something of degree 5) + (something of degree 2)`; this yields scale symmetries. Or we could use `sym = x*(something of degree 1) + t*(something of degree 3) + (something of degree 0)`; this yields Galilean boosts.

**Solving the problem using CRACK.** CRACK is a PDE solver which is devoted mostly to the solution of overdetermined PDE systems [BW95, WB]. Several mathematical problems have been solved by the help of CRACK, like finding symmetries [Wol95, BW92] and conservation laws [Wol02]. The aim of CDE is to provide a tool for computations with total derivatives, but it can be used to compute symmetries too. In this subsection we show how to interface CDE with CRACK in order to find higher (or generalized) symmetries for the Burgers' equation. To do that, after loading CDE and introducing the equation, we define the linearization of the equation `lbur`.

We introduce the new unknown function 'ansatz'. We assume that the function depends on parametric variables of order not higher than 3. The variables are selected by the function `selectvars` of CDE as follows:

```
even_vars:=for i:=0:3 join
    selectvars(0,i,dep_var,all_parametric_der)$
```

In the arguments of `selectvars`, 0 means that we want even variables, `i` stands for the order of variables, `dep_var` stands for the dependent variables to be selected by the command (here we use all dependent variables), `all_parametric_der` is the set of variables where the function will extract the variables with the required properties. In the current example we wish to get all higher symmetries depending on parametric variables of order not higher than 3.

The dependency of `ansatz` from the variables is given with the standard REDUCE command `depend`:

```
for each el in even_vars do depend(ansatz,el)$
```

The equation to be solved is the equation `lbur(ansatz)=0`, hence we give the command

```
total_eq:=lbur(1,1,ansatz)$
```

The above command will issue an error if the list `{total_eq}` depends on the flag variable `letop`. In this case the computation has to be redone within a jet space of higher order.

The equation `ell_b(ansatz)=0` is polynomial with respect to the variables of order higher than those appearing in `ansatz`. For this reason, its coefficients can be put to zero independently. This is the reason why the PDEs that determine symmetries are overdetermined. To tell this to CRACK, we issue the command

```
split_vars:=diffset(all_parametric_der,even_vars)$
```

The list `split_vars` contains variables which are in the current CDE jet space but *not* in `even_vars`.

Then, we load the package `CRACK` and get results.

```
load_package crack;
crack_results:=crack(total_eq, {}, {ansatz}, split_vars);
```

The results are in the variable `crack_results`:

```
{{{}},
{ansatz=(2*c_12*u_x + 2*c_13*u*u_x + c_13*u_2x
+ 6*c_8*u**2*u_x + 6*c_8*u*u_2x + 2*c_8*u_3x
+ 6*c_8*u_x**2)/2}, {c_8, c_13, c_12},
{}}}$
```

So, we have three symmetries; of course the generalized symmetry corresponds to `c_8`. Remember to check *always* the output of `CRACK` to see if any of the symbols `c_n` is indeed a free function depending on some of the variables, and not just a constant.

#### 16.12.10 Local conservation laws

In this section we will find (some) local conservation laws for the KdV equation  $F = u_t - u_{xxx} + uu_x = 0$ . Concretely, we have to find non-trivial 1-forms  $f = f_x dx + f_t dt$  on  $F = 0$  such that  $\bar{d}f = 0$  on  $F = 0$ . “Triviality” of conservation laws is a delicate matter, for which we invite the reader to have a look in [BCD<sup>+</sup>99].

The files containing this example are `kdv_lcl1`, `kdv_lcl2` and the corresponding results and debug files.

We suppose that the conservation law has the form  $\omega = f_x dx + f_t dt$ . Using the same `ansatz` as in the previous example we assume

```
fx:=(for each el in ansatz sum (c(ctel:=ctel+1)*el))$
ft:=(for each el in ansatz sum (c(ctel:=ctel+1)*el))$
```

Next we define the equation  $\bar{d}(\omega) = 0$ , where  $\bar{d}$  is the total exterior derivative restricted to the equation.

```
equ 1:=td(fx,t)-td(ft,x)$
```

After solving the equation as in the above example we get

```
fx := c(3)*u_x + c(2)*u + c(1)$
```



```
ft := (2*c(8) + 2*c(3)*u*u_x + 2*c(3)*u_3x + c(2)*u**2 +
2*c(2)*u_2x)/2$
```

Unfortunately it is clear that the conservation law corresponding to  $c(3)$  is trivial, because it is just the KdV equation. Here this fact is evident; how to get rid of less evident trivialities by an ‘automatic’ mechanism? We considered this problem in the file `kdv_1c12`, where we solved the equation

```
equ 1:=fx-td(f0,x);
equ 2:=ft-td(f0,t);
```

after having loaded the values `fx` and `ft` found by the previous program. In order to do that we have to introduce two new counters:

```
operator cc,equ;
cctel:=0;
```

We make the following ansatz on `f0`:

```
f0:=(for each el in ansatz sum (cc(cctel:=cctel+1)*el))$
```

After solving the system, issuing the commands

```
fxnontriv := fx-td(f0,x);
ftnontriv := ft-td(f0,t);
```

we obtain

```
fxnontriv := c(2)*u$
ftnontriv := (c(2)*(u**2 + 2*u_2x))/2$
```

This mechanism can be easily generalized to situations in which the conservation laws which are found by the program are difficult to treat by pen and paper. However, we will present another approach to the computation of conservation laws in subsection [16.12.15](#).

### 16.12.11 Local Hamiltonian operators

In this section we will show how to compute local Hamiltonian operators for Korteweg–de Vries, Boussinesq and Kadomtsev–Petviashvili equations. It is interesting to note that we will adopt the same computational scheme for all equations, even if the latter is not in evolutionary form and it has more than two independent variables. This comes from a new mathematical theory which started in [\[KKV04\]](#) for evolution equations and was later extended to general differential equations in

[KKVV09].

**Korteweg–de Vries equation.** Here we will find local Hamiltonian operators for the KdV equation  $u_t = u_{xxx} + uu_x$ . A necessary condition for an operator to be Hamiltonian is that it sends generating functions (or characteristics, according with [Olv93]) of conservation laws to higher (or generalized) symmetries. As it is proved in [KKV04], this amounts at solving  $\bar{\ell}_{KdV}(\text{phi}) = 0$  over the equation

$$\begin{cases} u_t = u_{xxx} + uu_x \\ p_t = p_{xxx} + up_x \end{cases}$$

or, in geometric terminology, find the shadows of symmetries on the  $\ell^*$ -covering of the KdV equation, with the further condition that the shadows must be linear in the  $p$ -variables. Note that the second equation (in odd variables!) is just the adjoint of the linearization of the KdV equation applied to an odd variable.

The file containing this example is `kdv_lho1`.

We stress that the linearization  $\bar{\ell}_{KdV}(\text{phi}) = 0$  is the equation

$$t d(\text{phi}, t) - u * t d(\text{phi}, x) - u_x * \text{phi} - t d(\text{phi}, x, 3) = 0$$

but the total derivatives are lifted to the  $\ell^*$  covering, hence they contain also derivatives with respect to  $p$ 's. We can define a linearization operator `lkdv` as usual.

In order to produce an ansatz which is a superfunction of one odd variable (or a linear function in odd variables) we produce two lists: the list `l_grad_var` of all even variables collected by their gradings and a similar list `l_grad_odd` for odd variables:

```
l_grad_var:=der_deg_ordering(0,all_parametric_der)$
l_grad_odd:={1} . der_deg_ordering(1,all_parametric_odd)$
gradmon:=graded_mon(1,10,l_grad_var)$
gradmon:={1} . gradmon$
```

We need a list of graded monomials which are linear in odd variables. The function `mkalllinodd` produces all monomials which are linear with respect to the variables from `l_grad_odd`, have (monomial) coefficients from the variables in `l_grad_var`, and have total scale degrees from 1 to 6. Such monomials are then converted to the internal representation of odd variables.

```
linodd:=mkalllinodd(gradmon,l_grad_odd,1,6)$
```

Note that all odd variables have positive scale degrees thanks to our initial choice `deg_odd_var:=1;`. Finally, the ansatz for local Hamiltonian operators:

```
sym:=(for each el in linext sum (c(ctel:=ctel+1)*el))$
```

After having set

```
equ 1:=lkdv(1,1,sym);
```

and having initialized the equation solver as before, we do `splitext`

```
tel:=splitext_opequ(equ,1,1);
```

in order to split the polynomial equation with respect to the `ext` variables, then `splitvars`

```
tel2:=splitvars_opequ(equ,2,tel,vars);
```

in order to split the resulting polynomial equation in a list of equations on the coefficients of all monomials.

Now we are ready to solve all equations:

```
put_equations_used tel;
for i:=2:tel do integrate_equation i;
end;
```

Note that we want *all* equations to be solved!

The results are the two well-known Hamiltonian operators for the KdV. After integration the function `sym` becomes

```
sym := (c(5)*p*u_x + 2*c(5)*p_x*u +
        3*c(5)*p_3x + 3*c(2)*p_x)/3$
```

Of course, the results correspond to the operators

$$p_x \rightarrow D_x, \\ \frac{1}{3}(3p_{3x} + 2up_x + u_xp) \rightarrow \frac{1}{3}(3D_{xxx} + 2uD_x + u_x).$$

Note that each operator is multiplied by one arbitrary real constant, `c(5)` and `c(2)`.

The same problem can be approached using CRACK, as follows (file `kdv_lho2.red`). An ansatz is constructed by the following instructions:

```
even_vars:=for i:=0:3 join
              selectvars(0,i,dep_var,all_parametric_der)$
odd_vars:=for i:=0:3 join
```

```

selectvars(1,i,odd_var,all_parametric_odd)$
ext_vars:=replace_oddext(odd_vars)$

```

```

ctemp:=0$
ansatz:=for each el in ext_vars sum
      mkid(s,ctemp:=ctemp+1)*el$

```

Note that we have

```
ansatz := p*s1 + p_2x*s3 + p_3x*s4 + p_x*s2$
```

Indeed, we are looking for a third-order operator whose coefficients depend on variables of order not higher than 3. This last property has to be introduced by

```

unk:=for i:=1:ctemp collect mkid(s,i)$
for each ell in unk do
  for each el in even_vars do depend ell,el$

```

Then, we introduce the linearization (lifted on the cotangent covering)

```

operator ell_f$
for all sym let ell_f(sym)=
  td(sym,t) - u*td(sym,x) - u_x*sym - td(sym,x,3)$

```

and the equation to be solved, together with the usual test that checks for the need to enlarge the jet space:

```
total_eq:=ell_f(ansatz)$
```

Finally, we split the above equation by collecting all coefficients of odd variables:

```
system_eq:=splitext_list({total_eq})$
```

and we feed CRACK with the equations that consist in asking to the above coefficients to be zero:

```

load_package crack;
crack_results:=crack(system_eq, {}, unk,
  diffset(all_parametric_der,even_vars));

```

The results are the same as in the previous section:

```

crack_results := {{{},
{s4=(3*c_17)/2,s3=0,s2=c_16 + c_17*u,s1=(c_17*u_x)/2},

```

```
{c_17, c_16},
{}}}$
```

**Boussinesq equation.** There is no conceptual difference when computing for systems of PDEs with respect to the previous computations for scalar equations. We will look for Hamiltonian structures for the dispersionless Boussinesq equation (16.58).

We will proceed by dimensional analysis. Gradings can be taken as

$$[t] = -2, \quad [x] = -1, \quad [v] = 1, \quad [u] = 2, \quad [p] = 1, \quad [q] = 2$$

where  $p, q$  are the two odd coordinates. We have the  $\ell_{\text{Bou}}^*$  covering equation

$$\begin{cases} -p_t + vp_x + q_x = 0 \\ up_x + \sigma p_{xxx} - q_t + vq_x = 0 \\ u_t - u_xv - uv_x - \sigma v_{xxx} = 0 \\ v_t - u_x - vv_x = 0 \end{cases}$$

We have to find Hamiltonian operators as shadows of symmetries on the above covering. At the level of source file (bou\_lho1) the input data is:

```
indep_var:={x,t}$
dep_var:={u,v}$
odd_var:={p,q}$
deg_indep_var:={-1,-2}$
deg_dep_var:={2,1}$
deg_odd_var:={1,2}$
total_order:=8$
principal_der:={u_t,v_t}$
de:={u_x*v+u*v_x+sig*v_3x,u_x+v*v_x}$
principal_odd:={p_t,q_t}$
de_odd:={v*p_x+q_x,u*p_x+sig*p_3x+v*q_x}$
```

The ansatz for the components of the Hamiltonian operator, of scale degree between 1 and 6, is

```
linodd:=mkalllinodd(gradmon,l_grad_odd,1,6)$
phi1:=(for each el in linodd sum (c(ctel:=ctel+1)*el))$
phi2:=(for each el in linodd sum (c(ctel:=ctel+1)*el))$
```

and the equation for shadows of symmetries is (lbou2 is taken from Section 16.12.8)

```
equ 1:=lbou2(1,1,phi1) + lbou2(1,2,phi2);
```

```
equ 2:=lbou2(2,1,phi1) + lbou2(2,2,phi2);
```

After the usual procedures for decomposing polynomials we obtain three local Hamiltonian operators:

```
phil_odd := (2*c(31)*p*sig*v_3x + 2*c(31)*p*u*v_x
+ 2*c(31)*p*u_x*v + 6*c(31)*p_2x*sig*v_x
+ 4*c(31)*p_3x*sig*v + 6*c(31)*p_x*sig*v_2x
+ 4*c(31)*p_x*u*v + 2*c(31)*q*u_x + 4*c(31)*q_3x*sig
+ 4*c(31)*q_x*u + c(31)*q_x*v**2 + 2*c(16)*p*u_x
+ 4*c(16)*p_3x*sig + 4*c(16)*p_x*u
+ 2*c(16)*q_x*v + 2*c(10)*q_x)/2$

phi2_odd := (2*c(31)*p*u_x + 2*c(31)*p*v*v_x
+ 4*c(31)*p_3x*sig + 4*c(31)*p_x*u
+ c(31)*p_x*v**2 + 2*c(31)*q*v_x + 4*c(31)*q_x*v
+ 2*c(16)*p*v_x + 2*c(16)*p_x*v
+ 4*c(16)*q_x + 2*c(10)*p_x)/2$
```

There is a whole hierarchy of nonlocal Hamiltonian operators [KKV04].

**Kadomtsev–Petviashvili equation.** There is no conceptual difference in symbolic computations of Hamiltonian operators for PDEs in 2 independent variables and in more than 2 independent variables, regardless of the fact that the equation at hand is written in evolutionary form. As a model example, we consider the KP equation

$$u_{yy} = u_{tx} - u_x^2 - uu_{xx} - \frac{1}{12}u_{xxx}. \quad (16.59)$$

Proceeding as in the above examples we input the following data:

```
indep_var:={t,x,y}$
dep_var:={u}$
odd_var:={p}$
deg_indep_var:={-3,-2,-1}$
deg_dep_var:={2}$
deg_odd_var:={1}$
total_order:=6$
principal_der:={u_2y}$
de:={u_tx-u_x**2-u*u_2x-(1/12)*u_4x}$
principal_odd:={p_2y}$
de_odd:={p_tx-u*p_2x-(1/12)*p_4x}$
```

and look for Hamiltonian operators of scale degree between 1 and 5:

```
linodd:=mkalllinodd(gradmon,l_grad_odd,1,5)$
phi:=(for each el in linodd sum (c(ctel:=ctel+1)*el))$
```

After solving the equation for shadows of symmetries in the cotangent covering

```
equ 1:=td(phi,y,2) - td(phi,x,t) + 2*u_x*td(phi,x)
+ u_2x*phi + u*td(phi,x,2) + (1/12)*td(phi,x,4);
```

we get the only local Hamiltonian operator

```
phi := c(13)*p_2x$
```

As far as we know there are no further local Hamiltonian operators.

**Remark:** the above Hamiltonian operator is already known in an evolutionary presentation of the KP equation [Kup94]. Our mathematical theory of Hamiltonian operators for general differential equations [KKVV09] allows us to formulate and solve the problem for any presentation of the KP equation. Change of coordinate formulae could also be provided.

### 16.12.12 Examples of Schouten bracket of local Hamiltonian operators

In this Section we will discuss examples of calculation of Schouten bracket in order to check the Hamiltonian property for  $\mathcal{C}$ -differential operators and/or the compatibility of two distinct Hamiltonian operators. This subject is treated in a much greater detail in the recent paper [Vit19], where many examples of Schouten bracket calculations with CDE have been described.

We observe that a package that is capable to calculate the Schouten bracket of weakly nonlocal operators (in one independent variable) is currently part of CDE, version 3.0. Documentation for the package is being written; interested readers may contact the author of CDE for questions.

Let  $F = 0$  be a system of PDEs. Here  $F \in P$ , where  $P$  is the module (in the algebraic sense) of vector functions  $P = \{J^r(n, m) \rightarrow \mathbb{R}^k\}$ .

The Hamiltonian operators which have been computed in the previous Section are differential operators sending generating functions of conservation laws into generating functions of symmetries for the above system of PDEs:

$$H: \hat{P} \rightarrow \varkappa \quad (16.60)$$

- $\hat{P} = \{J^r(n, m) \rightarrow (\mathbb{R}^k)^* \otimes \wedge^n T^* \mathbb{R}^n\}$  is the space of covector-valued densities,

- $\mathcal{K} = \{J^r(n, m) \rightarrow \mathbb{R}^m\}$  is the space of generalized vector fields on jets; generating functions of higher symmetries of the system of PDEs are elements of this space.

As the operators are mainly used to define a bracket operation and a Lie algebra structure on conservation laws, two properties are required: skew-adjointness  $H^* = -H$  (corresponding with skew-symmetry of the bracket) and  $[H, H] = 0$  (corresponding with the Jacobi property of the bracket).

In order to compute the two properties we proceed as follows. Skew-adjointness is checked by computing the adjoint and verifying that the sum with the initial operator is zero.

In the case of evolutionary equations,  $P = \mathcal{K}$ , and Hamiltonian operators (16.60) can also be interpreted as *variational bivectors*, ie

$$\hat{H}: \hat{\mathcal{K}} \times \hat{\mathcal{K}} \rightarrow \wedge^n T^* \mathbb{R}^n \quad (16.61)$$

where the correspondence is given by

$$H(\psi) = (a^{ij\sigma} D_\sigma \psi_j) \rightarrow \hat{H}(\psi_1, \psi_2) = (a^{ij\sigma} D_\sigma \psi_{1j} \psi_{2i}) \quad (16.62)$$

In terms of the corresponding superfunctions:

$$H = a^{ik\sigma} p_{k\sigma} \rightarrow \hat{H} = a^{ik\sigma} p_{k\sigma} p_i.$$

Note that the product  $p_{k\sigma} p_i$  is anticommutative since  $p$ 's are odd variables.

After that a  $\mathcal{C}$ -differential operator of the type of  $H$  has been converted into a bivector it is possible to apply the formulae (16.56) and (16.57) in order to compute the Schouten bracket. This is what we will see in next section.

**Bi-Hamiltonian structure of the KdV equation.** We can do the above computations using KdV equation as a test case (see the file `kdv_lho3.red`).

Let us load the above operators:

```
operator ham1;
for all psi1 let ham1(psi1)=td(psi1,x);
operator ham2;
for all psi2 let ham2(psi2)=
  (1/3)*u_x*psi2 + td(psi2,x,3) + (2/3)*u*td(psi2,x);
```

We may convert the two operators into the corresponding superfunctions

```
conv_cdifff2superfun(ham1,sym1);
conv_cdifff2superfun(ham2,sym2);
```



The result of the conversion is

```
sym1(1) := {p_x};
sym2(2) := {(1/3)*p*u_x + p_3x + (2/3)*p_x*u};
```

Skew-adjointness is checked at once:

```
adjoint_cdifop(ham1, ham1_star);
adjoint_cdifop(ham2, ham2_star);
ham1_star_sf(1)+sym1(1);
ham2_star_sf(1)+sym2(1);
```

and the result of the last two commands is zero.

Then we shall convert the two superfunctions into bivectors:

```
conv_genfun2biv(sym1_odd, biv1);
conv_genfun2biv(sym2_odd, biv2);
```

The output is:

```
biv1(1) := - ext(p, p_x);
biv2(1) := - (1/3)*(- 3*ext(p, p_3x) - 2*ext(p, p_x)*u);
```

Finally, the three Schouten brackets  $[\hat{H}_i, \hat{H}_j]$  are computed, with  $i, j = 1, 2$ :

```
schouten_bracket(biv1, biv1, sb11);
schouten_bracket(biv1, biv2, sb12);
schouten_bracket(biv2, biv2, sb22);
```

the result are well-known lists of zeros.

**Bi-Hamiltonian structure of the WDVV equation.** This subsection refers to the example file `wdvv_bihaml.red`. The simplest nontrivial case of the WDVV equations is the third-order Monge–Ampère equation,  $f_{ttt} = f_{xt}^2 - f_{xxx}f_{xtt}$  [Dub96]. This PDE can be transformed into hydrodynamic form,

$$a_t = b_x, \quad b_t = c_x, \quad c_t = (b^2 - ac)_x,$$

via the change of variables  $a = f_{xxx}$ ,  $b = f_{xxt}$ ,  $c = f_{xtt}$ . This system possesses two Hamiltonian formulations [FGMN97]:

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix}_t = A_i \begin{pmatrix} \delta H_i / \delta a \\ \delta H_i / \delta b \\ \delta H_i / \delta c \end{pmatrix}, \quad i = 1, 2$$

with the homogeneous first-order Hamiltonian operator

$$\hat{A}_1 = \begin{pmatrix} -\frac{3}{2}D_x & \frac{1}{2}D_x a & D_x b \\ \frac{1}{2}aD_x & \frac{1}{2}(D_x b + bD_x) & \frac{3}{2}cD_x + c_x \\ bD_x & \frac{3}{2}D_x c - c_x & (b^2 - ac)D_x + D_x(b^2 - ac) \end{pmatrix}$$

with the Hamiltonian  $H_1 = \int c dx$ , and the homogeneous third-order Hamiltonian operator

$$A_2 = D_x \begin{pmatrix} 0 & 0 & D_x \\ 0 & D_x & -D_x a \\ D_x & -aD_x & D_x b + bD_x + aD_x a \end{pmatrix} D_x,$$

with the nonlocal Hamiltonian

$$H_2 = - \int \left( \frac{1}{2}a (D_x^{-1}b)^2 + D_x^{-1}b D_x^{-1}c \right) dx.$$

Both operators are of Dubrovin–Novikov type [DN83, DN84]. This means that the operators are homogeneous with respect to the grading  $|D_x| = 1$ . It follows that the operators are form-invariant under point transformations of the dependent variables,  $u^i = u^i(\tilde{u}^j)$ . Here and in what follows we will use the letters  $u^i$  to denote the dependent variables  $(a, b, c)$ . Under such transformations, the coefficients of the operators transform as differential-geometric objects.

The operator  $A_1$  has the general structure

$$A_1 = g_1^{ij} D_x + \Gamma_k^{ij} u_x^k$$

where the covariant metric  $g_{1ij}$  is flat,  $\Gamma_k^{ij} = g_1^{is} \Gamma_{sk}^j$  (here  $g_1^{ij}$  is the inverse matrix that represent the contravariant metric induced by  $g_{1ij}$ ), and  $\Gamma_{sk}^j$  are the usual Christoffel symbols of  $g_{1ij}$ .

The operator  $A_2$  has the general structure

$$A_2 = D_x \left( g_2^{ij} D_x + c_k^{ij} u_x^k \right) D_x, \quad (16.63)$$

where the inverse  $g_{2ij}$  of the leading term transforms as a covariant pseudo-Riemannian metric. From now on we drop the subscript 2 for the metric of  $A_2$ . It was proved in [FPV14] that, if we set  $c_{ijk} = g_{iq} g_{jp} c_k^{pq}$ , then

$$c_{ijk} = \frac{1}{3}(g_{ik,j} - g_{ij,k})$$

and the metric fulfills the following identity:

$$g_{mk,n} + g_{kn,m} + g_{mn,k} = 0. \quad (16.64)$$

This means that the metric is a Monge metric [FPV14]. In particular, its coefficients are quadratic in the variables  $u^i$ . It is easy to input the two operators in CDE. Let us start by  $A_1$ : we may define its entries one by one as follows

```

operator a1;

for all psi let a1(1,1,psi) = - (3/2)*td(psi,x);
for all psi let a1(1,2,psi) = (1/2)*td(a*psi,x);
...

```

We could also use one specialized Reduce package for the computation of the Christoffel symbols, like RedTen or GRG. Assuming that the operators  $\text{gamma\_hi}(i, j, k)$  have been defined equal to  $\Gamma_k^{ij}$  and computed in the system using the inverse matrix  $g_{ij}$  of the leading coefficient contravariant metric<sup>26</sup>

$$g^{ij} = \begin{pmatrix} -\frac{3}{2} & \frac{1}{2}a & b \\ \frac{1}{2}a & b & \frac{3}{2}c \\ b & \frac{3}{2}c & 2(b^2 - ac) \end{pmatrix}$$

then, provided we defined a list `dep_var` of the dependent variables, we could set

```

operator gamma_hi_con;
for all i,j let gamma_hi_con(i,j) =
(
  for k:=1:3 sum gamma_hi(i,j,k)*mkid(part(dep_var,k),!_x)
)$

```

and

```

operator a1$
for all i,j,psi let a1(i,j,psi) =
gul(i,j)*td(psi,x)+(for k:=1:3 sum gamma_hi_con(i,j)*psi
)$

```

The third order operator can be reconstructed as follows. Observe that the leading contravariant metric is

$$g^{ij} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & -a \\ 1 & -a & 2b + a^2 \end{pmatrix}$$

Introduce the above matrix in REDUCE as `gu3`. Then set

```
gu3:=gl3**(-1)$
```

and define  $c_{ijk}$  as

```
operator c_lo$
```

---

<sup>26</sup>Indeed in the example file `wdvv_biham1.red` there are procedures for computing all those quantities.

```

for i:=1:3 do
  for j:=1:3 do
    for k:=1:3 do
      <<
        c_lo(i,j,k) :=
          (1/3)*(df(gl3(k,i),part(dep_var,j))
            - df(gl3(j,i),part(dep_var,k)))$
      >>$

```

Then define  $c_k^{ij}$

```

templist:={}$
operator c_hi$
for i:=1:ncomp do
  for j:=1:ncomp do
    for k:=1:ncomp do
      c_hi(i,j,k) :=
        <<
          templist:=
            for m:=1:ncomp join
              for n:=1:ncomp collect
                gu3(n,i)*gu3(m,j)*c_lo(m,n,k)$
          templist:=part(templist,0):=plus
        >>$

```

Introduce the contracted operator

```

operator c_hi_con$
for i:=1:ncomp do
  for j:=1:ncomp do
    c_hi_con(i,j) :=
      <<
        templist:=for k:=1:ncomp collect
          c_hi(i,j,k)*mkid(part(dep_var,k),!_x)$
        templist:=part(templist,0):=plus
      >>$

```

Finally, define the operator  $A_2$

```

operator aa2$
for all i,j,psi let aa2(i,j,psi) =
  td(
    gu3(i,j)*td(psi,x,2)+c_hi_con(i,j)*td(psi,x)
    ,x)$

```

Now, we can test the Hamiltonian property of  $A_1$ ,  $A_2$  and their compatibility:

```
conv_cdifff2genfun(aa1,sym1)$
conv_cdifff2genfun(aa2,sym2)$

conv_genfun2biv(sym1,biv1)$
conv_genfun2biv(sym2,biv2)$

schouten_bracket(biv1,biv1,sb11);
schouten_bracket(biv1,biv2,sb12);
schouten_bracket(biv2,biv2,sb22);
```

Needless to say, the result of the last three command is a list of zeroes.

We observe that the same software can be used to prove the bi-Hamiltonianity of a 6-component WDVV system [PV15].

**Schouten bracket of multidimensional operators.** The formulae (16.56), (16.57) hold also in the case of multidimensional operators, *ie* operators with total derivatives in more than one independent variables. Here we give one Hamiltonian operator  $H$  and we give two more variational bivectors  $P_1$ ,  $P_2$ ; all operators are of Dubrovin–Novikov type (homogeneous). We check the compatibility by computing  $[H, P_1]$  and  $[H, P_2]$ . Such computations are standard for the problem of computing the Hamiltonian cohomology of  $H$ .

This example has been provided by M. Casati. The file of the computation is `dn2d_sb1.red`. The dependent variables are  $p^1, p^2$ .

Let us set

$$H = \begin{pmatrix} D_x & 0 \\ 0 & D_y \end{pmatrix} \quad (16.65)$$

$$P_1 = \begin{pmatrix} P_1^{11} & P_1^{12} \\ P_1^{21} & P_1^{22} \end{pmatrix} \quad (16.66)$$

where

$$\begin{aligned}
P_1^{11} &= 2 \frac{\partial g}{\partial p^1} p_y^2 D_x + \frac{\partial g}{\partial p^1} p_{xy}^2 + \frac{\partial g}{\partial p^1 \partial p^2} p_x^2 p_y^2 + \frac{\partial g}{\partial^2 p^1} p_x^1 p_y^2 \\
P_1^{21} &= -f D_x^2 + g D_y^2 + \frac{\partial g}{\partial p^2} p_y^2 D_y - \left( \frac{\partial f}{\partial p^1} p_x^1 + 2 \frac{\partial f}{\partial p^2} p_x^2 \right) D_x \\
&\quad - \frac{\partial f}{\partial^2 p^2} p_x^2 p_x^2 - \frac{\partial f}{\partial p^1 \partial p^2} p_x^1 p_x^2 - \frac{\partial f}{\partial p^2} p_{2x}^2; \\
P_1^{12} &= f D_x^2 - g D_y^2 + \frac{\partial f}{\partial p^1} p_x^1 D_x - \left( \frac{\partial g}{\partial p^2} p_y^2 + 2 \frac{\partial g}{\partial p^1} p_y^1 \right) D_y \\
&\quad - \frac{\partial g}{\partial^2 p^1} p_y^1 p_y^1 - \frac{\partial g}{\partial p^1 \partial p^2} p_y^1 p_y^2 - \frac{\partial g}{\partial p^1} p_{2y}^1; \\
P_1^{22} &= 2 \frac{\partial f}{\partial p^2} p_x^1 D_y + \frac{\partial f}{\partial p^2} p_x^1 y + \frac{\partial f}{\partial p^1 \partial p^2} p_x^1 p_y^1 + \frac{\partial f}{\partial^2 p^2} p_x^1 p_y^2;
\end{aligned}$$

and let  $P_2 = P_1^T$ . This is implemented as follows:

```

mk_cdiffof(aa2,1,{2},2)$
for all psi let aa2(1,1,psi) =
  2*df(g,p1)*p2_y*td(psi,x) + df(g,p1)*p2_xy*psi
  + df(g,p1,p2)*p2_x*p2_y*psi + df(g,p1,2)*p1_x*p2_y*psi;

for all psi let aa2(1,2,psi) =
  f*td(psi,x,2) - g*td(psi,y,2) + df(f,p1)*p1_x*td(psi,x)
  - (df(g,p2)*p2_y + 2*df(g,p1)*p1_y)*td(psi,y)
  - df(g,p1,2)*p1_y*p1_y*psi - df(g,p1,p2)*p1_y*p2_y*psi
  - df(g,p1)*p1_2y*psi;

for all psi let aa2(2,1,psi) =
  - f*td(psi,x,2) + g*td(psi,y,2)
  + df(g,p2)*p2_y*td(psi,y)
  - (df(f,p1)*p1_x+2*df(f,p2)*p2_x)*td(psi,x)
  - df(f,p2,2)*p2_x*p2_x*psi - df(f,p1,p2)*p1_x*p2_x*psi
  - df(f,p2)*p2_2x*psi;

for all psi let aa2(2,2,psi) =
  2*df(f,p2)*p1_x*td(psi,y)
  + df(f,p2)*p1_xy*psi + df(f,p1,p2)*p1_x*p1_y*psi
  + df(f,p2,2)*p1_x*p2_y*psi;

mk_cdiffof(aa3,1,{2},2)$
for all psi let aa3(1,1,psi) = aa2(1,1,psi);
for all psi let aa3(1,2,psi) = aa2(2,1,psi);
for all psi let aa3(2,1,psi) = aa2(1,2,psi);
for all psi let aa3(2,2,psi) = aa2(2,2,psi);

```

Let us check the skew-adjointness of the above bivectors:

```
conv_cdifff2superfun(aa1,sym1)$
conv_cdifff2superfun(aa2,sym2)$
conv_cdifff2superfun(aa3,sym3)$

adjoint_cdifffop(aa1,aa1_star);
adjoint_cdifffop(aa2,aa2_star);
adjoint_cdifffop(aa3,aa3_star);

for i:=1:2 do write sym1(i) + aa1_star_sf(i);
for i:=1:2 do write sym2(i) + aa2_star_sf(i);
for i:=1:2 do write sym3(i) + aa3_star_sf(i);
```

Of course the last three commands produce two zeros each.

Let us compute Schouten brackets.

```
conv_cdifff2superfun(aa1,sym1)$
conv_cdifff2superfun(aa2,sym2)$
conv_cdifff2superfun(aa3,sym3)$

conv_genfun2biv(sym1,biv1)$
conv_genfun2biv(sym2,biv2)$
conv_genfun2biv(sym3,biv3)$

schouten_bracket(biv1,biv1,sb11);
schouten_bracket(biv1,biv2,sb12);
schouten_bracket(biv1,biv3,sb13);
```

sb11(1) is trivially a list of zeros, while sb12(1) is nonzero and sb13(1) is again zero.

More formulae are currently being implemented in the system, like symplecticity and Nijenhuis condition for recursion operators [KKV06]. Interested readers are warmly invited to contact R. Vitolo for questions/feature requests.

### 16.12.13 Non-local operators

In this section we will show an experimental way to find nonlocal operators. The word ‘experimental’ comes from the lack of a comprehensive mathematical theory of nonlocal operators; in particular, it is still missing a theoretical framework for Schouten brackets of nonlocal operators in the odd variable language.

In any case we will achieve the results by means of a covering of the cotangent

covering. Indeed, it can be proved that there is a 1 – 1 correspondence between (higher) symmetries of the initial equation and conservation laws on the cotangent covering. Such conservation laws provide new potential variables, hence a covering (see [BCD<sup>+</sup>99] for theoretical details on coverings).

In Section 16.12.15 we will also discuss a procedure for finding conservation laws from their generating functions that is of independent interest.

**Non-local Hamiltonian operators for the Korteweg–de Vries equation.** Here we will compute some nonlocal Hamiltonian operators for the KdV equation. The result of the computation (without the details below) has been published in [KKV04].

We have to solve equations of the type  $\text{ddx}(ct) - \text{ddt}(cx)$  as in 16.12.10. The main difference is that we will attempt a solution on the  $\ell^*$ -covering (see Subsection 16.12.11). For this reason, first of all we have to determine covering variables with the usual mechanism of introducing them through conservation laws, this time on the  $\ell^*$ -covering.

As a first step, let us compute conservation laws on the  $\ell^*$ -covering whose components are linear in the  $p$ 's. This computation can be found in the file `kdv_nlc11` and related results and debug files.

The conservation laws that we are looking for are in 1 – 1 correspondence with symmetries of the initial equation [KKV04]. We will look for conservatoin laws which correspond to Galilean boost,  $x$ -translation,  $t$ -translation at the same time. In the case of 2 independent variables and 1 dependent variable, one could prove that one component of such conservation laws can always be written as `sym*p` as follows:

```
c1x:=(t*u_x+1)*p$ % degree 1
c2x:=u_x*p$ % degree 4
c3x:=(u*u_x+u_3x)*p$ % degree 6
```

The second component must be found by solving an equation. To this aim we produce the ansatz

```
c1t:=f1*p+f2*p_x+f3*p_2x$
% degree 6
c2t:=(for each e1 in linodd6 sum (c(ctel:=ctel+1)*e1))$
% degree 8
c3t:=(for each e1 in linodd8 sum (c(ctel:=ctel+1)*e1))$
```

where we already introduced the sets `linodd6` and `linodd8` of 6-th and 8-th degree monomials which are linear in odd variables (see the source code). For the



first conservation law solutions of the equation

```
equ 1:=td(c1t,x) - td(c1x,t);
```

are found by hand due to the presence of ‘t’ in the symmetry:

```
f3:=t*u_x+1$
f2:=-td(f3,x)$
f1:=u*f3+td(f3,x,2)$
```

We also have the equations

```
equ 2:=td(c2t,x)-td(c2x,t);
equ 3:=td(c3t,x)-td(c3x,t);
```

They are solved in the usual way (see the source code of the example and the results file `kdv_nlc11_res`).

Now, we solve the equation for shadows of nonlocal symmetries in a covering of the  $\ell^*$ -covering (source file `kdv_nlh01`). We can produce such a covering by introducing three new nonlocal (potential) variables  $r_a, r_b, r_c$ . We are going to look for non-local Hamiltonian operators depending linearly on one of these variables. To this aim we modify the odd part of the equation to include the components of the above conservation laws as the derivatives of the new non-local variables  $r_1, r_2, r_3$ :

```
principal_odd:={p_t,r1_x,r1_t,r2_x,r2_t,r3_x,r3_t}$
de_odd:={u*p_x+p_3x,
p*(t*u_x + 1),
p*t*u*u_x + p*t*u_3x + p*u + p_2x*t*u_x + p_2x
- p_x*t*u_2x,
p*u_x,
p*u*u_x + p*u_3x + p_2x*u_x - p_x*u_2x,
p*(u*u_x + u_3x),
p*u**2*u_x + 2*p*u*u_3x + 3*p*u_2x*u_x + p*u_5x
+ p_2x*u*u_x + p_2x*u_3x - p_x*u*u_2x
- p_x*u_4x - p_x*u_x**2}$
```

The scale degree analysis of the local Hamiltonian operators of the KdV equation leads to the formulation of the ansatz

```
phi:=(for each el in linodd sum (c(ctel:=ctel+1)*el))$
```

where `linext` is the list of graded monomials which are linear in odd variables and have degree 7 (see the source file). The equation for shadows of nonlocal

symmetries in  $\ell^*$ -covering

```
equ 1:=td(phi,t)-u*td(phi,x)-u_x*phi-td(phi,x,3);
```

is solved in the usual way, obtaining (in odd variables notation):

```
phi := (c(5)*(4*p*u*u_x + 3*p*u_3x + 18*p_2x*u_x
+ 12*p_3x*u + 9*p_5x + 4*p_x*u**2
+ 12*p_x*u_2x - r2*u_x))/4$
```

Higher non-local Hamiltonian operators could also be found [KKV04]. The CRACK approach also holds for non-local computations.

#### 16.12.14 Non-local recursion operator for the Korteweg–de Vries equation.

Following the ideas in [KKV04], a differential operator that sends symmetries into symmetries can be found as a shadow of symmetry on the  $\ell$ -covering of the KdV equation, with the further condition that the shadows must be linear in the covering  $q$ -variables. The tangent covering of the KdV equation is

$$\begin{cases} u_t = u_{xxx} + uu_x \\ q_t = u_x q + u q_x + q_{xxx} \end{cases}$$

and we have to solve the equation  $\bar{\ell}_{KdV}(\text{phi}) = 0$ , where  $\bar{\ell}_{KdV}$  means that the linearization of the KdV equation is lifted over the tangent covering.

The file containing this example is `kdv_rol.red`. The example closely follows the computational scheme presented in [KVV12].

Usually, recursion operators are non-local: operators of the form  $D_x^{-1}$  appear in their expression. Geometrically we interpret this kind of operator as follows. We introduce a conservation law on the cotangent covering of the form

$$\omega = rt \, dx + rx \, dt$$

where  $rt = uq + q_{xx}$  and  $rx = q$ . It has the remarkable feature of being linear with respect to  $q$ -variables. A non-local variable  $r$  can be introduced as a potential of  $\omega$ , as  $r_x = rx$ ,  $r_t = rt$ . A computation of shadows of symmetries on the system of PDEs

$$\begin{cases} u_t = u_{xxx} + uu_x \\ q_t = u_x q + u q_x + q_{xxx} \\ r_t = uq + q_{xx} \\ r_x = q \end{cases}$$

yields, analogously to the previous computations,

$$2 * c(5) * q * u + 3 * c(5) * q_{2x} + c(5) * r * u_x + c(2) * q.$$

The operator  $q$  stands for the identity operator, which is (and must be!) always a solution; the other solution corresponds to the Lenard–Magri operator

$$3D_{xx} + 2u + u_x D_x^{-1}.$$

### 16.12.15 Non-local Hamiltonian-recursion operators for Plebanski equation.

The Plebanski (or second Heavenly) equation

$$F = u_{tt}u_{xx} - u_{tx}^2 + u_{xz} + u_{ty} = 0 \quad (16.67)$$

is Lagrangian. This means that its linearization is self-adjoint:  $\ell_F = \ell_F^*$ , so that the tangent and cotangent covering coincide, its odd equation being

$$\ell_F(p) = p_{xz} + p_{ty} - 2u_{tx}p_{tx} + u_{2x}p_{2t} + u_{2t}p_{2x} = 0. \quad (16.68)$$

It is not difficult to realize that the above equation can be written in explicit conservative form as

$$\begin{aligned} p_{xz} + p_{ty} + u_{tt}p_{xx} + u_{xx}p_{tt} - 2u_{tx}p_{tx} \\ = D_x(p_z + u_{tt}p_x - u_{tx}p_t) + D_t(p_y + u_{xx}p_t - u_{tx}p_x) = 0, \end{aligned}$$

thus the corresponding conservation law is

$$v(1) = (p_y + u_{xx}p_t - u_{tx}p_x) dx \wedge dy \wedge dz + (u_{tx}p_t - p_z - u_{tt}p_x) dt \wedge dy \wedge dz. \quad (16.69)$$

We can introduce a potential  $r$  for the above 2-component conservation law. Namely, we can assume that

$$r_x = p_y + u_{xx}p_t - u_{tx}p_x, \quad r_t = u_{tx}p_t - p_z - u_{tt}p_x. \quad (16.70)$$

This is a new nonlocal variable for the (co)tangent covering of the Plebanski equation. We can load the Plebanski equation together with its nonlocal variable  $r$  as follows:

```
indep_var:={t,x,y,z}$
dep_var:={u}$
odd_var:={p,r}$
deg_indep_var:={-1,-1,-4,-4}$
deg_dep_var:={1}$
deg_odd_var:={1,4}$
total_order:=6$
```

```

principal_der:={u_xz}$
de:={-u_ty+u_tx**2-u_2t*u_2x}$
% rhs of the equations that define the nonlocal variable
rt:= - p_z - u_2t*p_x + u_tx*p_t$
rx:= p_y + u_2x*p_t - u_tx*p_x$
% We add conservation laws as new nonlocal odd variables;
principal_odd:={p_xz,r_x,r_t}$
%
de_odd:={-p_ty+2*u_tx*p_tx-u_2x*p_2t-u_2t*p_2x,rx,rt}$

```

We can easily verify that the integrability condition for the new nonlocal variable holds:

```
td(r,t,x) - td(r,x,t);
```

the result is 0.

Now, we look for nonlocal recursion operators in the tangent covering using the new nonlocal odd variable  $r$ . We can load the equation exactly as before. We look for recursion operators which depend on  $r$  (which has scale degree 4); we produce the following ansatz for  $\phi$ :

```

linodd:=mkalllinodd(gradmon,l_grad_odd,1,4)$
phi:=(for each el in linodd sum (c(ctel:=ctel+1)*el))$

```

then we solve the equation of shadows of symmetries:

```

equ 1:=td(phi,x,z)+td(phi,t,y)-2*u_tx*td(phi,t,x)
+u_2x*td(phi,t,2)+u_2t*td(phi,x,2)$

```

The solution is

```
phi := c(28)*r + c(1)*p
```

hence we obtain the identity operator  $p$  and the new nonlocal operator  $r$ . It can be proved that changing coordinates to the evolutionary presentation yields the local operator (which has a much more complex expression than the identity operator) and one of the nonlocal operators of [NNS05]. More details on this computation can be found in [KVV12].

## 16.13 CDIFF: A package for computations in geometry of Differential Equations

Authors: P. Gragert, P.H.M. Kersten, G. Post and G. Roelofs.

Author of this Section: R. Vitolo.

We describe CDIFF, a Reduce package for computations in geometry of Differential Equations (DEs, for short) developed by P. Gragert, P.H.M. Kersten, G. Post and G. Roelofs from the University of Twente, The Netherlands.

The package is part of the official REDUCE distribution at Sourceforge [Red], but it is also distributed on the Geometry of Differential Equations web site <http://gdeq.org> (GDEQ for short).

We start from an installation guide for Linux and Windows. Then we focus on concrete usage recipes for the computation of higher symmetries, conservation laws, Hamiltonian and recursion operators for polynomial differential equations. All programs discussed here are shipped together with this manual and can be found at the GDEQ website. The mathematical theory on which computations are based can be found in refs. [BCD<sup>+</sup>99, KKV04].

**NOTE:** The new REDUCE package CDE [Vit], also distributed on <http://gdeq.org>, simplifies the use of CDIFF and extends its capabilities. Interested users may read the manual of CDE where the same computations described here for CDIFF are done in a simpler way, and further capabilities allow CDE to solve a greater variety of problems.

### 16.13.1 Introduction

This brief guide refers to using CDIFF, a set of symbolic computation programs devoted to computations in geometry of DEs and developed by P. Gragert, P.H.M. Kersten, G. Post and G. Roelofs at the University of Twente, The Netherlands.

Initially, the development of the CDIFF packages was started by Gragert and Kersten for symmetry computations in DEs, then they have been partly rewritten and extended by Roelofs and Post. The CDIFF packages consist of 3 program files plus a utility file; only the main three files are documented [Roe92b, Roe92a, Pos96]. The CDIFF packages, as well as a copy of the documentation (including this manual) and several example programs, can be found both at Sourceforge in the sources of REDUCE [Red] and in the Geometry of Differential Equations (GDEQ for short) web site [gde]. The name of the packages, CDIFF, comes from the fact that the package is aimed at defining differential operators in total derivatives and do computations involving them. Such operators are called *C-differential operators* (see [BCD<sup>+</sup>99]).

The main motivation for writing this manual was that REDUCE 3.8 recently became free software, and can be downloaded here [\[Red\]](#). For this reason, we are able to make our computations accessible to a wider public, also thanks to the inclusion of CDIFF in the official REDUCE distribution. The readers are warmly invited to send questions, comments, etc., both on the computations and on the technical aspects of installation and configuration of REDUCE, to the author of the present manual.

**Acknowledgements.** My warmest thanks are for Paul H.M. Kersten, who explained to me how to use the CDIFF packages for several computations of interest in the Geometry of Differential Equations. I also would like to thank I.S. Krasil'shchik and A.M. Verbovetsky for constant support and stimulating discussions which led me to write this text.

### 16.13.2 Computing with CDIFF

In order to use CDIFF it is necessary to load the package by the command

```
load_package cdiff;
```

All programs that we will discuss in this manual can be found inside the subfolder `examples` in the folder which contains this manual. In order to run them just do

```
in "filename.red";
```

at the REDUCE command prompt.

There are some conventions that I adopted on writing programs which use CDIFF.

- Program files have the extension `.red`. This will load automatically the reduce-ide mode in emacs (provided you made the installation steps described in the reduce-ide guides).
- Program files have the following names:

```
equationname_typeofcomputation_version.red
```

where `equationname` stands for the shortened name of the equation (*e.g.* Korteweg–de Vries is always indicated by `KdV`), `typeofcomputation` stands for the type of geometric object which is computed with the given file, for example symmetries, Hamiltonian operators, etc., `version` is a version number.

- More specific information, like the date and more details on the computation done in each version, are included as comment lines at the very beginning of each file.

Now we describe some examples of computations with CDIFF. The parts of examples which are shared between all examples are described only once. We stress that all computations presented in this document are included in the official REDUCE distribution and can be also downloaded at the GDEQ website [\[gde\]](#). The examples can be run with REDUCE by typing in "program.red"; at the REDUCE prompt, as explained above.

**Remark.** The mathematical theories on which the computations are based can be found in [\[BCD<sup>+</sup>99, KKV04\]](#).

### Higher symmetries

In this section we show the computation of (some) higher symmetries of Burgers' equation  $B = u_t - u_{xx} + 2uu_x = 0$ . The corresponding file is `Burg_hsym_1.red` and the results of the computation are in `Burg_hsym_1_res.red`.

The idea underlying this computation is that one can use the scale symmetries of Burgers' equation to assign "gradings" to each variable appearing in the equation. As a consequence, one could try different ansatz for symmetries with polynomial generating function. For example, it is possible to require that they are sum of monomials of given degrees. This ansatz yields a simplification of the equations for symmetries, because it is possible to solve them in a "graded" way, *i.e.*, it is possible to split them into several equations made by the homogeneous components of the equation for symmetries with respect to gradings.

In particular, Burgers' equation translates into the following dimensional equation:

$$[u_t] = [u_{xx}], \quad [u_{xx} = 2uu_x].$$

By the rules  $[u_z] = [u] - [z]$  and  $[uv] = [u] + [v]$ , and choosing  $[x] = -1$ , we have  $[u] = 1$  and  $[t] = -2$ . This will be used to generate the list of homogeneous monomials of given grading to be used in the ansatz about the structure of the generating function of the symmetries.

The following instructions initialize the total derivatives. The first string is the name of the vector field, the second item is the list of even variables (note that `u1, u2, ...` are  $u_x, u_{xx}, \dots$ ), the third item is the list of odd (non-commuting) variables ('ext' stands for 'external' like in external (wedge) product). Note that in this example odd variables are not strictly needed, but it is better to insert some of them for syntax reasons.

```
super_vectorfield(ddx, {x,t,u,u1,u2,u3,u4,u5,u6,u7,
u8,u9,u10,u11,u12,u13,u14,u15,u16,u17},
{ext 1,ext 2,ext 3,ext 4,ext 5,ext 6,ext 7,ext 8,ext 9,
ext 10,ext 11,ext 12,ext 13,ext 14,ext 15,ext 16,ext 17,
ext 18,ext 19,ext 20,ext 21,ext 22,ext 23,ext 24,ext 25,
```

```

ext 26,ext 27,ext 28,ext 29,ext 30,ext 31,ext 32,ext 33,
ext 34,ext 35,ext 36,ext 37,ext 38,ext 39,ext 40,ext 41,
ext 42,ext 43,ext 44,ext 45,ext 46,ext 47,ext 48,ext 49,
ext 50,ext 51,ext 52,ext 53,ext 54,ext 55,ext 56,ext 57,
ext 58,ext 59,ext 60,ext 61,ext 62,ext 63,ext 64,ext 65,
ext 66,ext 67,ext 68,ext 69,ext 70,ext 71,ext 72,ext 73,
ext 74,ext 75,ext 76,ext 77,ext 78,ext 79,ext 80
});

```

```

super_vectorfield(ddt,{x,t,u,u1,u2,u3,u4,u5,u6,u7,
u8,u9,u10,u11,u12,u13,u14,u15,u16,u17},
{ext 1,ext 2,ext 3,ext 4,ext 5,ext 6,ext 7,ext 8,ext 9,
ext 10,ext 11,ext 12,ext 13,ext 14,ext 15,ext 16,ext 17,
ext 18,ext 19,ext 20,ext 21,ext 22,ext 23,ext 24,ext 25,
ext 26,ext 27,ext 28,ext 29,ext 30,ext 31,ext 32,ext 33,
ext 34,ext 35,ext 36,ext 37,ext 38,ext 39,ext 40,ext 41,
ext 42,ext 43,ext 44,ext 45,ext 46,ext 47,ext 48,ext 49,
ext 50,ext 51,ext 52,ext 53,ext 54,ext 55,ext 56,ext 57,
ext 58,ext 59,ext 60,ext 61,ext 62,ext 63,ext 64,ext 65,
ext 66,ext 67,ext 68,ext 69,ext 70,ext 71,ext 72,ext 73,
ext 74,ext 75,ext 76,ext 77,ext 78,ext 79,ext 80
});

```

Specification of the vectorfield `ddx`. The meaning of the first index is the parity of variables. In particular here we have just even variables. The second index parametrizes the second item (list) in the `super_vectorfield` declaration. More precisely, `ddx(0,1)` stands for  $\partial/\partial x$ , `ddx(0,2)` stands for  $\partial/\partial t$ , `ddx(0,3)` stands for  $\partial/\partial u$ , `ddx(0,4)` stands for  $\partial/\partial u_x$ , ..., and all coordinates  $x, t, u_x, \dots$ , are treated as even coordinates. Note that '\$' suppresses the output.

```

ddx(0,1):=1$
ddx(0,2):=0$
ddx(0,3):=u1$
ddx(0,4):=u2$
ddx(0,5):=u3$
ddx(0,6):=u4$
ddx(0,7):=u5$
ddx(0,8):=u6$
ddx(0,9):=u7$
ddx(0,10):=u8$
ddx(0,11):=u9$
ddx(0,12):=u10$

```



```

ddx(0,13):=u11$
ddx(0,14):=u12$
ddx(0,15):=u13$
ddx(0,16):=u14$
ddx(0,17):=u15$
ddx(0,18):=u16$
ddx(0,19):=u17$
ddx(0,20):=letop$

```

The string `letop` is treated as a variable; if it appears during computations it is likely that we went too close to the highest order variables that we defined in the file. This could mean that we need to extend the operators and variable list. In case of large output, one can search in it the string `letop` to check whether errors occurred.

Specification of the vectorfield `ddt`. In the evolutionary case we never have more than one time derivative, other derivatives are  $u_{txx\ldots}$ .

```

ddt(0,1):=0$
ddt(0,2):=1$
ddt(0,3):=ut$
ddt(0,4):=ut1$
ddt(0,5):=ut2$
ddt(0,6):=ut3$
ddt(0,7):=ut4$
ddt(0,8):=ut5$
ddt(0,9):=ut6$
ddt(0,10):=ut7$
ddt(0,11):=ut8$
ddt(0,12):=ut9$
ddt(0,13):=ut10$
ddt(0,14):=ut11$
ddt(0,15):=ut12$
ddt(0,16):=ut13$
ddt(0,17):=ut14$
ddt(0,18):=letop$
ddt(0,19):=letop$
sddt(0,20):=letop$

```

We now give the equation in the form one of the derivatives equated to a right-hand side expression. The left-hand side derivative is called *principal*, and the remaining derivatives are called *parametric*<sup>27</sup>. For scalar evolutionary equations with two independent variables internal variables are of the type  $(t, x, u, u_x, u_{xx}, \dots)$ .

---

<sup>27</sup>This terminology dates back to Riquier, see [Mar09]

```

ut:=u2+2*u*u1;

ut1:=ddx ut;
ut2:=ddx ut1;
ut3:=ddx ut2;
ut4:=ddx ut3;
ut5:=ddx ut4;
ut6:=ddx ut5;
ut7:=ddx ut6;
ut8:=ddx ut7;
ut9:=ddx ut8;
ut10:=ddx ut9;
ut11:=ddx ut10;
ut12:=ddx ut11;
ut13:=ddx ut12;
ut14:=ddx ut13;

```

Test for verifying the commutation of total derivatives. Highest order defined terms may yield some letop.

```

operator ev;

for i:=1:17 do write ev(0,i):=ddt(ddx(0,i))-ddx(ddt(0,i));

```

This is the list of variables with respect to their grading, starting from degree *one*.

```

all_graded_der:={{u},{u1},{u2},{u3},{u4},{u5},
  {u6},{u7},{u8},{u9},{u10},{u11},{u12},{u13},{u14},{u15},
  {u16},{u17}};

```

This is the list of all monomials of degree 0, 1, 2, ... which can be constructed from the above list of elementary variables with their grading.

```

grd0:={1};
grd1:= mkvarlist1(1,1)$
grd2:= mkvarlist1(2,2)$
grd3:= mkvarlist1(3,3)$
grd4:= mkvarlist1(4,4)$
grd5:= mkvarlist1(5,5)$
grd6:= mkvarlist1(6,6)$
grd7:= mkvarlist1(7,7)$
grd8:= mkvarlist1(8,8)$
grd9:= mkvarlist1(9,9)$
grd10:= mkvarlist1(10,10)$

```

```

grd11:= mkvarlist1(11,11)$
grd12:= mkvarlist1(12,12)$
grd13:= mkvarlist1(13,13)$
grd14:= mkvarlist1(14,14)$
grd15:= mkvarlist1(15,15)$
grd16:= mkvarlist1(16,16)$

```

Initialize a counter `ctel` for arbitrary constants `c`; initialize equations:

```

operator c, equ;

ctel:=0;

```

We assume a generating function `sym`, *independent of  $x$  and  $t$* , of degree  $\leq 5$ .

```

sym:=
(for each el in grd0 sum (c(ctel:=ctel+1)*el))+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))+
(for each el in grd4 sum (c(ctel:=ctel+1)*el))+
(for each el in grd5 sum (c(ctel:=ctel+1)*el))$

```

This is the equation  $\bar{\ell}_B(\text{sym}) = 0$ , where  $B = 0$  is Burgers' equation and `sym` is the generating function. From now on all equations are arranged in a single vector whose name is `equ`.

```

equ 1:=ddt(sym)-ddx(ddx(sym))-2*u*ddx(sym)-2*u1*sym ;

```

This is the list of variables, to be passed to the equation solver.

```

vars:={x,t,u,u1,u2,u3,u4,u5,u6,u7,u8,u9,u10,u11,
u12,u13,u14,u15,u16,u17};

```

This is the number of initial equation(s)

```

tel:=1;

```

The following procedure uses `multi_coeff` (from the package `tools`). It gets all coefficients of monomials appearing in the initial equation(s). The coefficients are put into the vector `equ` after the initial equations.

```

procedure splitvars i;
begin;

```

```

ll:=multi_coeff(equ i,vars);
equ(tel:=tel+1):=first ll;
ll:=rest ll;
for each el in ll do equ(tel:=tel+1):=second el;
end;

```

This command initializes the equation solver. It passes

- the equation vector `equ` together with its length `tel` (*i.e.*, the total number of equations);
- the list of variables with respect to which the system *must not* split the equations, *i.e.*, variables with respect to which the unknowns are not polynomial. In this case this list is just `{}`;
- the constants' vector `c`, its length `ctel`, and the number of negative indexes if any; just 0 in our example;
- the vector of free functions `f` that may appear in computations. Note that in `{f, 0, 0}` the second 0 stands for the length of the vector of free functions. In this example there are no free functions, but the command needs the presence of at least a dummy argument, `f` in this case. There is also a last zero which is the negative length of the vector `f`, just as for constants.

```
initialize_equations(equ,tel,{}, {c,ctel,0}, {f,0,0});
```

Run the procedure `splitvars` in order to obtain equations on coefficients of each monomial.

```
splitvars 1;
```

Next command tells the solver the total number of equations obtained after running `splitvars`.

```
put_equations_used tel;
```

It is worth to write down the equations for the coefficients.

```
for i:=2:tel do write equ i;
```

This command solves the equations for the coefficients. Note that we have to skip the initial equations!

```
for i:=2:tel do integrate_equation i;
;end;
```

In the folder `computations/NewTests/Higher_symmetries` it is possible to find the following files:

**Burg\_hsym\_1.red** The above file, together with its results file.

**KdV\_hsym\_1.red** Higher symmetries of KdV, with the ansatz:  $\deg(\text{sym}) \leq 5$ .

**KdV\_hsym\_2.red** Higher symmetries of KdV, with the ansatz:

$$\text{sym} = x * (\text{something of degree 3}) + t * (\text{something of degree 5}) \\ + (\text{something of degree 2}).$$

This yields scale symmetries.

**KdV\_hsym\_3.red** Higher symmetries of KdV, with the ansatz:

$$\text{sym} = x * (\text{something of degree 1}) + t * (\text{something of degree 3}) \\ + (\text{something of degree 0}).$$

This yields Galilean boosts.

## Local conservation laws

In this section we will find (some) local conservation laws for the KdV equation  $F = u_t - u_{xxx} + uu_x = 0$ . Concretely, we have to find non-trivial 1-forms  $f = f_x dx + f_t dt$  on  $F = 0$  such that  $\bar{d}f = 0$  on  $F = 0$ . “Triviality” of conservation laws is a delicate matter, for which we invite the reader to have a look in [BCD<sup>+</sup>99].

The files containing this example is `KdV_loc-cl_1.red`, `KdV_loc-cl_2.red` and the corresponding results files.

We make use of `ddx` and `ddt`, which in the even part are the same as in the previous example (subsection 16.13.2). After defining the total derivatives we prepare the list of graded variables (recall that in KdV  $u$  is of degree 2):

```
all_graded_der:={{}, {u}, {u1}, {u2}, {u3}, {u4}, {u5},
  {u6}, {u7}, {u8}, {u9}, {u10}, {u11}, {u12}, {u13}, {u14},
  {u15}, {u16}, {u17}};
```

We make the ansatz

```
fx:=
(for each el in grd0 sum (c(ctel:=ctel+1)*el))+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))$
```

```
ft:=
(for each el in grd2 sum (c(ctel:=ctel+1)*el))+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))+
(for each el in grd4 sum (c(ctel:=ctel+1)*el))+
(for each el in grd5 sum (c(ctel:=ctel+1)*el))$
```

for the components of the conservation law. We have to solve the equation

```
equ 1:=ddt (fx)-ddx (ft);
```

the fact that ddx and ddt are expressed in internal coordinates on the equation means that the objects that we consider are already restricted to the equation.

We shall split the equation in its graded summands with the procedure `splitvars`, then solve it

```
initialize_equations(equ,tel,{}, {c,ctel,0}, {f,0,0});
splitvars 1;
pte tel;
for i:=2:tel do es i;
end;
```

As a result we get

```
fx := c(3)*u1 + c(2)*u + c(1)$
ft := (2*c(3)*u*u1 + 2*c(3)*u3 + c(2)*u**2 + 2*c(2)*u2)/2$
```

Unfortunately it is clear that the conservation law corresponding to  $c(3)$  is trivial, because it is the total  $x$ -derivative of  $F$ ; its restriction on the infinite prolongation of the KdV is zero. Here this fact is evident; how to get rid of less evident trivialities by an ‘automatic’ mechanism? We considered this problem in the file `KdV_loc-cl_2.red`, where we solved the equation

```
equ 1:=fx-ddx (f0);
equ 2:=ft-ddt (f0);
```

after having loaded the values `fx` and `ft` found by the previous program. We make the following ansatz on `f0`:

```
f0:=
(for each el in grd0 sum (cc(cctel:=cctel+1)*el))+
(for each el in grd1 sum (cc(cctel:=cctel+1)*el))+
(for each el in grd2 sum (cc(cctel:=cctel+1)*el))+
(for each el in grd3 sum (cc(cctel:=cctel+1)*el))$
```

Note that this gives a grading which is compatible with the gradings of  $f_x$  and  $f_t$ . After solving the system

```
initialize_equations(equ,tel,{}, {cc,cctel,0}, {f,0,0});
for i:=1:2 do begin splitvars i;end;
pte tel;
for i:=3:tel do es i;
end;
```

issuing the commands

```
fxnontriv := fx-ddx(f0);
ftnontriv := ft-ddt(f0);
```

we obtain

```
fxnontriv := c(2)*u + c(1)$
ftnontriv := (c(2)*(u**2 + 2*u2))/2$
```

This mechanism can be easily generalized to situations in which the conservation laws which are found by the program are difficult to treat by pen and paper.

### Local Hamiltonian operators

In this section we will find local Hamiltonian operators for the KdV equation  $u_t = u_{xxx} + uu_x$ . Concretely, we have to solve  $\bar{\ell}_{KdV}(\phi) = 0$  over the equation

$$\begin{cases} u_t = u_{xxx} + uu_x \\ p_t = p_{xxx} + up_x \end{cases}$$

or, in geometric terminology, find the shadows of symmetries on the  $\ell^*$ -covering of the KdV equation. The reference paper for this type of computations is [KKV04].

The file containing this example is `KdV_Ham_1.red`.

We make use of `ddx` and `ddt`, which in the even part are the same as in the previous example (subsection 16.13.2). We stress that the linearization  $\bar{\ell}_{KdV}(\phi) = 0$  is the equation

```
ddt(phi)-u*ddx(phi)-u1*phi-ddx(ddx(ddx(phi)))=0
```

but the total derivatives are lifted to the  $\ell^*$  covering, hence they must contain also derivatives with respect to  $p$ 's. This will be achieved by treating  $p$  variables as odd and introducing the odd parts of `ddx` and `ddt`,

```
ddx(1,1):=0$
```

```

ddx(1,2):=0$
ddx(1,3):=ext 4$
ddx(1,4):=ext 5$
ddx(1,5):=ext 6$
ddx(1,6):=ext 7$
ddx(1,7):=ext 8$
ddx(1,8):=ext 9$
ddx(1,9):=ext 10$
ddx(1,10):=ext 11$
ddx(1,11):=ext 12$
ddx(1,12):=ext 13$
ddx(1,13):=ext 14$
ddx(1,14):=ext 15$
ddx(1,15):=ext 16$
ddx(1,16):=ext 17$
ddx(1,17):=ext 18$
ddx(1,18):=ext 19$
ddx(1,19):=ext 20$
ddx(1,20):=letop$

```

In the above definition the first index ‘1’ says that we are dealing with odd variables, `ext` indicates anticommuting variables. Here, `ext 3` is  $p_0$ , `ext 4` is  $p_x$ , `ext 5` is  $p_{xx}$ , ... so `ddx(1,3):=ext 4` indicates  $p_x \partial / \partial p$ , etc..

Now, remembering that the additional equation is again evolutionary, we can get rid of  $p_t$  by letting it be equal to `ext 6 + u*ext 4`, as follows:

```

ddt(1,1):=0$
ddt(1,2):=0$
ddt(1,3):=ext 6 + u*ext 4$
ddt(1,4):=ddx(ddt(1,3))$
ddt(1,5):=ddx(ddt(1,4))$
ddt(1,6):=ddx(ddt(1,5))$
ddt(1,7):=ddx(ddt(1,6))$
ddt(1,8):=ddx(ddt(1,7))$
ddt(1,9):=ddx(ddt(1,8))$
ddt(1,10):=ddx(ddt(1,9))$
ddt(1,11):=ddx(ddt(1,10))$
ddt(1,12):=ddx(ddt(1,11))$
ddt(1,13):=ddx(ddt(1,12))$
ddt(1,14):=ddx(ddt(1,13))$
ddt(1,15):=ddx(ddt(1,14))$
ddt(1,16):=ddx(ddt(1,15))$
ddt(1,17):=ddx(ddt(1,16))$

```



```

ddt(1,18):=letop$
ddt(1,19):=letop$
ddt(1,20):=letop$

```

Let us make the following ansatz about the Hamiltonian operators:

```

phi:=
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))*ext 3+

(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 4+

(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 5+

(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 6
$

```

Note that we are looking for generating functions of shadows which are *linear* with respect to  $p$ 's. Moreover, having set  $[p] = -2$  we will look for solutions of maximal possible degree +1.

After having set

```

equ 1:=ddt(phi)-u*ddx(phi)-u1*phi-ddx(ddx(ddx(phi)));
vars:={x,t,u,u1,u2,u3,u4,u5,u6,u7,u8,u9,u10,u11,u12,
      u13,u14,u15,u16,u17};
tel:=1;

```

we define the procedures `splitvars` as in subsection [16.13.2](#) and `splitext` as follows:

```

procedure splitext i;
begin;
ll:=operator_coeff(equ i,ext);
equ(tel:=tel+1):=first ll;
ll:=rest ll;
for each el in ll do equ(tel:=tel+1):=second el;
end;

```

Then we initialize the equations:

```
initialize_equations(equ,tel,{}, {c,ctel,0},{f,0,0});

do splitext

splitext 1;

then splitvars

tell:=tel;
for i:=2:tell do begin splitvars i;equ i:=0;end;
```

Now we are ready to solve all equations:

```
put_equations_used tel;
for i:=2:tell do write equ i:=equ i;
pause;
for i:=2:tell do integrate_equation i;
end;
```

Note that we want *all* equations to be solved!

The results are the two well-known Hamiltonian operators for the KdV:

```
phi := c(4)*ext(4) + 3*c(3)*ext(6) + 2*c(3)*ext(4)*u
      + c(3)*ext(3)*u1$
```

Of course, the results correspond to the operators

$$\begin{aligned} \text{ext}(4) &\rightarrow D_x, \\ 3*c(3)*\text{ext}(6) + 2*c(3)*\text{ext}(4)*u + c(3)*\text{ext}(3)*u1 &\rightarrow \\ &3D_{xxx} + 2uD_x + u_x. \end{aligned}$$

Note that each operator is multiplied by one arbitrary real constant,  $c(4)$  and  $c(3)$ .

### Non-local Hamiltonian operators

In this section we will show an experimental way to find nonlocal Hamiltonian operators for the KdV equation. The word ‘experimental’ comes from the lack of a consistent mathematical theory. The result of the computation (without the details below) has been published in [KKV04].

We have to solve equations of the type  $\text{ddx}(ft) - \text{ddt}(fx)$  as in 16.13.2. The

main difference is that we will attempt a solution on the  $\ell^*$ -covering (see Subsection 16.13.2). For this reason, first of all we have to determine covering variables with the usual mechanism of introducing them through conservation laws, this time on the  $\ell^*$ -covering.

As a first step, let us compute conservation laws on the  $\ell^*$ -covering whose components are linear in the  $p$ 's. This computation can be found in the file `KdV_nloc-cl_1.red` and related results file. When specifying odd variables in `ddx` and `ddt`, we have something like

```
ddx(1,1):=0$
ddx(1,2):=0$
ddx(1,3):=ext 4$
ddx(1,4):=ext 5$
ddx(1,5):=ext 6$
ddx(1,6):=ext 7$
ddx(1,7):=ext 8$
ddx(1,8):=ext 9$
ddx(1,9):=ext 10$
ddx(1,10):=ext 11$
ddx(1,11):=ext 12$
ddx(1,12):=ext 13$
ddx(1,13):=ext 14$
ddx(1,14):=ext 15$
ddx(1,15):=ext 16$
ddx(1,16):=ext 17$
ddx(1,17):=ext 18$
ddx(1,18):=ext 19$
ddx(1,19):=ext 20$
ddx(1,20):=letop$
ddx(1,50):=(t*u1+1)*ext 3$ % degree -2
ddx(1,51):=u1*ext 3$ % degree +1
ddx(1,52):=(u*u1+u3)*ext 3$ % degree +3
```

and

```
ddt(1,1):=0$
ddt(1,2):=0$
ddt(1,3):=ext 6 + u*ext 4$
ddt(1,4):=ddx(ddt(1,3))$
ddt(1,5):=ddx(ddt(1,4))$
ddt(1,6):=ddx(ddt(1,5))$
ddt(1,7):=ddx(ddt(1,6))$
ddt(1,8):=ddx(ddt(1,7))$
```

```

ddt (1, 9) := ddx (ddt (1, 8)) $
ddt (1, 10) := ddx (ddt (1, 9)) $
ddt (1, 11) := ddx (ddt (1, 10)) $
ddt (1, 12) := ddx (ddt (1, 11)) $
ddt (1, 13) := ddx (ddt (1, 12)) $
ddt (1, 14) := ddx (ddt (1, 13)) $
ddt (1, 15) := ddx (ddt (1, 14)) $
ddt (1, 16) := ddx (ddt (1, 15)) $
ddt (1, 17) := ddx (ddt (1, 16)) $
ddt (1, 18) := letop $
ddt (1, 19) := letop $
ddt (1, 20) := letop $
ddt (1, 50) := f1*ext 3+f2*ext 4+f3*ext 5 $
ddt (1, 51) := f4*ext 3+f5*ext 4+f6*ext 5 $
ddt (1, 52) := f7*ext 3+f8*ext 4+f9*ext 5 $

```

The variables corresponding to the numbers 50, 51, 52 here play a dummy role, the coefficients of the corresponding vector are the unknown generating functions of conservation laws on the  $\ell^*$ -covering. More precisely, we look for conservation laws of the form

```

fx= phi*ext 3
ft= f1*ext3+f2*ext4+f3*ext5

```

The ansatz is chosen because, first of all, `ext 4` and `ext 5` can be removed from `fx` by adding a suitable total divergence (trivial conservation law); moreover it can be proved that `phi` is a symmetry of KdV. We can write down the equations

```

equ 1:=ddx (ddt (1, 50)) - ddt (ddx (1, 50)) ;
equ 2:=ddx (ddt (1, 51)) - ddt (ddx (1, 51)) ;
equ 3:=ddx (ddt (1, 52)) - ddt (ddx (1, 52)) ;

```

However, the above choices make use of a symmetry which contains `'t'` in the generator. This would make automatic computations more tricky, but still possible. In this case the solution of `equ 1` has been found by hand and passed to the program:

```

f3:=t*u1+1 $
f1:=u*f3+ddx (ddx (f3)) $
f2:=-ddx (f3) $

```

together with the ansatz on the coefficients for the other equations

```

f4:=(for each el in grd5 sum (c(ctel:=ctel+1)*el)) $

```

```

f5:=(for each el in grd4 sum (c(ctel:=ctel+1)*el))$
f6:=(for each el in grd3 sum (c(ctel:=ctel+1)*el))$

f7:=(for each el in grd7 sum (c(ctel:=ctel+1)*el))$
f8:=(for each el in grd6 sum (c(ctel:=ctel+1)*el))$
f9:=(for each el in grd5 sum (c(ctel:=ctel+1)*el))$

```

The previous ansatz keep into account the grading of the starting symmetry in  $\text{phi} \cdot \text{ext } 3$ . The resulting equations are solved in the usual way (see the example file).

Now, we solve the equation for shadows of nonlocal symmetries in a covering of the  $\ell^*$ -covering. We can choose between three new nonlocal variables  $r_a, r_b, r_c$ . We are going to look for non-local Hamiltonian operators depending linearly on one of these variables. Higher non-local Hamiltonian operators could be found by introducing total derivatives of the  $r$ 's. As usual, the new variables are specified through the components of the previously found conservation laws according with the rule

```
ra_x=fx, ra_t=ft,
```

and analogously for the others. We define

```

ddx(1,50):=(t*u1+1)*ext 3$ % degree -2
ddx(1,51):=u1*ext 3$ % degree +1
ddx(1,52):=(u*u1+u3)*ext 3$ % degree +3

```

and

```

ddt(1,50) := ext(5)*t*u1 + ext(5) - ext(4)*t*u2
+ ext(3)*t*u*u1 + ext(3)*t*u3 + ext(3)*u$
ddt(1,51) := ext(5)*u1 - ext(4)*u2 + ext(3)*u*u1
+ ext(3)*u3$
ddt(1,52) := ext(5)*u*u1 + ext(5)*u3 - ext(4)*u*u2
- ext(4)*u1**2 - ext(4)*u4 + ext(3)*u**2*u1
+ 2*ext(3)*u*u3 + 3*ext(3)*u1*u2 + ext(3)*u5$

```

as it results from the computation of the conservation laws. The following ansatz for the nonlocal Hamiltonian operator comes from the fact that local Hamiltonian operators have gradings  $-1$  and  $+1$  when written in terms of  $p$ 's. So we are looking for a nonlocal Hamiltonian operator of degree 3.

```

phi:=
(for each el in grd6 sum (c(ctel:=ctel+1)*el))*ext 50+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))*ext 51+

```

```

(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 52+

(for each el in grd5 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd4 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd3 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 6+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 7+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 8
$

```

As a solution, we obtain

```

phi := c(1)*(ext(51)*u1 - 9*ext(8) - 12*ext(6)*u
      - 18*ext(5)*u1 - 4*ext(4)*u**2 - 12*ext(4)*u2
      - 4*ext(3)*u*u1 - 3*ext(3)*u3)$

```

where `ext51` stands for the nonlocal variable `rb` fulfilling

```

rb_x:=u1*ext 3$
rb_t:=ext(5)*u1 - ext(4)*u2 + ext(3)*u*u1 + ext(3)*u3$

```

**Remark.** In the file `KdV_nloc-Ham_2.red` it is possible to find another ansatz for a non-local Hamiltonian operator of degree +5.

### Computations for systems of PDEs

There is no conceptual difference when computing for systems of PDEs. We will look for Hamiltonian structures for the following Boussinesq equation:

$$\begin{cases} u_t - u_x v - u v_x - \sigma v_{xxx} = 0 \\ v_t - u_x - v v_x = 0 \end{cases} \quad (16.71)$$

where  $\sigma$  is a constant. This example also shows how to deal with jet spaces with more than one dependent variable. Here gradings can be taken as

$$[t] = -2, \quad [x] = -1, \quad [v] = 1, \quad [u] = 2, \quad [p] = \left[\frac{\partial}{\partial u}\right] = -2, \quad [q] = \left[\frac{\partial}{\partial v}\right] = -1$$

where  $p, q$  are the two coordinates in the space of generating functions of conservation laws.

The linearization of the above system and its adjoint are, respectively

$$\ell_{\text{Bou}} = \begin{pmatrix} D_t - v D_x - v_x & -u_x - u D_x - \sigma D_{xxx} \\ -D_x & D_t - v_x - v D_x \end{pmatrix}, \quad \ell_{\text{Bou}}^* = \begin{pmatrix} -D_t + v D_x & D_x \\ u D_x + \sigma D_{xxx} & -D_t + v D_x \end{pmatrix}$$

and lead to the  $\ell_{\text{Bou}}^*$  covering equation

$$\begin{cases} -p_t + vp_x + q_x = 0 \\ up_x + \sigma p_{xxx} - qt + vq_x = 0 \\ u_t - u_x v - uv_x - \sigma v_{xxx} = 0 \\ v_t - u_x - vv_x = 0 \end{cases}$$

We have to find shadows of symmetries on the above covering. Total derivatives must be defined as follows:

```
super_vectorfield(ddx, {x,t,u,v,u1,v1,u2,v2,u3,v3,u4,v4,
u5,v5,u6,v6,u7,v7,u8,v8,u9,v9,u10,v10,u11,v11,u12,v12,
u13,v13,u14,v14,u15,v15,u16,v16,u17,v17},
{ext 1,ext 2,ext 3,ext 4,ext 5,ext 6,ext 7,ext 8,ext 9,
ext 10,ext 11,ext 12,ext 13,ext 14,ext 15,ext 16,ext 17,
ext 18,ext 19,ext 20,ext 21,ext 22,ext 23,ext 24,ext 25,
ext 26,ext 27,ext 28,ext 29,ext 30,ext 31,ext 32,ext 33,
ext 34,ext 35,ext 36,ext 37,ext 38,ext 39,ext 40,ext 41,
ext 42,ext 43,ext 44,ext 45,ext 46,ext 47,ext 48,ext 49,
ext 50,ext 51,ext 52,ext 53,ext 54,ext 55,ext 56,ext 57,
ext 58,ext 59,ext 60,ext 61,ext 62,ext 63,ext 64,ext 65,
ext 66,ext 67,ext 68,ext 69,ext 70,ext 71,ext 72,ext 73,
ext 74,ext 75,ext 76,ext 77,ext 78,ext 79,ext 80
});
```

```
super_vectorfield(ddt, {x,t,u,v,u1,v1,u2,v2,u3,v3,u4,v4,
u5,v5,u6,v6,u7,v7,u8,v8,u9,v9,u10,v10,u11,v11,u12,v12,
u13,v13,u14,v14,u15,v15,u16,v16,u17,v17},
{ext 1,ext 2,ext 3,ext 4,ext 5,ext 6,ext 7,ext 8,ext 9,
ext 10,ext 11,ext 12,ext 13,ext 14,ext 15,ext 16,ext 17,
ext 18,ext 19,ext 20,ext 21,ext 22,ext 23,ext 24,ext 25,
ext 26,ext 27,ext 28,ext 29,ext 30,ext 31,ext 32,ext 33,
ext 34,ext 35,ext 36,ext 37,ext 38,ext 39,ext 40,ext 41,
ext 42,ext 43,ext 44,ext 45,ext 46,ext 47,ext 48,ext 49,
ext 50,ext 51,ext 52,ext 53,ext 54,ext 55,ext 56,ext 57,
ext 58,ext 59,ext 60,ext 61,ext 62,ext 63,ext 64,ext 65,
ext 66,ext 67,ext 68,ext 69,ext 70,ext 71,ext 72,ext 73,
ext 74,ext 75,ext 76,ext 77,ext 78,ext 79,ext 80
});
```

In the list of coordinates we alternate derivatives of  $u$  and derivatives of  $v$ . The same must be done for coefficients; for example,

```
ddx(0,1):=1$
ddx(0,2):=0$
```

```
ddx(0,3):=u1$
ddx(0,4):=v1$
ddx(0,5):=u2$
ddx(0,6):=v2$
...
```

After specifying the equation

```
ut:=u1*v+u*v1+sig*v3;
vt:=u1+v*v1;
```

we define the (already introduced) time derivatives:

```
ut1:=ddx ut;
ut2:=ddx ut1;
ut3:=ddx ut2;
...
vt1:=ddx vt;
vt2:=ddx vt1;
vt3:=ddx vt2;
...
```

up to the required order (here the order can be stopped at 15). Odd variables  $p$  and  $q$  must be specified with an appropriate length (here it is OK to stop at `ddx(1,36)`). Recall to replace  $p_t, q_t$  with the internal coordinates of the covering:

```
ddt(1,1):=0$
ddt(1,2):=0$
ddt(1,3):=+v*ext 5+ext 6$
ddt(1,4):=u*ext 5+sig*ext 9+v*ext 6$
ddt(1,5):=ddx(ddt(1,3))$
...
```

The list of graded variables:

```
all_graded_der:={{v},{u,v1},{u1,v2},{u2,v3},{u3,v4},{u4,v5},
  {u5,v6},{u6,v7},{u7,v8},{u8,v9},{u9,v10},{u10,v11},
  {u11,v12},{u12,v13},{u13,v14},{u14,v15},{u15,v16},
  {u16,v17},{u17}};
```

The ansatz for the components of the Hamiltonian operator is

```
phil:=
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 3+
```



```
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 6
$
```

```
phi2:=
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 4
$
```

and the equation for shadows of symmetries is

```
equ 1:=ddt(phi1)-v*ddx(phi1)-v1*phi1-u1*phi2-u*ddx(phi2)
-sig*ddx(ddx(ddx(phi2)));
equ 2:=-ddx(phi1)-v*ddx(phi2)-v1*phi2+ddt(phi2);
```

After the usual procedures for decomposing polynomials we obtain the following result:

```
phi1 := c(6)*ext(6)$
phi2 := c(6)*ext(5)$
```

which corresponds to the vector  $(D_x, D_x)$ . Extending the ansatz to

```
phi1:=
(for each el in grd3 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 7+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 9+
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 6+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 8
$
```

```
phi2:=
(for each el in grd2 sum (c(ctel:=ctel+1)*el))*ext 3+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 5+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 7+
(for each el in grd1 sum (c(ctel:=ctel+1)*el))*ext 4+
(for each el in grd0 sum (c(ctel:=ctel+1)*el))*ext 6
$
```

allows us to find a second (local) Hamiltonian operator

```

phi1 := (c(3)*(2*ext(9)*sig + ext(6)*v + 2*ext(5)*u
+ ext(3)*u1))/2$
phi2 := (c(3)*(2*ext(6) + ext(5)*v + ext(3)*v1))/2$

```

There is one more higher local Hamiltonian operator, and a whole hierarchy of nonlocal Hamiltonian operators [KKV04].

### Explosion of denominators and how to avoid it

Here we propose the computation of the repeated total derivative of a denominator. This computation fills up the whole memory after some time, and can be used as a kind of speed test for the system. The file is `KdV_denom_1.red`.

After having defined total derivatives on the KdV equation, run the following iteration:

```

phi:=1/(u3+u*u1)$
for i:=1:100 do begin
    phi:=ddx(phi)$
    write i;
end;

```

The program shows the iteration number. At the 18th iteration the program uses about 600MB of RAM, as shown by `top` run from another shell, and 100% of one processor.

There is a simple way to avoid denominator explosion. The file is `KdV_denom_2.red`.

After having defined total derivatives with respect to  $x$  (on the KdV equation, for example) consider in the same `ddx` a component with a sufficiently high index **immediately after ‘letop’** (otherwise `super_vectorfield` does not work!), say `ddx(0,21)`, and think of it as being the coefficient to a vector of the type

```
aa21:=1/(u3+u*u1);
```

In this case, its coefficient must be

```
ddx(0,21):=-aa21**2*(u4+u1**2+u*u2)$
```

More particularly, here follows the detailed definition of `ddx`

```

ddx(0,1):=1$
ddx(0,2):=0$
ddx(0,3):=u1$
ddx(0,4):=u2$

```

```

ddx(0,5):=u3$
ddx(0,6):=u4$
ddx(0,7):=u5$
ddx(0,8):=u6$
ddx(0,9):=u7$
ddx(0,10):=u8$
ddx(0,11):=u9$
ddx(0,12):=u10$
ddx(0,13):=u11$
ddx(0,14):=u12$
ddx(0,15):=u13$
ddx(0,16):=u14$
ddx(0,17):=u15$
ddx(0,18):=u16$
ddx(0,19):=u17$
ddx(0,20):=letop$
ddx(0,21):=-aa21**2*(u4+u1**2+u*u2)$

```

Now, suppose that we want to compute the 5th total derivative of phi. Write the following code:

```

phi:=aa30;
for i:=1:5 do begin
    phi:=ddx(phi)$
    write i;
end;

```

The result is then a polynomial in the additional ‘denominator’ variable

```

phi := aa21**2*( - 120*aa21**4*u**5*u2**5
- 600*aa21**4*u**4*u1**2*u2**4 - 600*aa21**4*u**4*u2**4*u4
- 1200*aa21**4*u**3*u1**4*u2**3 - 2400*aa21**4*u**3*u1**2*u2**3*u4
- 1200*aa21**4*u**3*u2**3*u4**2 - 1200*aa21**4*u**2*u1**6*u2**2
- 3600*aa21**4*u**2*u1**4*u2**2*u4 - 3600*aa21**4*u**2*u1**2*u2**2*u4**2
- 1200*aa21**4*u**2*u2**2*u4**3 - 600*aa21**4*u*u1**8*u2
- 2400*aa21**4*u*u1**6*u2*u4 - 3600*aa21**4*u*u1**4*u2*u4**2
- 2400*aa21**4*u*u1**2*u2*u4**3 - 600*aa21**4*u*u2*u4**4
- 120*aa21**4*u1**10 - 600*aa21**4*u1**8*u4
- 1200*aa21**4*u1**6*u4**2 - 1200*aa21**4*u1**4*u4**3
- 600*aa21**4*u1**2*u4**4 - 120*aa21**4*u4**5
+ 240*aa21**3*u**4*u2**3*u3
+ 720*aa21**3*u**3*u1**2*u2**2*u3 + 720*aa21**3*u**3*u1*u2**4
+ 240*aa21**3*u**3*u2**3*u5 + 720*aa21**3*u**3*u2**2*u3*u4
+ 720*aa21**3*u**2*u1**4*u2*u3 + 2160*aa21**3*u**2*u1**3*u2**3

```

```

+ 720*aa21**3*u**2*u1**2*u2**2*u5 + 1440*aa21**3*u**2*u1**2*u2*u3*u4
+ 2160*aa21**3*u**2*u1*u2**3*u4 + 720*aa21**3*u**2*u2**2*u4*u5
+ 720*aa21**3*u**2*u2*u3*u4**2 + 240*aa21**3*u*u1**6*u3
+ 2160*aa21**3*u*u1**5*u2**2 + 720*aa21**3*u*u1**4*u2*u5
+ 720*aa21**3*u*u1**4*u3*u4 + 4320*aa21**3*u*u1**3*u2**2*u4
+ 1440*aa21**3*u*u1**2*u2*u4*u5 + 720*aa21**3*u*u1**2*u3*u4**2
+ 2160*aa21**3*u*u1*u2**2*u4**2 + 720*aa21**3*u*u2*u4**2*u5
+ 240*aa21**3*u*u3*u4**3 + 720*aa21**3*u1**7*u2
+ 240*aa21**3*u1**6*u5
+ 2160*aa21**3*u1**5*u2*u4 + 720*aa21**3*u1**4*u4*u5
+ 2160*aa21**3*u1**3*u2*u4**2 + 720*aa21**3*u1**2*u4**2*u5
+ 720*aa21**3*u1*u2*u4**3 + 240*aa21**3*u4**3*u5
- 60*aa21**2*u**3*u2**2*u4 - 90*aa21**2*u**3*u2*u3**2
- 120*aa21**2*u**2*u1**2*u2*u4 - 90*aa21**2*u**2*u1**2*u3**2
- 780*aa21**2*u**2*u1*u2**2*u3 - 180*aa21**2*u**2*u2**4
- 60*aa21**2*u**2*u2**2*u6 - 180*aa21**2*u**2*u2*u3*u5
- 120*aa21**2*u**2*u2*u4**2 - 90*aa21**2*u**2*u3**2*u4
- 60*aa21**2*u*u1**4*u4 - 1020*aa21**2*u*u1**3*u2*u3
- 1170*aa21**2*u*u1**2*u2**3 - 120*aa21**2*u*u1**2*u2*u6
- 180*aa21**2*u*u1**2*u3*u5 - 120*aa21**2*u*u1**2*u4**2
- 540*aa21**2*u*u1*u2**2*u5 - 1020*aa21**2*u*u1*u2*u3*u4
- 360*aa21**2*u*u2**3*u4 - 120*aa21**2*u*u2*u4*u6
- 90*aa21**2*u*u2*u5**2 - 180*aa21**2*u*u3*u4*u5
- 60*aa21**2*u*u4**3 - 240*aa21**2*u1**5*u3
- 990*aa21**2*u1**4*u2**2 - 60*aa21**2*u1**4*u6
- 540*aa21**2*u1**3*u2*u5 - 480*aa21**2*u1**3*u3*u4
- 1170*aa21**2*u1**2*u2**2*u4 - 120*aa21**2*u1**2*u4*u6
- 90*aa21**2*u1**2*u5**2 - 540*aa21**2*u1*u2*u4*u5
- 240*aa21**2*u1*u3*u4**2 - 180*aa21**2*u2**2*u4**2
- 60*aa21**2*u4**2*u6 - 90*aa21**2*u4*u5**2
+ 10*aa21*u**2*u2*u5 + 20*aa21*u**2*u3*u4 + 10*aa21*u*u1**2*u5
+ 110*aa21*u*u1*u2*u4 + 80*aa21*u*u1*u3**2 + 160*aa21*u*u2**2*u3
+ 10*aa21*u*u2*u7 + 20*aa21*u*u3*u6 + 30*aa21*u*u4*u5
+ 50*aa21*u1**3*u4 + 340*aa21*u1**2*u2*u3 + 10*aa21*u1**2*u7
+ 180*aa21*u1*u2**3 + 60*aa21*u1*u2*u6 + 80*aa21*u1*u3*u5
+ 50*aa21*u1*u4**2 + 60*aa21*u2**2*u5 + 100*aa21*u2*u3*u4
+ 10*aa21*u4*u7 + 20*aa21*u5*u6 - u*u6 - 6*u1*u5 - 15*u2*u4
- 10*u3**2 - u8)$

```

where the value of aa21 can be replaced back in the expression.

## 16.14 CGB: Computing Comprehensive Gröbner Bases

Authors: Andreas Dolzmann, Thomas Sturm, and Winfried Neun

### 16.14.1 Introduction

Consider the ideal basis  $F = \{ax, x + y\}$ . Treating  $a$  as a parameter, the calling sequence

```
torder({x,y},lex)$
groebner{a*x,x+y};
```

```
{x,y}
```

yields  $\{x, y\}$  as reduced Gröbner basis. This is, however, not correct under the specialization  $a = 0$ . The reduced Gröbner basis would then be  $\{x + y\}$ . Taking these results together, we obtain  $C = \{x + y, ax, ay\}$ , which is correct wrt. *all* specializations for  $a$  including zero specializations. We call this set  $C$  a *comprehensive Gröbner basis* (CGB).

The notion of a CGB and a corresponding algorithm has been introduced by Weispfenning [Wei92]. This algorithm works by performing case distinctions wrt. parametric coefficient polynomials in order to find out what the head monomials are under all possible specializations. It does thus not only determine a CGB, but even classifies the contained polynomials wrt. the specializations they are relevant for. If we keep the Gröbner bases for all cases separate and associate information on the respective specializations with them, we obtain a *Gröbner system*. For our example, the Gröbner system is the following;

$$\left[ \begin{array}{c|c} a \neq 0 & \{x + y, ax, ay\} \\ a = 0 & \{x + y\} \end{array} \right].$$

A CGB is obtained as the union of the single Gröbner bases in a Gröbner system. It has also been shown that, on the other hand, a Gröbner system can easily be reconstructed from a given CGB [Wei92].

The CGB package provides functions for computing both CGB's and Gröbner systems, and for turning Gröbner systems into CGB's.

### 16.14.2 Using the REDLOG Package

For managing the conditions occurring with the CGB computations, the CGB package uses the package REDLOG implementing first-order formulas, [DS97a, DS99], which is also part of the REDUCE distribution.

### 16.14.3 Term Ordering Mode

The CGB package uses the settings made with the function `torder` of the GROEBNER package. This includes in particular the choice of the main variables. All variables not mentioned in the variable list argument of `torder` are parameters. The only term ordering modes recognized by CGB are `lex` and `revgradlex`.

### 16.14.4 CGB: Comprehensive Gröbner Basis

The function `cgb` expects a list  $F$  of expressions. It returns a CGB of  $F$  wrt. the current `torder` setting.

#### Example

```
torder({x,y},lex)$
cgb{a*x+y,x+b*y};

{x + b*y, a*x + y, (a*b - 1)*y}

ws;

{b*y + x,

a*x + y,

y*(a*b - 1)}
```

Note that the basis returned by the `cgb` call has not undergone the standard evaluation process: The returned polynomials are ordered wrt. the chosen term order. Reevaluation changes this as can be seen with the output of `ws`.

### 16.14.5 GSYS: Gröbner System

The function `gsys` follows the same calling conventions as `cgb`. It returns the complete Gröbner system represented as a nested list

$$\{\{c_1, \{g_{11}, \dots, g_{1n_1}\}\}, \dots, \{c_m, \{g_{m1}, \dots, g_{1n_m}\}\}\}.$$

The  $c_i$  are conditions in the parameters represented as quantifier-free REDLOG formulas. Each choice of parameters will obey at least one of the  $c_i$ . Whenever a

choice of parameters obeys some  $c_i$ , the corresponding  $\{g_{i1}, \dots, g_{in_i}\}$  is a Gröbner basis for this choice.

### Example

```
torder({x,y},lex)$
gsys {a*x+y,x+b*y};

{{a*b - 1 <> 0 and a <> 0,

  {a*x + y,x + b*y,(a*b - 1)*y}},

 {a <> 0 and a*b - 1 = 0,

  {a*x + y,x + b*y}},

 {a = 0,{a*x + y,x + b*y}}}
```

As with the function `cgb`, the contained polynomials remain unevaluated.

Computing a Gröbner system is not harder than computing a CGB. In fact, `cgb` also computes a Gröbner system and then turns it into a CGB.

### Switch CGBGEN: Only the Generic Case

If the switch `cgbgen` is turned on, both `gsys` and `cgb` will assume all parametric coefficients to be non-zero ignoring the other cases. For `cgb` this means that the result equals—up to auto-reduction—that of `groebner`. A call to `gsys` will return this result as a single case including the assumptions made during the computation:

### Example

```
torder({x,y},lex)$
on cgbgen;
gsys{a*x+y,x+b*y};

{{a*b - 1 <> 0 and a <> 0,

  {a*x + y,x + b*y,(a*b - 1)*y}}}
```

```
off cgbgen;
```

### 16.14.6 GSYS2CGB: Gröbner System to CGB

The call `gsys2cgb` turns a given Gröbner system into a CGB by constructing the union of the Gröbner bases of the single cases.

#### Example

```
torder({x,y},lex)$
gsys{a*x+y,x+b*y}$
gsys2cgb ws;

{x + b*y, a*x + y, (a*b - 1)*y}
```

### 16.14.7 Switch CGBREAL: Computing over the Real Numbers

All computations considered so far have taken place over the complex numbers, more precisely, over algebraically closed fields. Over the real numbers, certain branches of the CGB computation can become inconsistent though they are not inconsistent over the complex numbers. Consider, e.g., a condition  $a^2 + 1 = 0$ .

When turning on the switch `cgbreal`, all simplifications of conditions are performed over the real numbers. The methods used for this are described in [DS97b].

#### Example

```
torder({x,y},lex)$
off cgbreal;
gsys {a*x+y,x-a*y};

      2
{{a  + 1 <> 0 and a <> 0,

      2
{a*x + y,x - a*y,(a  + 1)*y}},

      2
{a <> 0 and a  + 1 = 0,{a*x + y,x - a*y}},

{a = 0,{a*x + y,x - a*y}}}

on cgbreal;
gsys({a*x+y,x-a*y});
```



```
{ {a <> 0,
    {a*x + y, x - a*y, (a^2 + 1)*y}},
  {a = 0, {a*x + y, x - a*y}}}
```

### 16.14.8 Switches

**cgbreal** Compute over the real numbers. See Section [16.14.7](#) for details.

**cgbgs** Gröbner simplification of the condition. The switch `cgbgs` can be turned on for applying advanced algebraic simplification techniques to the conditions. This will, in general, slow down the computation, but lead to a simpler Gröbner system.

**cgbstat** Statistics of the CGB run. The switch `cgbstat` toggles the creation and output of statistical information on the CGB run. The statistical information is printed at the end of the run.

**cgbfullred** Full reduction. By default, the CGB functions perform full reductions in contrast to pure top reductions. By turning off the switch `cgbfullred`, reduction can be restricted to top reductions.

## 16.15 COEFF2: Computing Comprehensive Gröbner Bases

Authors: Fujio Kako and Masaaki Ito

In REDUCE, we can use the `COEFF` operator which returns a list of coefficients of a polynomial with respect to specified variables. On the other hand, the `COEFF2` operator gives a polynomial in which each coefficient is replaced by special variables  $\#1, \#2, \dots$ . It is used with the same syntax as the `COEFF` operator:

`COEFF2 (⟨EXPRN:polynomial⟩, ⟨VAR:kernel⟩) : algebraic`

*Example:*

```
off allfac;
f := (a+b)^2*x^2*y+(c+d)^2*x*y;
f2 := coeff2(f,x,y);
g := (2*c+d)*x^2+(3+a)*x*y^3;
g2 := coeff2(g,x,y);
```

would result in the output

```
      2  2      2      2  2      2      2
f := a *x *y + 2*a*b*x *y + b *x *y + c *x*y + 2*c*d*x*y + d *x*y

      2
f2 := #1*x *y + #2*x*y

      3      2      2      3
g := a*x*y + 2*c*x + d*x + 3*x*y

      2      3
g2 := #3*x + #4*x*y
```

If you want to retrieve the values of special variables  $\#1, \#2, \dots$ , we can use the command `NM`. The syntax for this is:

`NM (⟨N:integer⟩) : algebraic`

It returns the value of the variable  $\#n$ . For example, to get the value of  $\#1$  in the above, one could say:

```
nm(1);
```

yields the result

$$a^2 + 2ab + b^2$$

It is also possible to evaluate an expression including special variables #1, #2, ... by EVAL2 operator. The syntax for this is:

EVAL2 (⟨EXPRN:rational⟩) : algebraic

*Example:*

coeff2 (f2\*g2, x, y) ;

$$\#5x^4y + \#6x^3y^2 + \#7x^2y^3 + \#8xy^4$$

nm(8) ;

#2\*#4

eval2 (ws) ;

$$a^2c + 2ac^2d + a^2d^2 + 3c^2d + 6cd^2 + 3d^3$$

The user may remove all values of special variables #1, #2, ... by the command RESET, in the form

RESET ( ) ;

### 16.16 COMPACT: Package for compacting expressions

COMPACT is a package of functions for the reduction of a polynomial in the presence of side relations. COMPACT applies the side relations to the polynomial so that an equivalent expression results with as few terms as possible. For example, the evaluation of

```
compact(s*(1-sin x^2)+c*(1-cos x^2)+sin x^2+cos x^2,
        {cos x^2+sin x^2=1});
```

yields the result

$$\text{SIN}(X)^2 * C + \text{COS}(X)^2 * S + 1.$$

The switch TRCOMPACT can be used to trace the operation.

Author: Anthony C. Hearn.

### **16.17 CRACK: Solving overdetermined systems of PDEs or ODEs**

CRACK is a package for solving overdetermined systems of partial or ordinary differential equations (PDEs, ODEs). Examples of programs which make use of CRACK (finding symmetries of ODEs/PDEs, first integrals, an equivalent Lagrangian or a "differential factorization" of ODEs) are included. The application of symmetries is also possible by using the APPLYSYM package.

Authors: Andreas Brand, Thomas Wolf.

## 16.18 CVIT: Fast calculation of Dirac gamma matrix traces

This package provides an alternative method for computing traces of Dirac gamma matrices, based on an algorithm by Cvitanovich that treats gamma matrices as 3-j symbols.

Authors: V.Ilyin, A.Kryukov, A.Rodionov, A.Taranov.

### Abstract

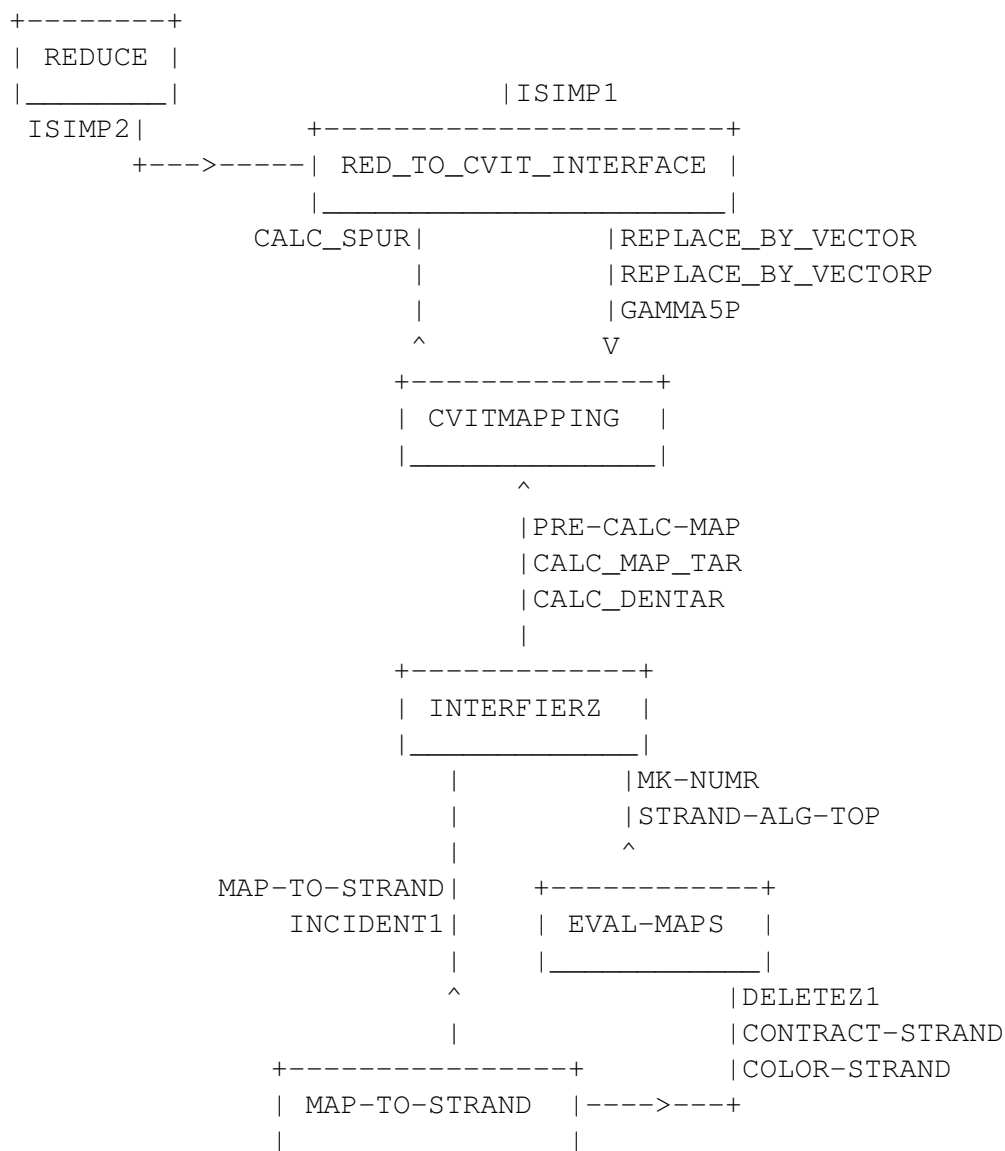
In modern high energy physics the calculation of Feynman diagrams are still very important. One of the difficulties of these calculations are trace calculations. So the calculation of traces of Dirac's  $\gamma$ -matrices were one of first task of computer algebra systems. All available algorithms are based on the fact that gamma-matrices constitute a basis of a Clifford algebra:

$$\{G_m, G_n\} = 2g_{mn}.$$

We present the implementation of an alternative algorithm based on treating of gamma-matrices as 3-j symbols (details may be found in [1,2]).

The program consists of 5 modules described below.

## MODULES CROSS REFERENCES



Requires of REDUCE version: 3.2, 3.3.

## Module RED\_TO\_CVIT\_INTERFACE

Author: A.P.Kryukov

Purpose: interface REDUCE and CVIT package

RED\_TO\_CVIT\_INTERFACE module is intended for connection of REDUCE with main module of CVIT package. The main idea is to preserve standard REDUCE syntax for high energy calculations. For realization of this we redefine SYMBOLIC PROCEDURE ISIMP1 from HEPHys module of REDUCE system.

After loading CVIT package user may use switch CVIT which is ON by default. If switch CVIT is OFF then calculations of Diracs matrices traces are performed using standard REDUCE facilities. If CVIT switch is ON then CVIT package will be active.

RED\_TO\_CVIT\_INTERFACE module performs some primitive simplification and control input data independently. For example it remove  $G_m G_m$ , check parity of the number of Dirac matrices in each trace *etc.* There is one principal restriction concerning G5-matrix. There are no closed form for trace in non-integer dimension case when trace include G5-matrix. The next restriction is that if the space-time dimension is integer then it must be even (2,4,6,...). If these and other restrictions are violated then the user get corresponding error message. List of messages is included.

#### LIST OF IMPORTED FUNCTIONS

Function	From module
ISIMP2	HEPHys
CALC_SPUR	CVITMAPPING

#### LIST OF EXPORTED FUNCTION

Function	To module
ISIMP1	HEPHys (redefine)
REPLACE_BY_VECTOR	EVAL_MAP
REPLACE_BY_VECTORP	EVAL__MAP
GAMMA5P	CVITMAPPING, EVAL_MAP

### Module CVITMAPPING

Author: A.Ya.Rodionov

Purpose: graphs reduction

CVITMAPPING module is intended for diagrams calculation according to Cvitanovic - Kennedy algorithm. The top function of this module CALC\_SPUR



is called from RED\_TO\_CVIT\_INTERFACE interface module. The main idea of the algorithm consists in diagram simplification according to rules (1.9') and (1.14) from [1]. The input data - trace of Diracs gamma matrices (G-matrices) has a form of a list of identifiers lists with cyclic order. Some of identifiers may be identical. In this case we assume summation over dummy indices. So trace  $\text{Sp}(\text{GbGr}).\text{Sp}(\text{GwGbGcGwGcGr})$  is represented as list ((b r) (w b c w c r)).

The first step is to transform the input data to “map” structure and then to reduce the map to a “simple” one. This transformation is made by function TRANSFORM\_MAP\_ (top function). Transformation is made in three steps. At the first step the input data are transformed to the internal form - a map (by function PREPARE\_MAP\_). At the second step a map is subjected to Fierz transformations (1.14) (function MK\_SIMPLE\_MAP\_). At this step of optimization can be made (if switch CVITOP is on) by function MK\_FIRZ\_OP. In this case Fierzing starts with linked vertices with minimal distance (number of vertices) between them. After Fierz transformations map is further reduced by vertex simplification routine MK\_SIMPLE\_VERTEX using (1.9'). Vertices reduced to primitive ones, that is to vertices with three or less edges. This is the last (third) step in transformation from input to internal data.

The next step is optional. If switch CVITBTR is on factorisation of bubble (function FIND\_BUBBLES1) and triangle (function FIND\_TRIANGLES1) submaps is made. This factorisation is very efficient for “wheel” diagrams and unnecessary for “lattice” diagrams. Factorisation is made recursively by substituting composed edges for bubbles and composed vertices for triangles. So check (function SORT\_ATLAS) must be done to test possibility of future marking procedure. If the check fails then a new attempt to reorganize atlas (so we call complicated structure with consists of MAP, COEFFicient and DENOMinator) is made. This cause backtracking (but very seldom). Backtracking can be traced by turning on switch CVITRACE. FIND\_BUBLTR is the top function of this program's branch.

Then atlases must be prepared (top function WORLD\_FROM\_ATLAS) for final algebraic calculations. The resulted object called “world” consists of edges names list (EDGELIST), their marking variants (VARIANTS) and WORLD1 structure. WORLD1 structure differs from WORLD structure in one point. It contains MAP2 structure instead of MAP structure. MAP2 is very complicated structure and consist of VARIANTS, marking plan and GSTRAND. (GSTRAND constructed by PRE!-CALC!-MAP\_ from INTERFIERZ module.) By marking we understand marking of edges with numbers according to Cvitanovic - Kennedy algorithm.

The last step is performed by function CALC\_WORLD. At this step algebraic calculations are done. Two functions CALC\_MAP\_TAR and CALC\_DENTAR from INTERFIERZ module make algebraic expressions in the prefix form. This expressions are further simplified by function REVAL. This is the REDUCE system general function for algebraic expressions simplification. REVAL and SIMP! \* are the only REDUCE functions used in this module.

There are also some functions for printing several internal structures: PRINT\_ATLAS, PRINT\_VERTEX, PRINT\_EDGE, PRINT\_COEFF, PRINT\_DENOM. This functions can be used for debugging.

If an error occur in module CVITMAPPING the error message “ERROR IN MAP CREATING ROUTINES” is displayed. Error has number 55. The switch CVITERERROR allows to give full information about error: name of function where error occurs and names and values of function’s arguments. If CVITERERROR switch is on and backtracking fails message about error in SORT\_ATLAS function is printed. The result of computation however will be correct because in this case factorized structure is not used. This happens extremely seldom.

#### List of imported function

function	from module
REVAL	REDUCE
SIMP!*	REDUCE
CALC_MAP_TAR	INTERFIERZ
CALC_DENTAR	INTERFIERZ
PRE!-CALC!-MAP_	INTERFIERZ
GAMMA5P	RED_TO_CVIT_INTERFACE

#### List of exported function

function	to module
CALC_SPUR	REDUCE - CVIT interface

#### Data structure

WORLD	::=	(EDGELIST, VARIANTS, WORLD1)
WORLD1	::=	(MAP2, COEFF, DENOM)
MAP2	::=	(MAPS, VARIANTS, PLAN)
MAPS	::=	(EDGEPAIR . GSTRAND)
MAP1	::=	(EDGEPAIR . MAP)
MAP	::=	list of VERTICES (unordered)
EDGEPAIR	::=	(OLDEDGELIST . NEWEDGELIST)
COEFF	::=	list of WORLDS (unordered)
ATLAS	::=	(MAP, COEFF, DENOM)
GSTRAND	::=	(STRAND*, MAP, TADPOLES, DELTAS)
VERTEX	::=	list of EDGES (with cyclic order)
EDGE	::=	(NAME, PROPERTY, TYPE)

```

NAME      ::=  ATOM
PROPERTY  ::=  (FIRSTPAIR . SECONDPAIR)
TYPE      ::=  T or NIL

```

```

-----
*Define in module MAP!-TO!-STRAND.

```

## Modules INTERFIERZ, EVAL\_MAPS, AND MAP-TO-STRAND.

Author: A.Taranov

Purpose: evaluate single Map

Module INTERFIERZ exports to module CVITMAPPING three functions: PRE-CALC-MAP\_, CALC-MAP\_TAR, CALC-DENTAR.

Function PRE-CALC-MAP\_ is used for preliminary processing of a map. It returns a list of the form (STRAND NEWMAP TADEPOLES DELTAS) where STRAND is strand structure described in MAP-TO-STRAND module. NEWMAP is a map structure without “tadepoles” and “deltas”. “Tadepole” is a loop connected with map with only one line (edge). “Delta” is a single line disconnected from a map. TADEPOLES is a list of “tadepole” submaps. DELTAS is a list (CONS E1 E2) where E1 and E2 are

Function CALC\_MAP\_TAR takes a list of the same form as returned by PRE-CALC-MAP\_, a-list, of the form (... edge . weight ...) and returns a prefix form of algebraic expression corresponding to the map numerator.

Function CALC-DENTAR returns a prefix form of algebraic expression corresponding to the map denominator.

Module EVAL-MAP exports to module INTERFIERZ functions MK-NUMR and STRAND-ALG-TOP.

Function MK-NUMR returns a prefix form for some combinatorial coefficient (Pohhammer symbol).

Function STRAND-ALG-TOP performs an actual computation of a prefix form of algebraic expression corresponding to the map numerator. This computation is based on a “strand” structure constructed from the “map” structure.

Module MAP-TO-STRAND exports functions MAP-TO-STRAND, INCIDENT1 to module INTERFIERZ and functions DELETEZ1, CONTRACT-STRAND, COLOR-STRAND to module EVAL-MAPS.

Function INCIDENT1 is a selector in “strand” structure. DELETEZ1 performs auxiliary optimization of “strand”. MAP-TO-STRAND transforms “map” to “strand” structure. The latter is describe in program module.

CONTRACT-STRAND do strand vertex simplifications of “strand” and COLOR-STRAND finishes strand generation.

```

                Description of STRAND  data structure.
STRAND ::= <LIST OF VERTEX>
VERTEX ::= <NAME> . (<LIST OF ROAD> <LIST OF ROAD>)
ROAD   ::= <ID> . NUMBER
NAME   ::= NUMBER

```

### LIST OF MESSAGES

- **CALC\_SPUR: <vecdim> IS NOT EVEN SPACE-TIME DIMENSION** The dimension of space-time <vecdim> is integer but not even. Only even numeric dimensions are allowed.
- **NOSPUR NOT YET IMPLEMENTED** Attempt to calculate trace when NOSPUR switch is on. This facility is not implemented now.
- **G5 INVALID FOR VECDIM NEQ 4** Attempt to calculate trace with gamma5-matrix for space-time dimension not equal to 4.
- **CALC\_SPUR: <expr> HAS NON-UNIT DENOMINATOR** The <expr> has non-unit denominator.
- **THREE INDICES HAVE NAME <name>** There are three indices with equal names in evaluated expression.

#### List of switches

switch	default	comment
CVIT	ON	If it is on then use Kennedy-Cvitanovic algorithm else use standard facilities.
CVITOP	OFF	Fierz optimization switch
CVITBTR	ON	Bubbles and triangles factorisation switch
CVITRACE	OFF	Backtracking tracing switch

#### Functions cross references\*.

CALC\_SPUR

```

|
+-->SIMP!* (REDUCE)
|
+-->CALC_SPUR0
|
|--->TRANSFORM_MAP_
|
|   |
|   |--->MK_SIMPLE_VERTEX
|   +--->MK_SIMPLE_MAP_
|       |
|       +--->MK_SIMPLE_MAP_1
|           |
|           +--->MK_FIERS_OP
|
|--->WORLD_FROM_ATLAS
|
|   +--->CONSTR_WORLDS
|       |
|       +----->MK_WORLD1
|           |
|           +--->MAP_2_FROM_MAP_1
|               |
|               |--->MARK_EDGES
|               +--->MAP_1_TO_STRAND
|                   |
|                   +--->PRE!-CALC!-MAP_
|                       (INTERFIRZ)
|
|--->CALC_WORLD
|
|   |
|   |--->CALC!-MAP_TAR (INTERFIRZ)
|   |--->CALC!-DENTAR (INTERFIRZ)
|   +--->REVAL (REDUCE)
|
+---->FIND_BUBLTR
|
+---->FIND_BUBLTR0
|
|   |--->SORT_ATLAS
|   +--->FIND_BUBLTR1
|       |
|       |--->FIND_BUBLES1
|       +--->FIND_TRIANGLES1

```

\*Unmarked functions are from CVITMPPING module.

**References**

- 1. Ilyin V.A., Kryukov A.P., Rodionov A.Ya., Taranov A.Yu. Fast algorithm for calculation of Diracs gamma-matrices traces. SIGSAM Bull., 1989, v.23, no.4, pp.15-24.
- 2. Kennedy A.D. Phys.Rev., 1982, D26, p.1936.

**Keywords**

REDUCE, GAMMA-MATRIX, TRACE, SPACE-TIME DIMENSION, HIGH ENERGY PHYSICS.

## 16.19 DEFINT: A definite integration interface

This package finds the definite integral of an expression in a stated interval. It uses several techniques, including an innovative approach based on the Meijer G-function, and contour integration.

Authors: Kerry Gaskell, Stanley M. Kameny, Winfried Neun.

### 16.19.1 Introduction

This documentation describes part of REDUCE's definite integration package that is able to calculate the definite integrals of many functions, including several special functions. There are other parts of this package, such as Stan Kameny's code for contour integration, that are not included here. The integration process described here is not the more normal approach of initially calculating the indefinite integral, but is instead the rather unusual idea of representing each function as a Meijer G-function (a formal definition of the Meijer G-function can be found in [PBM89]), and then calculating the integral by using the following Meijer G integration formula.

$$\int_0^\infty x^{\alpha-1} G_{uv}^{st} \left( \sigma x \left| \begin{matrix} (c_u) \\ (d_v) \end{matrix} \right. \right) G_{pq}^{mn} \left( \omega x^{l/k} \left| \begin{matrix} (a_p) \\ (b_q) \end{matrix} \right. \right) dx = k G_{kl}^{ij} \left( \xi \left| \begin{matrix} (g_k) \\ (h_l) \end{matrix} \right. \right) \quad (16.72)$$

The resulting Meijer G-function is then retransformed, either directly or via a hypergeometric function simplification, to give the answer. A more detailed account of this theory can be found in [AM90].

### 16.19.2 Integration between zero and infinity

As an example, if one wishes to calculate the following integral

$$\int_0^\infty x^{-1} e^{-x} \sin(x) dx$$

then initially the correct Meijer G-functions are found, via a pattern matching process, and are substituted into eq. 16.72 to give

$$\sqrt{\pi} \int_0^\infty x^{-1} G_{01}^{10} \left( x \left| \begin{matrix} \cdot \\ 0 \end{matrix} \right. \right) G_{02}^{10} \left( \frac{x^2}{4} \left| \begin{matrix} \cdot \cdot \\ \frac{1}{2} 0 \end{matrix} \right. \right) dx$$

The cases for validity of the integral are then checked. If these are found to be satisfactory then the formula is calculated and we obtain the following Meijer G-function

$$G_{22}^{12} \left( 1 \left| \begin{array}{c} \frac{1}{2} \ 1 \\ \frac{1}{2} \ 0 \end{array} \right. \right)$$

This is reduced to the following hypergeometric function

$${}_2F_1\left(\frac{1}{2}, 1; \frac{3}{2}; -1\right)$$

which is then calculated to give the correct answer of

$$\frac{\pi}{4}$$

The above formula (1) is also true for the integration of a single Meijer G-function by replacing the second Meijer G-function with a trivial Meijer G-function.

A list of numerous particular Meijer G-functions is available in [\[PBM89\]](#).

### 16.19.3 Integration over other ranges

Although the description so far has been limited to the computation of definite integrals between 0 and infinity, it can also be extended to calculate integrals between 0 and some specific upper bound, and by further extension, integrals between any two bounds. One approach is to use the Heaviside function, i.e.

$$\int_0^\infty x^2 e^{-x} H(1-x) dx = \int_0^1 x^2 e^{-x} dx$$

Another approach, again not involving the normal indefinite integration process, again uses Meijer G-functions, this time by means of the following formula

$$\int_0^y x^{\alpha-1} G_{pq}^{mn} \left( \sigma x \left| \begin{array}{c} (a_u) \\ (b_v) \end{array} \right. \right) dx = y^\alpha G_{p+1 \ q+1}^{m \ n+1} \left( \sigma y \left| \begin{array}{c} (a_1..a_n, 1-\alpha, a_{n+1}..a_p) \\ (b_1..b_m, -\alpha, b_{m+1}..b_q) \end{array} \right. \right) \quad (16.73)$$

For a more detailed look at the theory behind this see [\[AM90\]](#).

For example, if one wishes to calculate the following integral

$$\int_0^y \sin(2\sqrt{x}) dx$$



then initially the correct Meijer G-function is found, by a pattern matching process, and is substituted into eq. 16.73 to give

$$\int_0^y G_{02}^{10} \left( x \left| \begin{matrix} \cdot \\ \frac{1}{2} \end{matrix} \right. \right) dx$$

which then in turn gives

$$y G_{13}^{11} \left( y \left| \begin{matrix} 0 \\ \frac{1}{2} - 1 \end{matrix} \right. \right) dx$$

and returns the result

$$\frac{\sqrt{\pi} J_{3/2}(2\sqrt{y}) y}{y^{1/4}}$$

#### 16.19.4 Using the definite integration package

To use this package, you must first load it by the command

```
load_package defint;
```

Definite integration is then possible using the `int` command with the syntax:

```
INT(EXPRN:algebraic,VAR:kernel,LOW:algebraic,UP:algebraic)
:algebraic.
```

where LOW and UP are the lower and upper bounds respectively for the definite integration of EXPRN with respect to VAR.

#### Examples

$$\int_0^\infty e^{-x} dx$$

```
int(e^(-x),x,0,infinity);
```

1

$$\int_0^\infty x \sin(1/x) dx$$

```
int(x*sin(1/x),x,0,infinity);
```

```

      1
INT(X*SIN(---),X,0,INFINITY)
      X

```

$$\int_0^{\infty} x^2 \cos(x) e^{-2x} dx$$

```
int(x^2*cos(x)*e^(-2*x),x,0,infinity);
```

```

      4
-----
     125

```

$$\int_0^{\infty} x e^{-1/2x} H(1-x) dx = \int_0^1 x e^{-1/2x} dx$$

```
int(x*e^(-1/2x)*Heaviside(1-x),x,0,infinity);
```

```

      2*(2*SQRT(E) - 3)
-----
      SQRT(E)

```

$$\int_0^1 x \log(1+x) dx$$

```
int(x*log(1+x),x,0,1);
```

```

      1
-----
      4

```

$$\int_0^y \cos(2x) dx$$

```
int(cos(2x),x,y,2y);
```

```

      SIN(4*Y) - SIN(2*Y)
-----
              2

```

### 16.19.5 Integral Transforms

A useful application of the definite integration package is in the calculation of various integral transforms. The transforms available are as follows:

- Laplace transform
- Hankel transform
- Y-transform
- K-transform
- StruveH transform
- Fourier sine transform
- Fourier cosine transform

#### Laplace transform

The Laplace transform

$$f(s) = \mathcal{L} \{F(t)\} = \int_0^{\infty} e^{-st} F(t) dt$$

can be calculated by using the `laplace_transform` command.

This requires as parameters

- the function to be integrated
- the integration variable.

For example

$$\mathcal{L} \{e^{-at}\}$$

is entered as

```
laplace_transform(e^(-a*x), x);
```

and returns the result

$$\frac{1}{s+a}$$

**Hankel transform**

The Hankel transform

$$f(\omega) = \int_0^{\infty} F(t) J_{\nu}(2\sqrt{\omega t}) dt$$

can be calculated by using the `hankel_transform` command e.g.

```
hankel_transform(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

**Y-transform**

The Y-transform

$$f(\omega) = \int_0^{\infty} F(t) Y_{\nu}(2\sqrt{\omega t}) dt$$

can be calculated by using the `Y_transform` command e.g.

```
Y_transform(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

**K-transform**

The K-transform

$$f(\omega) = \int_0^{\infty} F(t) K_{\nu}(2\sqrt{\omega t}) dt$$

can be calculated by using the `K_transform` command e.g.

```
K_transform(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

**StruveH transform**

The StruveH transform

$$f(\omega) = \int_0^{\infty} F(t) \operatorname{StruveH}(\nu, 2\sqrt{\omega t}) dt$$

can be calculated by using the `struveh_transform` command e.g.

```
struveh_transform(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

### Fourier sine transform

The Fourier sine transform

$$f(s) = \int_0^{\infty} F(t) \sin(st) dt$$

can be calculated by using the `fourier_sin` command e.g.

```
fourier_sin(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

### Fourier cosine transform

The Fourier cosine transform

$$f(s) = \int_0^{\infty} F(t) \cos(st) dt$$

can be calculated by using the `fourier_cos` command e.g.

```
fourier_cos(f(x), x);
```

This is used in the same way as the `laplace_transform` command.

## 16.19.6 Additional Meijer G-function Definitions

The relevant Meijer G representation for any function is found by a pattern-matching process which is carried out on a list of Meijer G-function definitions. This list, although extensive, can never hope to be complete and therefore the user may wish to add more definitions. Definitions can be added by adding the following lines:

```
defint_choose(f(~x),~var => f1(n,x);

symbolic putv(mellin!-transforms!*,n,'
              ((() (m n p q) (ai) (bj) (C) (var))));
```

where  $f(x)$  is the new function,  $i = 1..p$ ,  $j = 1..q$ ,  $C$  = a constant,  $var$  = variable,  $n$  = an indexing number.

For example when considering  $\cos(x)$  we have

*Meijer G representation -*

$$\sqrt{\pi} G_{02}^{10} \left( \frac{x^2}{4} \left| \begin{matrix} \cdot \cdot \\ 0 \frac{1}{2} \end{matrix} \right. \right) dx$$

*Internal definite integration package representation -*

```
defint_choose(cos(~x),~var) => f1(3,x);
```

where 3 is the indexing number corresponding to the 3 in the following formula

```
symbolic putv(mellin!-transforms!*,3,'
              ((() (1 0 0 2) () (nil (quotient 1 2))
                 (sqrt pi) (quotient (expt x 2) 4))));
```

or the more interesting example of  $J_n(x)$ :

*Meijer G representation -*

$$G_{02}^{10} \left( \frac{x^2}{4} \left| \begin{matrix} \cdot \cdot \\ \frac{n}{2} \frac{-n}{2} \end{matrix} \right. \right) dx$$

*Internal definite integration package representation -*

```
defint_choose(besselj(~n,~x),~var) => f1(50,x,n);

symbolic putv(mellin!-transforms!*,50,'
              ((n) (1 0 0 2) () ((quotient n 2)
                                (minus quotient n 2)) 1
                                (quotient (expt x 2) 4))));
```

### 16.19.7 The print\_conditions function

The required conditions for the validity of the transform integrals can be viewed using the following command:

```
print_conditions().
```

For example after calculating the following laplace transform

```
laplace_transform(x^k,x);
```

using the `print_conditions` command would produce

```
repart(sum(ai) - sum(bj)) + 1/2 (q + 1 - p) > (q - p) repart(s)
```

```
and ( - min(repart(bj)) < repart(s)) < 1 - max(repart(ai))
```

```
or mod(arg(eta)) = pi * delta
```

```
or ( - min(repart(bj)) < repart(s)) < 1 - max(repart(ai))
```

```
or mod(arg(eta)) < pi * delta
```

where

$$\begin{aligned} \delta &= s + t - \frac{u-v}{2} \\ \eta &= 1 - \alpha(v-u) - \mu - \rho \\ \mu &= \sum_{j=1}^q b_j - \sum_{i=1}^p a_i + \frac{p-q}{2} + 1 \\ \rho &= \sum_{j=1}^v d_j - \sum_{i=1}^u c_i + \frac{u-v}{2} + 1 \\ s, t, u, v, p, q, \alpha &\text{ as in (1)} \end{aligned}$$

### 16.19.8 Tracing

A new switch `TRDEFINT` can be set to `ON` to print information about intermediate steps of the calculation.

### 16.19.9 Acknowledgements

I would like to thank Victor Adamchik whose implementation of the definite integration package for REDUCE is vital to this interface.

## 16.20 DESIR: Differential linear homogeneous equation solutions in the neighborhood of irregular and regular singular points

This package enables the basis of formal solutions to be computed for an ordinary homogeneous differential equation with polynomial coefficients over  $\mathbb{Q}$  of any order, in the neighborhood of zero (regular or irregular singular point, or ordinary point).

Authors: C. Dicrescenzo, F. Richard-Jung, E. Tournier.

Differential linear homogenous Equation Solutions in the  
neighbourhood of Irregular and Regular singular points

Version 3.1 - Septembre 89

Groupe de Calcul Formel de Grenoble  
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### 16.20.1 INTRODUCTION

This software enables the basis of formal solutions to be computed for an ordinary homogeneous differential equation with polynomial coefficients over  $\mathbb{Q}$  of any order, in the neighbourhood of zero ( regular or irregular singular point, or ordinary point ).

Tools have been added to deal with equations with a polynomial right-hand side, parameters and a singular point not to be found at zero.

This software can be used in two ways :

- direct ( DELIRE procedure )
- interactive ( DESIR procedure)

The basic procedure is the DELIRE procedure which enables the solutions of a



linear homogeneous differential equation to be computed in the neighbourhood of zero.

The DESIR procedure is a procedure without argument whereby DELIRE can be called without preliminary treatment to the data, that is to say, in an interactive autonomous way. This procedure also proposes some transformations on the initial equation. This allows one to start comfortably with an equation which has a non zero singular point, a polynomial right-hand side and parameters.

This document is a succinct user manual. For more details on the underlying mathematics and the algorithms used, the reader can refer to :

**E. Tournier** : Solutions formelles d'equations differentielles - Le logiciel de calcul formel DESIR.

These d'Etat de l'Universite Joseph Fourier (Grenoble - avril 87).

He will find more precision on use of parameters in :

**F. Richard-Jung** : Representation graphique de solutions d'equations differentielles dans le champ complexe.

These de l'Universite Louis Pasteur (Strasbourg - septembre 88).

## 16.20.2 FORMS OF SOLUTIONS

We have tried to represent solutions in the simplest form possible. For that, we have had to choose different forms according to the complexity of the equation (parameters) and the later use we shall have of these solutions.

"general solution" = { ....., { split\_sol , cond }, .... }

cond = list of conditions or empty list (if there is no condition) that parameters have to verify such that split\_sol is in the basis of solutions. In fact, if there are parameters, basis of solutions can have different expressions according to the values of parameters. ( Note : if cond={}, the list "general solution" has one element only.)

split\_sol = { *q*, *ram*, *polysol*, *r* }  
( " split solution " enables precise information on the solution to be obtained immediately )

The variable in the differential operator being *x*, solutions are expressed in respect to a new variable *xt*, which is a fractional power of *x*, in the following way :

$q$  : polynomial in  $1/xt$  with complex coefficients  
 $ram$  :  $xt = x^{ram}$  ( $1/ram$  is an integer)  
 $polysol$  : polynomial in  $\log(xt)$  with formal series in  $xt$  coefficients  
 $r$  : root of a complex coefficient polynomial ("indicial equation").

"standard solution" =  $e^{qx} x^{r*ram} polysol x$

$qx$  and  $polysol x$  are  $q$  and  $polysol$  expressions in which  $xt$  has been replaced by  $x^{ram}$

N.B. : the form of these solutions is simplified according to the nature of the point zero.

- if 0 is a regular singular point : the series appearing in  $polysol$  are convergent,  $ram = 1$  and  $q = 0$ .
- if 0 is a regular point, we also have :  $polysol$  is constant in  $\log(xt)$  (no logarithmic terms).

### 16.20.3 INTERACTIVE USE

To call the procedure : `desir();`  
`solution:=desir();`

The DESIR procedure computes formal solutions of a linear homogeneous differential equation in an interactive way.

In this equation the variable *must be*  $x$ .

The procedure requires the order and the coefficients of the equation, the names of parameters if there are any, then if the user wants to transform this equation and how ( for example to bring back a singular point to zero see procedures `changehom`, `changevar`, `changeonc` - ).

This procedure **DISPLAYS** the solutions and **RETURNS** a list of general term { `lcoeff`, { ..., { `general_solution` }, ... } }. The number of elements in this list is linked to the number of transformations requested :

- \* `lcoeff` : list of coefficients of the differential equation
- \* `general_solution` : solution written in the general form

### 16.20.4 DIRECT USE

**procedure delire**( $x, k, grille, lcoeff, param$ );

This procedure computes formal solutions of a linear homogeneous differential equation with polynomial coefficients over  $\mathbb{Q}$  and of any order, in the neighborhood of zero, regular or irregular singular point. In fact it initializes the call of

the NEWTON procedure that is a recursive procedure (algorithm of NEWTON-RAMIS-MALGRANGE)

$x$  : variable  
 $k$  : "number of desired terms".  
 For each formal series in  $xt$  appearing in  $polysol$ ,  
 $a_0 + a_1xt + a_2xt^2 + \dots + a_nxt^n + \dots$ , we compute the  $k + 1$  first  
 coefficients  $a_0, a_1, \dots, a_k$ .  
 $grille$  : the coefficients of the differential operator are polynomial in  $x^{grille}$  (in  
 general  $grille = 1$ )  
 $lcoeff$  : list of coefficients of the differential operator (in increasing order of  
 differentiation)  
 $param$  : list of parameters

This procedure RETURNS the list of general solutions.

## 16.20.5 USEFUL FUNCTIONS

### Reading of equation coefficients

**procedure lectabcoef( );**

This procedure is called by DESIR to read the coefficients of an equation, in *increasing order of differentiation*, but can be used independently.

reading of  $n$  : order of the equation.

reading of parameters (only if a variable other than  $x$  appears in the coefficients)

this procedure returns the list  $\{lcoeff, param\}$  made up of the list of coefficients and the list of parameters (which can be empty).

### Verification of results

**procedure solvalide(solutions, solk, k);**

This procedure enables the validity of the solution number  $solk$  in the list "solutions" to be verified.

$solutions = \{lcoeff, \{\dots, \{general\_solution\}, \dots\}\}$  is any element of the list returned by DESIR or is  $\{lcoeff, sol\}$  where  $sol$  is the list returned by DELIRE.

If we carry over the solution  $e^{qx}x^{ram}polysolx$  in the equation, the result has the form  $e^{qx}x^{ram}reste$ , where  $reste$  is a polynomial in  $\log(xt)$ , with polynomial coefficients in  $xt$ . This procedure computes the minimal valuation  $V$  of  $reste$  as polynomial in  $xt$ , using  $k$  "number of desired terms" asked for at the call of DESIR or DELIRE, and DISPLAYS the "theoretical" size order of the regular part of the result :  $x^{ram*(r+v)}$ .

On the other hand, this procedure carries over the solution in the equation and `DISPLAYS` the significative term of the result. This is of the form :

$$e^{qx} x^a \text{polynomial}(\log(xt)), \quad \text{with } a \geq ram * (r + v).$$

Finally this procedure `RETURNS` the complete result of the carry over of the solution in the equation.

This procedure cannot be used if the solution number `solk` is linked to a condition.

### Writing of different forms of results

#### **procedure standsol(solutions);**

This procedure enables the simplified form of each solution to be obtained from the list "solutions",  $\{lcoeff, \{..., \{general\_solution\}, ..., \}\}$  which is one of the elements of the list returned by `DESIR`, or  $\{lcoeff, sol\}$  where `sol` is the list returned by `DELIRE`.

This procedure `RETURNS` a list of 3 elements :  $\{lcoeff, solstand, solcond\}$

`lcoeff` = list of differential equation coefficients

`solstand` = list of solutions written in standard form

`solcond` = list of conditional solutions that have not been written in standard form. This solutions remain in general form.

This procedure has no meaning for "conditional" solutions. In case, a value has to be given to the parameters, that can be done either by calling the procedure `SORPARAM` that displays and returns these solutions in the standard form, either by calling the procedure `SOLPARAM` which returns these solutions in general form.

#### **procedure sorsol(sol);**

This procedure is called by `DESIR` to write the solution `sol`, given in general form, in standard form with enumeration of different conditions (if there are any).

It can be used independently.

### Writing of solutions after the choice of parameters

#### **procedure sorparam(solutions, param);**

This is an interactive procedure which displays the solutions evaluated : the value of parameters is requested.

`solutions` :  $\{lcoeff, \{..., \{general\_solution\}, ..., \}\}$

`param` : list of parameters.

It returns the list formed of 2 elements :

- list of evaluated coefficients of the equation
- list of standard solutions evaluated for the value of parameters.

**procedure solparam**(*solutions, param, valparam*);

This procedure evaluates the general solutions for the value of parameters given by *valparam* and returns these solutions in general form.

*solutions* : {*lcoeff*, {*....*, {*general\_solution*}, *....*}}

*param* : list of parameters

*valparam* : list of parameters values

It returns the list formed of 2 elements :

- list of evaluated coefficients of the equation
- list of solutions in general form, evaluated for the value of parameters.

## Transformations

**procedure changehom**(*lcoeff, x, secmember, id*);

Differentiation of an equation with right-hand side.

*lcoeff* : list of coefficients of the equation

*x* : variable

*secmember* : right-hand side

*id* : order of the differentiation.

It returns the list of coefficients of the differentiated equation. It enables an equation with polynomial right-hand side to be transformed into a homogeneous equation by differentiating *id* times,  $id = \text{degre}(\text{secmember}) + 1$ .

**procedure changevar**(*lcoeff, x, v, fct*);

Changing of variable in the homogeneous equation defined by the list, *lcoeff* of its coefficients : the old variable *x* and the new variable *v* are linked by the relation  $x = fct(v)$ .

It returns the list of coefficients in respect to the variable *v* of the new equation.

examples of use :

- translation enabling a rational singularity to be brought back to zero.
- $x = 1/v$  brings the infinity to 0.

**procedure changefunc**(*lcoeff, x, q, fct*);

Changing of unknown function in the homogeneous equation defined by the list *lcoeff* of its coefficients :

$lcoeff$  : list of coefficients of the initial equation  
 $x$  : variable  
 $q$  : new unknown function  
 $fct$  :  $y$  being the unknown function  $y = fct(q)$

It returns the list of coefficients of the new equation.

Example of use :

this procedure enables the computation, in the neighbourhood of an irregular singularity, of the "reduced" equation associated to one of the slopes (the Newton polygon having a null slope of no null length). This equation gives much informations on the associated divergent series.

### Optional writing of intermediary results

**switch trdesir** : when it is ON, at each step of the Newton algorithm, a description of the Newton polygon is displayed (it is possible to follow the break of slopes), and at each call of the FROBENIUS procedure ( case of a null slope ) the corresponding indicial equation is displayed.

By default, this switch is OFF.

### 16.20.6 LIMITATIONS

1. This DESIR version is limited to differential equations leading to indicial equations of degree  $\leq 3$ . To pass beyond this limit, a further version written in the D5 environment of the computation with algebraic numbers has to be used.
2. The computation of a basis of solutions for an equation depending on parameters is assured only when the indicial equations are of degree  $\leq 2$ .

## 16.21 DFPART: Derivatives of generic functions

This package supports computations with total and partial derivatives of formal function objects. Such computations can be useful in the context of differential equations or power series expansions.

Author: Herbert Melenk.

The package DFPART supports computations with total and partial derivatives of formal function objects. Such computations can be useful in the context of differential equations or power series expansions.

### 16.21.1 Generic Functions

A generic function is a symbol which represents a mathematical function. The minimal information about a generic function is the number of its arguments. In order to facilitate the programming and for a better readable output this package assumes that the arguments of a generic function have default names such as  $f(x, y)$ ,  $q(\rho, \phi)$ . A generic function is declared by prototype form in a statement

```
GENERIC_FUNCTION <fname> (<arg1>, <arg2>, ..., <argn>) ;
```

where  $fname$  is the (new) name of a function and  $arg_i$  are symbols for its formal arguments. In the following  $fname$  is referred to as “generic function”,  $arg_1, arg_2, \dots, arg_n$  as “generic arguments” and  $fname(arg_1, arg_2, \dots, arg_n)$  as “generic form”. Examples:

```
generic_function f(x, y) ;
generic_function g(z) ;
```

After this declaration REDUCE knows that

- there are formal partial derivatives  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ ,  $\frac{\partial g}{\partial z}$  and higher ones, while partial derivatives of  $f$  and  $g$  with respect to other variables are assumed as zero,
- expressions of the type  $f()$ ,  $g()$  are abbreviations for  $f(x, y)$ ,  $g(z)$ ,
- expressions of the type  $f(u, v)$  are abbreviations for  $sub(x = u, y = v, f(x, y))$
- a total derivative  $\frac{df(u, v)}{dw}$  has to be computed as  $\frac{\partial f}{\partial x} \frac{du}{dw} + \frac{\partial f}{\partial y} \frac{dv}{dw}$

### 16.21.2 Partial Derivatives

The operator `DFP` represents a partial derivative:

$$\text{DFP} (\langle expr \rangle, \langle dfarg_1 \rangle, \langle dfarg_2 \rangle, \dots, \langle dfarg_n \rangle) ;$$

where *expr* is a function expression and *dfarg<sub>i</sub>* are the differentiation variables. Examples:

$$\text{dfp} (f(), \{x, y\}) ;$$

means  $\frac{\partial^2 f}{\partial x \partial y}$  and

$$\text{dfp} (f(u, v), \{x, y\}) ;$$

stands for  $\frac{\partial^2 f}{\partial x \partial y}(u, v)$ . For compatibility with the *DF* operator the differentiation variables need not be entered in list form; instead the syntax of `DF` can be used, where the function expression is followed by the differentiation variables, eventually with repetition numbers. Such forms are interenally converted to the above form with a list as second parameter.

The expression *expr* can be a generic function with or without arguments, or an arithmetic expression built from generic functions and other algebraic parts. In the second case the standard differentiation rules are applied in order to reduce each derivative expressions to a minimal form.

When the switch `NAT` is on partial derivatives of generic functions are printed in standard index notation, that is  $f_{xy}$  for  $\frac{\partial^2 f}{\partial x \partial y}$  and  $f_{xy}(u, v)$  for  $\frac{\partial^2 f}{\partial x \partial y}(u, v)$ . Therefore single characters should be used for the arguments whenever possible. Examples:

```
generic_function f(x,y);
generic_function g(y);
dfp(f(), x, 2);
```

```
F
XX
```

```
dfp(f()*g(), x, 2);
```

```
F   *G()
XX
```

```
dfp(f()*g(), x, y);
```



$$\frac{\partial}{\partial Y} (F * G) = \frac{\partial F}{\partial X} * G$$

The difference between partial and total derivatives is illustrated by the following example:

```
generic_function h(x);
dfp(f(x,h(x))*g(h(x)),x);

F (X,H(X)) *G(H(X))
X

df(f(x,h(x))*g(h(x)),x);

F (X,H(X)) *G(H(X)) + F (X,H(X)) *H (X) *G(H(X))
X Y X

+ G (H(X)) *H (X) *F(X,H(X))
Y X
```

Cooperation of partial derivatives and Taylor series under a differential side relation

$\frac{dq}{dx} = f(x,q)$ :

```
load_package taylor;
operator q;
let df(q(~x),x) => f(x,q(x));
taylor(q(x0+h),h,0,3);

F (X0,Q(X0)) + F (X0,Q(X0)) *F (X0,Q(X0))
X Y 2
Q(X0) + F(X0,Q(X0)) *H + -----*H
2

+ (F (X0,Q(X0)) + F (X0,Q(X0)) *F (X0,Q(X0))
XX XY

+ F (X0,Q(X0)) *F (X0,Q(X0)) + F (X0,Q(X0)) *F (X0,Q(X0))
X Y YX

+ F (X0,Q(X0)) *F (X0,Q(X0)) 2 + F (X0,Q(X0)) 2 *F (X0,Q(X0)) 3
X Y YX
```

$$\begin{aligned}
 & \quad \quad \quad YY \quad \quad \quad Y \\
 & \quad \quad \quad 4 \\
 & + O(H)
 \end{aligned}$$

Normally partial differentials are assumed as non-commutative

$$\begin{aligned}
 & \text{dfp}(f(), x, y) - \text{dfp}(f(), y, x); \\
 & F_{XY} - F_{YX}
 \end{aligned}$$

However, a generic function can be declared to have globally interchangeable partial derivatives using the declaration `DFP_COMMUTE` which takes the name of a generic function or a generic function form as argument. For such a function differentiation variables are rearranged corresponding to the sequence of the generic variables.

$$\begin{aligned}
 & \text{generic\_function } q(x, y); \\
 & \text{dfp\_commute } q(x, y); \\
 & \text{dfp}(q(), \{x, y, y\}) + \text{dfp}(q(), \{y, x, y\}) + \text{dfp}(q(), \{y, y, x\}); \\
 & 3 * Q_{XYX}
 \end{aligned}$$

If only a part of the derivatives commute, this has to be declared using the standard `REDUCE` rule mechanism. Please note that then the derivative variables must be written as list.

### 16.21.3 Substitutions

When a generic form or a `DFP` expression takes part in a substitution the following steps are performed:

1. The substitutions are performed for the arguments. If the argument list is empty the substitution is applied to the generic arguments of the function; if these change, the resulting forms are used as new actual arguments. If the generic function itself is not affected by the substitution, the process stops here.
2. If the function name or the generic function form occurs as a left hand side in the substitution list, it is replaced by the corresponding right hand side.

3. The new form is partially differentiated according to the list of partial derivative variables.
4. The (eventually modified) actual parameters are substituted into the form for their corresponding generic variables. This substitution is done by name.

Examples:

```
generic_function f(x,y);
sub(y=10,f());
```

```
F(X,10)
```

```
sub(y=10,dfp(f(),x,2));
```

```
F (X,10)
XX
```

```
sub(y=10,dfp(f(y,y),x,2));
```

```
F (10,10)
XX
```

```
sub(f=x**3*y**3,dfp(f(),x,2));
```

```
3
6*X*Y
```

```
generic_function ff(y,z);
sub(f=ff,f(a,b));
```

```
FF(B,Z)
```

The dataset `dfpart.tst` contains more examples, including a complete application for computing the coefficient equations for Runge-Kutta ODE solvers.

## 16.22 DUMMY: Canonical form of expressions with dummy variables

This package allows a user to find the canonical form of expressions involving dummy variables. In that way, the simplification of polynomial expressions can be fully done. The indeterminates are general operator objects endowed with as few properties as possible. In that way the package may be used in a large spectrum of applications.

Author: Alain Dresse.

### 16.22.1 Introduction

The possibility to handle dummy variables and to manipulate dummy summations are important features in many applications. In particular, in theoretical physics, the possibility to represent complicated expressions concisely and to realize simplifications efficiently depend on both capabilities. However, when dummy variables are used, there are many more ways to express a given mathematical objects since the names of dummy variables may be chosen almost arbitrarily. Therefore, from the point of view of computer algebra the simplification problem is much more difficult. Given a definite ordering, one is, at least, to find a representation which is independent of the names chosen for the dummy variables otherwise, simplifications are impossible. The package does handle any number of dummy variables and summations present in expressions which are arbitrary multivariate polynomials and which have operator objects eventually dependent on one (or several) dummy variable(s) as some of their indeterminates. These operators have the same generality as the one existing in REDUCE. They can be noncommutative, anticommutative or commutative. They can have any kind of symmetry property. Such polynomials will be called in the following *dummy* polynomials. Any monomial of this kind will be called *dummy* monomial. For any such object, the package allows to find a well defined *normal form* in one-to-one correspondance with it.

In section 2, the convention for writing dummy summations is explained and the available declarations to introduce or suppress dummy variables are given.

In section 3, the commands allowing to give various algebraic properties to the operators are described.

In section 4, the use of the function `CANONICAL` is explained and illustrated.

In section 5, a fairly complete set of references is given.

The use of DUMMY requires that the package ASSIST version 2.2 be available. This is the case when REDUCE 3.6 is used. When loaded, ASSIST is automatically loaded.

### 16.22.2 Dummy variables and dummy summations

A dummy variable (let us name it  $dv$ ) is an identifier which runs from the integer  $i_1$  to another integer  $i_2$ . To the extent that no definite space is defined,  $i_1$  and  $i_2$  are assumed to be some integers which are the *same* for all dummy variables.

If  $f$  is any REDUCE operator, then the simplest dummy summation associated to  $dv$  is the sum

$$\sum_{dv=i_1}^{i_2} f(dv)$$

and is simply written as

$$f(dv).$$

No other rules govern the implicit summations.  $dv$  can appear as many times we want since the operator  $f$  may depend on an arbitrary number of variables. So, the package is potentially applicable to many contexts. For instance, it is possible to add rules of the kind one encounters in tensor calculus.

Obviously, there are as many ways we want to express the *same* quantity. If the name of another dummy variable is  $dum$  then the previous expression is written as

$$\sum_{dum=i_1}^{i_2} f(dum)$$

and the computer algebra system should be able to find that the expression

$$f(dv) - f(dum);$$

is equal to 0. A very special case which is *allowed* is when  $f$  is the identity operator. So, a generic dummy polynomial will be a sum of dummy monomials of the kind

$$\prod_i c_i * f_i(dv_1, \dots, dv_{k_i}, fr_1, \dots, fr_{l_i})$$

where  $dv_1, \dots$ , are dummy variables while  $fr_1, \dots$ , are ordinary or free variables.

To declare dummy variables, two commands are available:

- i.

```
dummy_base <idp>;
```

where `idp` is the name of any unassigned identifier.

- ii.

```
dummy_names <d>, <dp>, <dpp> . . . . ;
```

The first one declares  $idp_1, \dots, idp_n$  as dummy variables i.e. all variables of the form  $idp_{xxx}$  where  $xxx$  is a number will be dummy variables, such as  $idp_1, idp_2, \dots, idp_{23}$ . The second one gives special names for dummy variables. All other identifiers which may appear are assumed to be *free*. However, there is a restriction: named and base dummy variables cannot be declared *simultaneously*. The above declarations are mutually *exclusive*. Here is an example showing that:

```
dummy_base dv; ==> dv

% dummy indices are dv1, dv2, dv3, ...

dummy_names i, j, k; ==>

***** The created dummy base dv must be cleared
```

When this is done, an expression like

```
op(dv1)*sin(dv2)*abs(i)*op(dv2)$
```

means a sum over  $dv_1, dv_2$ . To clear the dummy base, and to create the dummy names  $i, j, k$  one is to do

```
clear_dummy_base; ==> t

dummy_names i, j, k; ==> t

% dummy indices are i, j, k.
```

When this is done, an expression like

```
op(dv1)*sin(dv2)*abs(x)*op(i)^3*op(dv2)$
```

means a sum over  $i$ . One should keep in mind that every application of the above commands erases the previous ones. It is also possible to display the declared dummy names using `SHOW_DUMMY_NAMES`:

```
show_dummy_names(); ==> {i, j, k}
```

To suppress *all* dummy variables one can enter

```
clear_dummy_names; clear_dummy_base;
```

### 16.22.3 The Operators and their Properties

All dummy variables *should appear at first level* as arguments of operators. For instance, if  $i$  and  $j$  are dummy variables, the expression

```
rr:= op(i,j)-op(j,j)
```

is allowed but the expression

```
op(i,op(j)) - op(j,op(j))
```

is *not* allowed. This is because dummy variables are not detected if they appear at a level larger than 1. Apart from that there is no restrictions. Operators may be commutative, noncommutative or even anticommutative. Therefore they may be elements of an algebra, they may be tensors, spinors, grassman variables, etc. ... By default they are assumed to be *commutative* and without symmetry properties. The REDUCE command NONCOM is taken into account and, in addition, the command

```
anticom at1, at2;
```

makes the operators  $at_1$  and  $at_2$  anticommutative.

One can also give symmetry properties to them. The usual declarations SYMMETRIC and ANTISYMMETRIC are taken into account. Moreover and most important they can be endowed with a *partial* symmetry through the command SYMTREE. Here are three illustrative examples for the  $r$  operator:

```
symtree (r,{!+, 1, 2, 3, 4});
symtree (r,{!*, 1, {!-, 2, 3, 4}});
symtree (r, {!+, {!-, 1, 2}, {!-, 3, 4}});
```

The first one makes the operator (fully) symmetric. The second one declares it antisymmetric with respect to the three last indices. The symbols !\*, !+ and !- at the beginning of each list mean that the operator has no symmetry, is symmetric or is antisymmetric with respect to the indices inside the list. Notice that the indices are not denoted by their names but merely by their natural order of appearance. 1 means the first written argument of  $r$ , 2 its second argument etc. The first command is equivalent to the declaration `symmetric` except that the number of indices of  $r$  is *restricted* to 4 i.e. to the number declared in SYMTREE. In the second example  $r$  is stated to have no symmetry with respect to the first index and is declared to be antisymmetric with respect to the three last indices. In the third example,  $r$  is made symmetric with respect to the interchange of the pairs of indices 1,2 and 3,4 respectively and is made antisymmetric separately within the pairs (1,2) and (3,4). It is the symmetry of the Riemann tensor. The anticommutation property and the

various symmetry properties may be suppressed by the commands `REMANTICOM` and `REMSYM`. To eliminate partial symmetry properties one can also use `SYMTREE` itself. For example, assuming that  $r$  has the Riemann symmetry, to eliminate it do

```
symtree (r,{!*, 1, 2, 3, 4});
```

However, notice that the number of indices remains fixed and equal to 4 while with `REMSYM` it becomes again arbitrary.

#### 16.22.4 The Function `CANONICAL`

`CANONICAL` is the most important functionality of the package. It can be applied on any polynomial whether it is a dummy polynomial or not. It returns a normal form uniquely determined from the current ordering of the system. If the polynomial does not contain any dummy index, it is rewritten taking into account the various operator properties or symmetries described above. For instance,

```
symtree (r, {!+, {!-, 1, 2}, {!-, 3, 4}});

aa:=r(x3,x4,x2,x1)$

canonical aa; ==> - r(x1,x2,x3,x4).
```

If it contains dummy indices, `CANONICAL` takes also into account the various dummy summations, makes the relevant simplifications, eventually rename the dummy indices and returns the resulting normal form. Here is a simple example:

```
operator at1,at2;
anticom at1,at2;

dummy_names i,j,k; ==> t

show_dummy_names(); ==> {i,j,k}

rr:=at1(i)*at2(k) -at2(k)*at1(i)$

canonical rr; ==> 2*at1(i)*at2(j)
```

It is important to notice, in the above example, that in addition to the summations over indices  $i$  and  $k$ , and of the anticommutativity property of the operators, `canonical` has replaced the index  $k$  by the index  $j$ . This substitution is essential to get full simplification. Several other examples are given in the test file and,



there, the output of CANONICAL is explained.

As stated in the previous section, the dependence of operators on dummy indices is limited to *first* level. An erroneous result will be generated if it is not the case as the subsequent example illustrates:

```
operator op;

dummy_names i, j;

rr:=op(i, op(j))-op(j, op(j))$

canonical rr; ==> 0
```

Zero is obtained because, in the second term, CANONICAL has replaced  $j$  by  $i$  but has left  $op(j)$  unchanged because it *does not see* the index  $j$  which is inside. This fact has also the consequence that it is unable to simplify correctly (or at all) expressions which contain some derivatives. For instance ( $i$  and  $j$  are dummy indices):

```
aa:=df(op(x, i), x) -df(op(x, j), x)$

canonical aa; ==> df(op(x, i), x) - df(op(x, j), x)
```

instead of zero. A second limitation is that CANONICAL does not add anything to the problem of simplifications when side relations (like Bianchi identities) are present.

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## 16.23 EDS: A package for exterior differential systems

EDS is a REDUCE package for symbolic analysis of partial differential equations using the geometrical approach of exterior differential systems. The package implements much of exterior differential systems theory, including prolongation and involution analysis, and has been optimised for large, non-linear problems.

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EDS is a REDUCE package for symbolic analysis of partial differential equations using the geometrical approach of exterior differential systems. The package implements much of exterior differential systems theory, including prolongation and involution analysis, and has been optimised for large, non-linear problems.

### 16.23.1 Introduction

Exterior differential systems give a geometrical framework for partial differential equations and more general differential geometric problems. The geometrical formulation has several advantages stemming from its coordinate-independence, including superior treatment of nonlinear and global problems. There is not sufficient space in this manual for an introduction to exterior differential systems beyond the scant details given in section 16.23.2, but there are a number of up-to-date texts on the subject (eg [BCG<sup>+</sup>91, Spi79]).

EDS provides a number of tools for setting up and manipulating exterior differential systems and implements many features of the theory. Its main strengths are the ability to use anholonomic or moving frames and the care taken with nonlinear problems.

There has long been interest in implementing the theory of exterior differential systems in a computer algebra system (eg [ASY74, GMM<sup>+</sup>81, HT91]). The EDS package owes much to these earlier efforts, and also to related packages for PDE analysis (eg [MF93, Rei91, Sei95]), as well as to earlier versions of EDS produced at Lancaster university with R W Tucker and P A Tuckey. Finally, EDS uses the exterior calculus package EXCALC of E Schröder 16.24 and the exterior ideals package XIDEAL 16.82. XIDEAL and EXCALC are loaded automatically with EDS.

This work has been supported by the Graduate College on Scientific Computing, University of Cologne and GMD St Augustin, funded by the DFG (Deutsche Forschungsgemeinschaft). I would like to express my thanks to R W Tucker, E Schröder, P A Tuckey, F W Hehl and R B Gardner for helpful and encouraging discussions.

### 16.23.2 EDS data structures and concepts

This section presents the various structures used for expressing exterior systems quantities in EDS. In addition, some the concepts used in EDS to aid computation are described.

#### Coframings

Within the context of EDS, a *coframing* means a real finite-dimensional differentiable manifold with a given global cobasis. The information about a coframing required by EDS is kept in a  $\langle \text{coframing} \rangle$  object. The cobasis is the identifying element of an EDS  $\langle \text{coframing} \rangle$ : distinct cobases for the same differentiable manifold are treated as distinct  $\langle \text{coframing} \rangle$  objects in EDS. The cobasis may be either holonomic or anholonomic, allowing some manifolds with non-trivial topology (eg. group manifolds) to be treated.

In addition to the cobasis, an EDS  $\langle \text{coframing} \rangle$  can be given *coordinates*, *structure equations* and *restrictions*. The coordinates may be an incomplete or overcomplete set. The structure equations express the exterior derivative of the coordinates and cobasis elements as needed. All coordinate differentials must be expressed in terms of the given cobasis, but not all cobasis differentials need be known. The restrictions are a set of inequalities (at present using just  $\neq$ ) describing point sets not in the manifold.

The  $\langle \text{coframing} \rangle$  object is, of course, by no means a full description of a differentiable manifold. For example, there is no topology and there are no charts. However, the  $\langle \text{coframing} \rangle$  object carries sufficient information about the underlying manifold to allow a range of exterior systems calculations to be carried out. As such, it is convenient to accept an abuse of language and think of the  $\langle \text{coframing} \rangle$  object as a manifold.

A  $\langle \text{coframing} \rangle$  is constructed or selected using the `coframing` operator.

*Examples:*

- $\mathbf{R}^3$  with cobasis  $\{dx, dy, dz\}$  and coordinates  $\{x, y, z\}$ .
- $\mathbf{R}^2 \setminus \{0\}$  with cobasis  $\{e^1, e^2\}$ , a single coordinate  $\{r\}$ , “structure equations”  $\{dr = e^1, de^1 = 0, de^2 = e^1 \wedge e^2 / r\}$  and restrictions  $\{r \neq 0\}$ .
- $\mathbf{R}^2 \setminus \{0\}$  with cobasis  $\{dx, dy\}$ , coordinates  $\{x, y\}$  and restrictions  $\{x^2 + y^2 \neq 0\}$ .
- $S^1$  with cobasis  $\{\omega\}$  and structure equations  $\{d\omega = 0\}$ .

- $S^2$  cannot be encapsulated by an EDS  $\langle \text{coframing} \rangle$  since there is no global cobasis.

### 16.23.3 Exterior differential systems

A simple  $\langle \text{EDS} \rangle$ , or exterior differential system, is a triple  $(S, \Omega, M)$ , where  $M$  is a  $\langle \text{coframing} \rangle$  (section 16.23.2),  $S$  is a  $\langle \text{system} \rangle$  (section 16.23.3) on  $M$ , and  $\Omega$  is an independence condition: either a decomposable  $\langle p\text{-form} \rangle$  or a  $\langle \text{system} \rangle$  of 1-forms on  $M$  (exterior differential systems without independence condition are not treated by EDS).

More generally, an  $\langle \text{EDS} \rangle$  is a list of simple  $\langle \text{EDS} \rangle$  objects where the various coframings are all disjoint. This last requirement is not enforced within EDS unless the `edsdisjoint` switch is on (section 16.23.12). These more general  $\langle \text{EDS} \rangle$  objects are represented as a list of simple  $\langle \text{EDS} \rangle$  objects. All operators which take an  $\langle \text{EDS} \rangle$  argument accept both simple and compound types.

The trivial  $\langle \text{EDS} \rangle$ , describing an inconsistent problem with no solutions, is defined to be  $(\{1\}, \{\}, \{\})$ .

An  $\langle \text{EDS} \rangle$  is represented by the `eds` operator (section 16.23.4), and can additionally be generated using the `contact` and `pde2eds` operators (sections 16.23.4, 16.23.4).

The solutions of  $(S, \Omega, M)$  are integral manifolds, or immersions (cf section 16.23.3) on which  $S$  vanishes and the rank of  $\Omega$  is preserved. Solutions at a single point are described by integral elements (section 16.23.3).

### Systems

In EDS, the label  $\langle \text{system} \rangle$  refers to a list

$$\{\langle p\text{-form expr} \rangle, \dots\}$$

of differential forms. This is distinct from an  $\langle \text{EDS} \rangle$  (section 16.23.3), which has additional structure. However, many EDS operators will accept either an  $\langle \text{EDS} \rangle$  or a  $\langle \text{system} \rangle$  as arguments. In the latter case, any extra information which is required is taken from the background coframing (section 16.23.3).

The  $\langle \text{system} \rangle$  of an  $\langle \text{EDS} \rangle$  can be obtained with the `system` operator (section 16.23.5).

### Background coframing

The information encapsulated in a `coframing` operator is usually inactive. However, when operations are performed on a  $\langle \text{coframing} \rangle$  or an  $\langle \text{EDS} \rangle$  object (sections 16.23.2, 16.23.3), this information is activated for the duration of those operations. It is possible to activate the rules and orderings of a `coframing` operator globally, by making it the *background coframing*. All subsequent EXCALC operations will be governed by those rules. Operations on  $\langle \text{EDS} \rangle$  objects are unaffected, since their coframings are still activated locally. The background coframing can be set and changed with the `set_coframing` command, and inspected using `coframing`.

### Integral elements

An *integral element* of an exterior system  $(S, \Omega, M)$  is a subspace  $P \subset T_p M$  of the tangent space at some point  $p \in M$  such that all forms in  $S$  vanish when evaluated on vectors from  $P$ . In addition, no non-zero vector in  $P$  may annul every form in  $\Omega$ .

Alternatively, an integral element  $P \subset T_p M$  can be represented by its annihilator  $P^\perp \subset T_p^* M$ , comprising those 1-forms at  $p$  which annul every vector in  $P$ . This can also be understood as a maximal set of 1-forms at  $p$  such that  $S \simeq 0 \pmod{P^\perp}$  and the rank of  $\Omega$  is preserved modulo  $P^\perp$ . This is the representation used by EDS. Further, the reference to the point  $p$  is omitted, so an  $\langle \text{integral element} \rangle$  in EDS is a distribution of 1-forms on  $M$ , specified as a  $\langle \text{system} \rangle$  of 1-forms.

In specifying an integral element for a particular  $\langle \text{EDS} \rangle$ , it is possible to omit the Pfaffian component of the  $\langle \text{EDS} \rangle$ , since these 1-forms must be part of any integral element.

*Examples:*

- With  $M = \mathbf{R}^3 = \{(x, y, z)\}$ ,  $S = \{dx \wedge dz\}$  and  $\Omega = \{dx, dy\}$ , the integral element  $P = \{\partial_x + \partial_z, \partial_y\}$  is equally determined by its annihilator  $P^\perp = \{dz - dx\}$ .
- For  $S = \{dz - ydx\}$  and  $\Omega = \{dx\}$ , the integral element  $P = \{\partial_x + y\partial_z\}$  can be specified simply as  $\{dy\}$ .

### Properties

For large problems, it can require a great deal of computation to establish whether, for example, a system is closed or not. In order to save recomputing such properties, an  $\langle \text{EDS} \rangle$  object carries a list of  $\langle \text{properties} \rangle$  of the form

$$\{\langle keyword \rangle = \langle value \rangle, \dots\}$$

where  $\langle keyword \rangle$  is one of `closed`, `quasilinear`, `pfaffian` or `involutive`, and  $\langle value \rangle$  is either 0 (false) or 1 (true). These properties are suppressed when an  $\langle EDS \rangle$  is printed, unless the `nat` switch is `off`. They can be examined using the `properties` operator (section 16.23.5).

Properties are usually generated automatically by EDS as required, but may be explicitly checked using the operators in section 16.23.8. If a property is not yet present on the list, it is not yet known, and must be checked explicitly if required.

In addition to the properties just described, an  $\langle EDS \rangle$  object carries a number of hidden properties which record the results of previous calculations, such as the closure or information about the prolongation of the system. These hidden properties speed up many operations which contain common sub-calculations. The hidden properties are stored using internal LISP data structures and so are not available for inspection.

Properties can be asserted when an  $\langle EDS \rangle$  is constructed with the `eds` operator (section 16.23.4). Care is needed since such assertions are never checked. Properties can be erased using the `cleanup` operator (section 16.23.14).

## Maps

Within EDS, a map  $f : M \rightarrow N$  is given as a  $\langle map \rangle$  object, a list

$$\{\langle coordinate \rangle = \langle expr \rangle, \dots, \langle expr \rangle \text{ neq } \langle expr \rangle, \dots\}$$

of substitutions and restrictions. The substitutions express coordinates on the target manifold  $N$  in terms of those on the source manifold  $M$ . The restrictions describe point sets not contained in the source manifold  $M$ . The ordering of substitutions and restrictions in the list is unimportant. It is not necessary that the restrictions and right-hand sides of the substitutions be written entirely in  $M$  coordinates, but it must be possible by repeated substitution to produce expressions on  $M$  (see the examples below). Any denominators in the substitutions are automatically added to the list of restrictions. It is not necessary to include trivial equations for coordinates which are present on both  $M$  and  $N$ . Note that projections cannot be represented in this fashion (but see the `cross` operator, section 16.23.6).

Maps are applied using the `pullback` and `restrict` operators (sections 16.23.6, 16.23.6).

*Examples:*

- The map  $\mathbf{R}^2 \setminus \{0\} \rightarrow \mathbf{R}^3$ ,  $(x, y) \mapsto (x, y, z = x^2 + y^2)$  is represented  $\{z = x^2 + y^2, z \neq 0\}$ .

- $\{x = u + v, y = u - v\}$  might represent the coordinate change  $\mathbf{R}^3 \rightarrow \mathbf{R}^3$ ,  $(u, v, z) \mapsto (x = u + v, y = u - v, z)$ .
- $\{x = u + v, y = 2u - x\}$  is the same map again.
- $\{x = 2v + y, y = 2u - x\}$  is unacceptable since  $x$  and  $y$  cannot be eliminated from the right-hand sides by repeated substitution.

### Cobasis transformations

A cobasis transformation is given in EDS by a  $\langle transform \rangle$ , a list

$$\{\langle cobasis\ element \rangle = \langle l\text{-}form\ expr \rangle, \dots\}$$

of substitutions. When applying a transformation to a  $\langle p\text{-}form \rangle$  or  $\langle system \rangle$ , it is necessary to specify the *forward* transformation just as for a `sub` substitution. For  $\langle EDS \rangle$  and  $\langle coframing \rangle$  objects, it is also possible to specify the inverse of the desired substitution: EDS will automatically invert the transformation as required. For a partial change of cobasis, it is not necessary to include trivial equalities. Cobasis transformations are applied by the `transform` operator (section 16.23.6).

*Examples:*

- $\{\omega^1 = xdy - ydx, \omega^2 = xdx + ydy\}$  gives a transformation between Cartesian and polar cobases on  $\mathbf{R}^2 \setminus \{0\}$ .
- On  $J^1(\mathbf{R}^2, \mathbf{R})$  with cobasis  $\{du, dp, dq, dr, ds, dt, dx, dy\}$ , the list  $\{\theta^1 = du - pdx - qdy, \theta^2 = dp - rdx - sdy, \theta^3 = dq - sdx - tdy\}$  specifies a new cobasis in which the contact system is simply  $\{\theta^1, \theta^2, \theta^3\}$ .

### Tableaux

For a quasilinear Pfaffian exterior differential system  $(\{\theta^a\}, \{\omega^i\}, M)$ , the tableau  $A = [\pi_i^a]$  is a matrix of 1-forms such that

$$d\theta^a + \pi_i^a \wedge \omega^i \simeq 0 \pmod{\{\theta^a, \omega^i \wedge \omega^j\}}$$

The  $\pi_i^a$  are not unique: if  $\{\theta^a, \pi^\rho, \omega^i\}$  is a standard cobasis for the system (section 16.23.3), the EDS  $\langle tableau \rangle$  is a matrix containing linear combinations of the  $\pi^\rho$  only. Zero rows are omitted.

The tableau of an  $\langle EDS \rangle$  is generated by the `tableau` operator (section 16.23.7), or can be entered using the `mat` operator. The Cartan characters of a tableau are found using `characters` (section 16.23.7).



## Normal form

Parts of the theory of exterior differential systems apply only at points on the underlying manifold where the system is in some sense non-singular. To ensure the theory applies, EDS automatically works all exterior systems  $(S, \Omega, M)$  into a *normal form* in which

1. The Pfaffian (degree 1) component of  $S$  is in *solved* form, where each expression has a distinguished term with coefficient 1, unique to that expression.
2. The independence condition  $\Omega$  is also in solved form.
3. The distinguished terms from the 1-forms in  $S$  have been eliminated from the rest of  $S$  and from  $\Omega$ .
4. Any 1-forms in  $S$  which vanish modulo the independence condition are removed from the system and their coefficients are appended as 0-forms.

Conditions 1 and 2 ensure the 1-forms have constant rank, while 3 is convenient for many tests and calculations. In bringing the system into solved form, divisions will be made only by coefficients which are constants, parameters or functions which are nowhere zero on the manifold. The test for nowhere-zero functions uses the restrictions component of the *<coframing>* structure (cf section 16.23.2) and is still primitive: facts such as  $x^2 + 1 \neq 0$  on a real manifold are overlooked. See also the switch `edssloppy` (section 16.23.11).

This “normal form” has, of course, nothing to do with the various normal forms (eg Goursat) into which some exterior systems may be brought by cobasis transformations and choices of generators.

*Examples:*

- On  $M = \{(u, v, w) \in \mathbf{R}^3 \mid u \neq v\}$ , the Pfaffian system

$$\{u du + v dv + dw, (u^2 + u - v^2) du + u dv + dw\}$$

has the solved form

$$\{dv + (u + v)du, dw + (-uv + u - v)du\}.$$

- Since the independence condition is defined only modulo the system, the system

$$S = \{du - dx - u_y dy\}, \quad \Omega = dx \wedge dy$$

has an equivalent normal form

$$S = \{dx - du + u_y dy\}, \quad \Omega = du \wedge dy.$$

### Standard cobasis

Given an  $\langle EDS \rangle (S, \Omega, M)$  in normal form (section 16.23.3), the cobasis of the  $\langle coframing \rangle M$  can be decomposed into three sets:  $\{\theta^a\}$ , the distinguished terms from the 1-forms in  $S$ ,  $\{\omega^i\}$ , the distinguished terms from the 1-forms in  $\Omega$ , and the remainder  $\{\pi^\rho\}$ . Within EDS,  $\{\theta^a, \pi^\rho, \omega^i\}$  is called the *standard cobasis*, and all expressions are ordered so that  $\theta^a > \pi^\rho > \omega^i$ . The ordering within the three sets is determined by the REDUCE  $\langle kernel \rangle$  ordering.

*Examples:*

- For the system  $S = \{du - dx - u_y dy\}$ ,  $\Omega = dx \wedge dy$ , the decomposed standard cobasis is  $\{du\} \cup \{du_y\} \cup \{dx, dy\}$ .
- For the contact system

$$S = \begin{cases} du - u_x dx - u_y dy \\ du_x - u_{xx} dx - u_{xy} dy \\ du_y - u_{xy} dx - u_{yy} dy \end{cases}$$

the standard cobasis is  $\{du, du_x, du_y\} \cup \{du_{xx}, du_{xy}, du_{yy}\} \cup \{dx, dy\}$ .

### 16.23.4 Constructing EDS objects

Before analysing an exterior system, it is necessary to enter it into EDS somehow. Several means are provided for this purpose, and are described in this section.

`coframing`

An EDS  $\langle coframing \rangle$  is constructed using the `coframing` operator. There are several ways in which it can be used.

The simplest syntax

`coframing({ $\langle expr \rangle$ , ...})`

examines the argument for 0-form and 1-form variables and deduces a full  $\langle coframing \rangle$  object capable of supporting the given expressions. This includes recursively examining the exterior derivatives of the variables appearing explicitly in the argument, taking into account prevailing `let` rules. In this form, the ordering of the final cobasis elements follows the prevailing REDUCE ordering. Free indices in indexed expressions are expanded to a list of explicit indices using `index_expand` (section 16.23.14).

A more basic syntax is

```
coframing( $\langle cobasis \rangle$  [,  $\langle coordinates \rangle$ ] [,  $\langle restrictions \rangle$ ]
          [,  $\langle structure\ equations \rangle$ ])
```

where  $\langle cobasis \rangle$  is a list of  $\langle kernel \rangle$  1-forms,  $\langle coordinates \rangle$  is a list of  $\langle kernel \rangle$  0-forms,  $\langle restrictions \rangle$  is a list of inequalities (using only  $\neq$  at present), and  $\langle structure\ equations \rangle$  is a list of rules giving the exterior derivatives of the coordinates and cobasis elements. All arguments except the cobasis are optional, and the order of arguments is unimportant. As in the first syntax, missing parts are deduced. The ordering of the final cobasis elements follows the ordering specified, rather than the prevailing REDUCE ordering.

Finally,

```
coframing( $\langle EDS \rangle$ )
```

returns the coframing argument of an  $\langle EDS \rangle$ , and

```
coframing()
```

returns the current background coframing (section 16.23.3).

*Examples:*

```
coframing {x,y,z};
```

```
coframing({d x,d y,d z},{x,y,z},{},{})
```

```
coframing({e 1,e 2},{r},{r neq 0},
          {d r=>e 1,d e 1=>0,d e 2=>e 1^e 2/r});
```

```
coframing({e 1,e 2},{r},{d e => 0,d e =>  $\frac{e^1 e^2}{r}$ ,d r => e 1},
          {r neq 0})
```

```
coframing({e 2}) where {d r=e 1,d e 1=0,d e 2=e 1^e 2/r};
```

```
coframing({e 1,e 2},{r},{d e => 0,d e =>  $\frac{e^1 e^2}{r}$ ,d r => e 1},
          {r neq 0})
```

eds

A simple  $\langle EDS \rangle$  is constructed using the eds operator.

```
eds( $\langle system \rangle$ ,  $\langle indep. condition \rangle$  [,  $\langle coframing \rangle$ ] [,  $\langle properties \rangle$ ])
```

(cf sections 16.23.3, 16.23.2, 16.23.3). The  $\langle indep. condition \rangle$  can be either a decomposable  $\langle p\text{-form} \rangle$  or a  $\langle system \rangle$  of 1-forms. Free indices in indexed expressions are expanded to a list of explicit indices using `index_expand` (section 16.23.14).

The  $\langle coframing \rangle$  argument can be omitted, in which case the expressions from the  $\langle system \rangle$  and  $\langle indep. condition \rangle$  are fed to the `coframing` operator (section 16.23.4) to construct a suitable working space.

The  $\langle properties \rangle$  argument is optional, allowing the given properties to be asserted. This can save considerable time for large systems, but care is needed since the assertions are never checked.

The  $\langle EDS \rangle$  is put into normal form (section 16.23.3) before being returned.

On output, only the  $\langle system \rangle$  and  $\langle indep. condition \rangle$  are displayed, unless the `nat` switch is off, in which case the  $\langle coframing \rangle$  and  $\langle properties \rangle$  are shown too. This is so that an  $\langle EDS \rangle$  can be written out to a file and read back in.

The parts of an  $\langle EDS \rangle$  are obtained with the operators `system`, `cobasis`, `independence` and `properties` (sections 16.23.5, 16.23.5, 16.23.5 and 16.23.5).

*Examples:*

```
pform {x,y,z,p,q}=0,{e(i),w(i,j)}=1;
```

```
indexrange {i,j,k}={1,2},{a,b,c}={3};
```

```
eds({d z - p*d x - q*d y, d p^d q},{d x,d y});
```

```
EDS({d z - p*d x - q*d y,d p^d q},{d x,d y})
```

```
OMrules :=
```

```
index_expand {d e(i)=>-w(i,-j)^e(j),w(i,-j)+w(j,-i)=>0}$
```

```
eds({e(a)},{e(i)}) where OMrules;
```

```
3      1  2
EDS({e },{e ,e })
```

```

coframing ws;
      3 2      1 2      1      2 2
coframing({e ,w ,e ,e }, {}, {d e => - e ^w ,
      1      1 2
      d e => e ^w }, {})
      1

```

contact

Many PDE problems are formulated as exterior systems using a jet bundle contact system. To facilitate construction of these systems, the `contact` operator is provided. The syntax is

```
contact(<order>, <source manifold>, <target manifold>)
```

where *<order>* is a non-negative integer, and the two remaining arguments are either *<coframing>* objects or lists of *<p-form>* expressions. In the latter case, the expressions are fed to the `coframing` operator (section 16.23.4). The contact system for the bundle  $J^r(M, N)$  of  $r$ -jets of maps  $M \rightarrow N$  is thus returned by `contact(r, M, N)`. Source and target spaces may have anholonomic cobases. Indexed names for the jet bundle fibre coordinates are constructed using the identifiers in the source and target cobases.

*Examples:*

```

pform {x,y,z,u,v}=0, {e i,w a}=1;
indexrange {i}={1,2}, {a}=1;
contact(1, {x,y,z}, {u,v});

```

```

EDS({d u - u *d x - u *d y - u *d z,
      x      y      z
      d v - v *d x - v *d y - v *d z}, {d x,d y,d z})
      x      y      z

```

```

OMrules := index_expand{d e(1)=>e(1)^e(2), d e(2)=>0, d w(a)=>0};
contact(2, {e(i)}, {w(a)}) where OMrules;

```

```

      1      1      1      1      2
EDS({w - w *e - w *e ,
      1      2
      1      1      1      1      2
      d w - w *e - w *e ,

```

$$d w^{\frac{1}{2}} + \left( -w^{\frac{1}{2}} + w^{\frac{1}{2}} \right) * e^{\frac{1}{2}} - w^{\frac{1}{2}} * e^{\frac{2}{2}}, \{ e^{\frac{1}{2}}, e^{\frac{2}{2}} \}$$

pde2eds

A PDE system can be encoded into an  $\langle EDS \rangle$  using pde2eds. The syntax is

pde2eds ( $\langle pde \rangle$  [,  $\langle dependent \rangle$ ,  $\langle independent \rangle$ ])

where  $\langle pde \rangle$  is a list of equations or expressions (implicitly assumed to vanish) specifying the PDE system using either the standard REDUCE df operator, or the EXCALC @ operator. If the optional variable lists  $\langle dependent \rangle$  and  $\langle independent \rangle$  are not given, pde2eds infers them from the expressions in  $\langle pde \rangle$ . The order of each dependent variable is determined automatically.

The result returned by pde2eds is an  $\langle EDS \rangle$  based on the contact system of the relevant mixed-order jet bundle. Any of the  $\langle pde \rangle$  members which is in solved form is used to pull back this contact system. Any remaining expressions or unresolved equations are simply appended as 0-forms: before many of the analysis tools (section 16.23.7) can be applied, it is necessary to convert this to a system generated in positive degree using the lift operator (section 16.23.6).

The automatic inference of dependent and independent variables is governed by the following rules. The independent variables are all those with respect to which derivatives appear. The dependent variables are those for which explicit derivatives appear, as well as any which have dependencies (as declared by depend or fdomain) or which are 0-forms. To exclude a variable from the dependent variable list (for example, because it is regarded as given) or to include extra independent variables, use the optional arguments to pde2eds.

One of the awkward points about pde2eds is that implicit dependence is changed globally. In order for the df and @ operators to be used to express the PDE, the  $\langle dependent \rangle$  variables must depend (via depend or fdomain) on the  $\langle independent \rangle$  variables. On the other hand, in the  $\langle EDS \rangle$ , these variables are all completely independent coordinates. The pde2eds operator thus removes the implicit dependence so that the  $\langle EDS \rangle$  is correct upon return. This means that the  $\langle pde \rangle$  will no longer evaluate properly until such time as the dependence is manually restored, whereupon the  $\langle EDS \rangle$  will no longer be correct, and so on.

To assist with this difficulty, pde2eds saves a record of the dependencies it has removed in the shared variable dependencies. The operator mkdepend can be used to restore the initial state.

See also the operators pde2jet (section 16.23.14) and mkdepend (section

16.23.14).

*Example:*

```
depend u, x, y; depend v, x, y;
pde2eds ({df (u, y, y)=df (v, x), df (v, y)=y*df (v, x) });
```

```
EDS ({d u - u *d x - u *d y,
      x      y
      d u - u *d x - u *d y,
      x      x x      y x
      d u - u *d x - v *d y,
      y      y x      x
      d v - v *d x - v *y*d y}, d x^d y)
      x      x
```

```
dependencies;
```

```
{ {u, y, x}, {v, y, x} }
```

```
set_coframing
```

The background coframing (section 16.23.3) is set with `set_coframing`. The syntax is

```
set_coframing <arg>
```

where *<arg>* is a *<coframing>* or an *<EDS>* and the previous background coframing is returned. All rules, orderings etc pertaining to the previous background coframing are removed and replaced by those for the new *<coframing>*. The special form

```
set_coframing()
```

clears the background coframing entirely and returns the previous one.

### 16.23.5 Inspecting EDS objects

Given an *<EDS>* or some other EDS structure, it is often desirable to inspect or extract some part of it. The operators described in this section do just that. Many

of them accept various types of arguments and return the relevant information in each case.

cobasis

```
cobasis <arg>
```

returns the cobasis for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$  or an  $\langle EDS \rangle$  (sections 16.23.2, 16.23.3). The order of the items in the list gives the  $\langle kernel \rangle$  ordering which applies when the  $\langle coframing \rangle$  in  $\langle arg \rangle$  is active.

coordinates

```
coordinates <arg>
```

returns the coordinates for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$ , an  $\langle EDS \rangle$ , or a list of  $\langle expr \rangle$  (sections 16.23.2, 16.23.3). The coordinates in a list of  $\langle expr \rangle$  are defined to be those 0-form  $\langle kernels \rangle$  with no implicit dependencies.

*Examples:*

```
coordinates contact(3, {x}, {u});
```

```
{x, u, u_x, u_y, u_z, u_xx, u_xy, u_xz, u_yx, u_yy, u_yz, u_zx, u_zy, u_zz}
```

```
fdomain u=u(x);
coordinates {d u+d y};
```

```
{x, y}
```

structure\_equations

```
structure_equations <arg>
```

returns the structure equations (cf section 16.23.2) for  $\langle arg \rangle$ , which may be either a  $\langle coframing \rangle$ , an  $\langle EDS \rangle$ , or a  $\langle transform \rangle$  (sections 16.23.2, 16.23.3, 16.23.3). In the case of a  $\langle transform \rangle$ , it is assumed the exterior derivatives of the right-hand sides are known, and a list giving the exterior derivatives of the left-hand sides is returned. This requires inverting the transformation. In case this has already been done, and was time consuming, an alternative syntax



```
structure_equations(<transform>,<inverse transform>)
```

avoids recomputing the inverse.

*Example:*

```
structure_equations{e 1=d x/x,e 2=x*d y};
```

```
      1      2      1  2
{d e  => 0,d e  => e ^e }
```

```
restrictions
```

```
restrictions <arg>
```

returns the restrictions for *<arg>*, which may be either a *<coframing>* or an *<EDS>* (sections [16.23.2](#), [16.23.3](#)). The result is a list of inequalities.

```
system
```

```
system <EDS>
```

returns the system component of an *<EDS>* (sections [16.23.3](#), [16.23.3](#)) as a list of *<p-form>* expressions. (The PSL-based REDUCE command `system` operates as before: the syntax

```
system "<command>"
```

executes an operating system (eg UNIX) command.)

```
independence
```

```
independence <EDS>
```

returns the independence condition of an *<EDS>* (section [16.23.3](#)) as a list of *<I-form>* expressions.

properties

```
properties <EDS>
```

returns the currently known properties of an  $\langle EDS \rangle$  (sections [16.23.3](#), [16.23.3](#)) as a list of equations of the form  $\langle keyword \rangle = \langle value \rangle$ .

*Example:*

```
properties closure contact(1,{x},{u});

{closed=1,pfaffian=1,quasilinear=1}
```

one\_forms

```
one_forms <arg>
```

returns the 1-forms in  $\langle arg \rangle$ , which may be either an  $\langle EDS \rangle$  or a list of  $\langle expr \rangle$  (sections [16.23.3](#), [16.23.3](#)).

*Example:*

```
one_forms {5,x*y - u,d u - x*d y,d u^d x- x*d y^d x};

{d u - d y*x}
```

zero\_forms, nought\_forms

```
zero_forms <arg>
```

returns the 0-forms in  $\langle arg \rangle$ , which may be either an  $\langle EDS \rangle$  or a list of  $\langle expr \rangle$  (sections [16.23.3](#), [16.23.3](#)). The alternative syntax `nought_forms` does the same thing.

*Example:*

```
zero_forms {5,x*y - u,d u - x*d y,d u^d x- x*d y^d x};

{5, - u + x*y}
```

### 16.23.6 Manipulating EDS objects

The ability to change coordinates or cobasis, or to modify the system or coframing can make the difference between an intractable problem and a solvable one. The facilities described in this section form the low-level core of EDS functions.

Most of the operators in this section can be applied to both  $\langle EDS \rangle$  and  $\langle coframing \rangle$  objects. Where it makes sense (eg `pullback`, `restrict` and `transform`), they can be applied to a  $\langle system \rangle$ , or list of differential forms as well.

`augment`

```
augment( $\langle EDS \rangle$ ,  $\langle system \rangle$ )
```

appends the extra forms in the second argument to the system part of the first. If the forms in the  $\langle system \rangle$  do not live on the coframing of the  $\langle EDS \rangle$ , an error results. The original  $\langle EDS \rangle$  is unchanged.

*Example:*

```
% Non-Pfaffian system for a Monge-Ampere equation
S := contact(1, {x, y}, {z})$
S := augment(S, {d z (-x) ^ d z (-y)});

s := EDS({d z - z * d x - z * d y,
          x          y

          d z ^ d z }, {d x, d y})
          x      y
```

`cross`

The infix operator `cross` gives the direct product of  $\langle coframing \rangle$  objects. The syntax is

```
 $\langle arg1 \rangle$  cross  $\langle arg2 \rangle$  [cross ...]
```

The first argument may be either a  $\langle coframing \rangle$  (section 16.23.2) or an  $\langle EDS \rangle$  (section 16.23.3). The remaining arguments may be either  $\langle coframing \rangle$  objects or any valid argument to the `coframing` operator (section 16.23.4), in which case the corresponding  $\langle coframing \rangle$  is automatically inferred. The arguments may not contain any common coordinates or cobasis elements.

If the first argument is an  $\langle EDS \rangle$ , the result is the  $\langle EDS \rangle$  lifted to the direct product space. In this way, it is possible to execute a pullback under a projection.

*Example:*

```
coordinates(contact(1,{x,y},{u}) cross {v});
```

$$\{x, y, u, u_x, u_y, v\}$$

```
pullback
```

Pullbacks with respect to an EDS  $\langle map \rangle$  (section 16.23.3) have the syntax

```
pullback( $\langle arg \rangle$ ,  $\langle map \rangle$ )
```

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p-form \rangle$  expression (sections 16.23.3, 16.23.2, 16.23.3). The result is of the same type as  $\langle arg \rangle$ .

For an  $\langle EDS \rangle$  or  $\langle coframing \rangle$  with anholonomic cobasis, pullback calculates the pullbacks of the cobasis elements and chooses a cobasis for the source coframing itself. For a  $\langle system \rangle$ , any zeroes in the result are dropped from the list.

*Examples:*

```
pullback(contact(1,{x,y},{u}),{u(-y) = u*u(-x)});
```

$$EDS(\{d u - u_x d x - u_y d y\}, \{d x, d y\})$$

```
M := coframing({e 1,e 2},{r},{r neq 0},
               {d r=>e 1,d e 1=>0,d e 2=>e 1^e 2/r})$
```

```
pullback(M,{r=1/x});
```

$$coframing(\{e_1, d x\}, \{x\}, \{d e_1 \Rightarrow \frac{e_1^2 d x}{x}\}, \{x \neq 0\})$$

```
pullback(ws,{x=0});
```

```
***** Map image not within target coframing in pullback
```

```
pullback({y*d y, d y - d x}, {y=x});
```

```
{d x*x}
```

```
restrict
```

Restrictions with respect to an EDS  $\langle map \rangle$  (section 16.23.3) have the syntax

```
restrict( $\langle arg \rangle$ ,  $\langle map \rangle$ )
```

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p\text{-form} \rangle$  expression (sections 16.23.3, 16.23.2, 16.23.3). The result is of the same type as  $\langle arg \rangle$ . The action of `restrict` is similar to that of `pullback`, except that only scalar coefficients are affected: 1-form variables are unchanged.

*Examples:*

```
% Bring a system into normal form by restricting the coframing
```

```
S := eds({u*d v - v*d u}, {d x});
```

```
s := EDS({v*d u - u*d v}, {d x})
```

```
restrict(S, {u neq 0});
```

```
EDS({d v -  $\frac{v}{u}$ *d u}, {d x})
```

```
% Difference between restrict and pullback
```

```
pullback({x*d x - y*d y}, {x=y, y=1});
```

```
{}
```

```
restrict({x*d x - y*d y}, {x=y, y=1});
```

```
{d x - d y}
```

```
transform
```

A change of cobasis is made using the `transform` operator

```
transform( $\langle arg \rangle$ ,  $\langle transform \rangle$ )
```

where  $\langle arg \rangle$  can be any one of  $\langle EDS \rangle$ ,  $\langle coframing \rangle$ ,  $\langle system \rangle$  or  $\langle p\text{-form} \rangle$  expression (sections 16.23.3, 16.23.2, 16.23.3) and  $\langle transform \rangle$  is a list of substitutions (cf section 16.23.3). The result is of the same type as  $\langle arg \rangle$ .

For an  $\langle EDS \rangle$  or  $\langle coframing \rangle$ , `transform` can detect whether the transformation is given in the forward or reverse direction and invert accordingly. Structure equations are updated correctly. If an exact cobasis element is eliminated, its expression in terms of the new cobasis is added to the list of structure equations, since the corresponding coordinate may still be present elsewhere in the structure.

*Example:*

```
S := contact(1, {x}, {u});

s := EDS({d u - u * d x}, {d x})
      x

new := {e(1) = first system S, w(1) = d x};

      1      1
new := {e = d u - d x * u, w = d x}
      x

S := transform(S, new);

      1      1
s := EDS({e }, {w })

structure_equations s;

      1      1
{d e => - d u ^w,
      x

      1
d w => 0,

      1      1
d u => e + u * w,
      x

      1
d x => w }
```

lift

Many of the analysis tools (section 16.23.7) cannot treat systems containing 0-forms. The `lift` operator

```
lift <EDS>
```

solves the 0-forms in the system and uses the solution to pull back to a smaller manifold. This may generate new 0-form conditions (in the course of bringing the pulled-back system into normal form), in which case the process is repeated until the system is generated in positive degree. In non-linear problems, the solution space of the 0-forms may be a variety, in which case a compound  $\langle EDS \rangle$  (section 16.23.3) will result. If `edsverbose` is on (section 16.23.9), the solutions are displayed as they are generated.

*Example:*

```
S := augment(contact(2, {x, y}, {u}), {u(-y, -y) - u(-x, -x)}) $
on edsverbose;
lift S;
  Solving 0-forms
  New equations:
  u    =u
  y y  x x

EDS({d u - u *d x - u *d y,
      x      y

      d u - u    *d x - u    *d y,
        x    x x      x y

      d u - u    *d x - u    *d y}, {d x, d y})
        y    x y      x x
```

### 16.23.7 Analysing exterior systems

This section describes higher level operators for extracting information about exterior systems. Many of them require a  $\langle EDS \rangle$  in normal form (section 16.23.3) generated in positive degree as input, but some can also analyse a  $\langle system \rangle$  (section 16.23.3) or a single  $\langle p\text{-form} \rangle$ . Only trivial examples are provided in this section, but many of these operators are used in the longer examples in the test file which accompanies this package.

`cartan_system`

The *Cartan system* of a form or system  $S$  is the smallest Pfaffian system  $C$  such that  $\Lambda(C)$  contains a set  $I$  of forms algebraically equivalent to  $S$ . The Cartan system is also known as the *associated Pfaff system* or *retracting space*. An alternative characterisation is to note that the annihilator  $C^\perp$  comprises all vectors  $V$  satisfying  $i_V S \simeq 0 \pmod{S}$ . Note this is a purely algebraic concept:  $S$  need not be closed under differentiation. See also `cauchy_system` (section 16.23.7).

The operator

```
cartan_system <arg>
```

returns the Cartan system of  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$ , a  $\langle system \rangle$  or a single  $\langle p\text{-form} \rangle$  expression (sections 16.23.3, 16.23.3). For an  $\langle EDS \rangle$ , the result is a Pfaffian  $\langle EDS \rangle$  on the same manifold, otherwise it is a  $\langle system \rangle$ . The argument must be generated in positive degree.

*Example:*

```
cartan_system{d u^d v + d v^d w + d x^d y};

{d u - d w, d v, d x, d y}
```

`cauchy_system`

The *Cauchy system*  $C$  of a form or system  $S$  is the Cartan system or retracting space of its closure under exterior differentiation (section 16.23.7). The annihilator  $C^\perp$  consists of the Cauchy vectors for the  $S$ .

The operator

```
cauchy_system <arg>
```

returns the Cauchy system of  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$ , a  $\langle system \rangle$  or a single  $\langle p\text{-form} \rangle$  expression (sections 16.23.3, 16.23.3). For an  $\langle EDS \rangle$ , the result is a Pfaffian  $\langle EDS \rangle$  on the same manifold, otherwise it is a  $\langle system \rangle$ . The argument must be generated in positive degree.

*Example:*

```
cauchy_system{u*d v + v*d w + x*d y};

{d u, d v, d w, d x, d y}
```



characters

The Cartan characters  $\{s_1, \dots, s_n\}$  of an  $\langle EDS \rangle$  or  $\langle tableau \rangle$  (sections 16.23.3, 16.23.3) are obtained with

characters  $\langle EDS \rangle$       or      characters  $\langle tableau \rangle$

The zeroth character  $s_0$  is not returned, it is simply the number of 1-forms in the  $\langle EDS \rangle$  (cf `one_forms`, section 16.23.5). The definition used for the last character:  $s_n = (d - n) - (s_0 + s_1 + \dots + s_{n-1})$ , where  $d$  is the manifold dimension, allows Cartan's test to be used even when Cauchy characteristics are present.

For a nonlinear  $\langle EDS \rangle$ , the Cartan characters can vary from stratum to stratum of the Grassmann bundle variety of ordinary integral elements (cf `grassmann_variety` in section 16.23.7). Nonetheless, they are constant on each stratum, so it suffices to calculate them at one point (ie at one integral element). This is done using the syntax

characters( $\langle EDS \rangle$ ,  $\langle integral\ element \rangle$ )

where  $\langle integral\ element \rangle$  is a list of 1-forms (cf section 16.23.3).

The Cartan characters are calculated from the reduced characters for a fixed flag of integral elements based on the 1-forms in the independence condition of an  $\langle EDS \rangle$ . This can lead to incorrect results if the flag is somehow singular, so two switches are provided to overcome this (section 16.23.13). First, `genpos` looks at a generic flag by using a general linear transformation to put the system in *general position*. This guarantees correct results, but can be too slow for practical purposes. Secondly, `ranpos` performs a linear transformation using a sparse matrix of random integers. In most cases, this is much faster than using general position, and a few repetitions give some confidence in the results.

*Example:*

```
S := pullback(contact(2, {x, y}, {u}), {u(-x, -y)=0});
```

```
s := EDS({d u - u * d x - u * d y,
          x          y,
          d u - u * d x,
          x      x x,
          d u - u * d y, {d x, d y})
          y      y y
```

```
characters S;
```

```
    {1,1}
```

```
on ranpos; characters S;
```

```
    {2,0}
```

```
closure
```

```
    closure  $\langle EDS \rangle$ 
```

returns the closure of the  $\langle EDS \rangle$  under exterior differentiation.

Owing to conflicts with the requirements of a normal form (section 16.23.3), `closure` cannot guarantee that the resulting system is closed if the  $\langle EDS \rangle$  contains 0-forms.

```
derived_system
```

```
    derived_system  $\langle arg \rangle$ 
```

returns the first derived system of  $\langle arg \rangle$ , which must be a Pfaffian  $\langle EDS \rangle$  or  $\langle system \rangle$ . Repeated use gives the derived flag leading to the maximal integrable subsystem.

*Example:*

```
pform {p,r,x,y,z}=0; korder z;
derived_system eds({d z - q*d y,d p - e**z*d y,
                    d r - e**z*p*d y,d x},{d y});
```

```

      z              z
EDS({d p - e *d y,d r - e *p*d y,d x},{d y})
```

```
derived_system ws;
```

```

      1
EDS({d p - ---*d r,d x},{d y})
      p
```

```
derived_system ws;
```

```
EDS({d p - ---*d r,d x},{d y})
      1
      p
```

```
dim_grassmann_variety
```

```
dim_grassmann_variety <EDS>
```

returns the dimension of the Grassmann bundle variety of ordinary integral elements for an  $\langle EDS \rangle$  (cf `grassmann_variety`, section 16.23.7). This number is useful, for example, in Cartan's test. For a nonlinear  $\langle EDS \rangle$ , this can vary from stratum to stratum of the variety, so

```
dim_grassmann_variety(<EDS>,<integral element>)
```

returns the dimension of the stratum containing the  $\langle integral\ element \rangle$  (cf section 16.23.3).

```
dim
```

```
dim <arg>
```

returns the dimension of the manifold underlying  $\langle arg \rangle$ , which can be either an  $\langle EDS \rangle$  or a  $\langle coframing \rangle$  (sections 16.23.3, 16.23.2).

```
involution
```

```
involution <EDS>
```

repeatedly prolongs an  $\langle EDS \rangle$  until it reaches involution or inconsistency (cf `prolong`, section 16.23.7). The system must be in normal form (section 16.23.3) and generated in positive degree. For nonlinear problems, all branches of the prolongation tree are followed. The result is an  $\langle EDS \rangle$  (usually a compound one for nonlinear problems, see section 16.23.3) giving the involutive prolongation. In case some variety couldn't be resolved during the process, the relevant branch is truncated at that point and represented by a system with 0-forms, as with `grassmann_variety` (section 16.23.7). The result of `involution` might then *not* be in involution.

If the `edsverbose` switch is on (section 16.23.9), a trace of the prolongations is produced. See the Janet problem in the test file for an example.

`linearise, linearize`

A nonlinear exterior system can be linearised at some point on the manifold with respect to any integral element, yielding a constant coefficient exterior system with the same Cartan characters. In EDS, reference to the point is omitted, so the result is an exterior system linearised with respect to a distribution of integral elements. The syntax is

```
linearise( $\langle EDS \rangle$ ,  $\langle integral\ element \rangle$ )
```

but `linearize` will work just as well. See the isometric embeddings example in the test file.

For a quasilinear  $\langle EDS \rangle$  (cf section 16.23.8),

```
linearise  $\langle EDS \rangle$ 
```

returns an equivalent exterior system containing only linear generators.

*Example:*

```
f := d u^d x + d v^d y$
S := eds({f, d v^d f}, {d x, d y});

s := EDS({d u^d x + d v^d y, d u^d v^d x}, {d x, d y})

linearise S;

EDS({d u^d x + d v^d y}, {d x, d y})

integral_element

integral_element  $\langle EDS \rangle$ 
```

returns a random  $\langle integral\ element \rangle$  of the  $\langle EDS \rangle$  (section 16.23.3). The system must be in normal form (section 16.23.3) and generated in positive degree. This integral element is found using the method described by Wahlquist [Wah93] (essentially the Cartan-Kähler construction filling in the free variables from each polar system with random integer values). This method can fail on non-involutive systems, or  $\langle EDS \rangle$  objects whose independence conditions indicate a singular flag of integral elements (cf the discussion about Cartan characters, section 16.23.7).

See the isometric embedding problem in the test file for an example.

`prolong`

`prolong  $\langle EDS \rangle$`

calculates the prolongation of the  $\langle EDS \rangle$  to the Grassmann bundle variety of integral elements. The system must be in normal form (section 16.23.3) and generated in positive degree. The variety is decomposed using essentially the REDUCE `solve` operator. If no solutions can be found, the variety is empty, and the prolongation is the inconsistent  $\langle EDS \rangle$  (section 16.23.3). Otherwise, the result is a list of variety components, which fall into three classes:

1. a submanifold of the Grassmann bundle which surjects onto the base manifold. The result in this case is the pullback of the Grassmann bundle contact  $\langle EDS \rangle$  to this submanifold.
2. a submanifold of the Grassmann bundle which does not surject onto the base manifold (ie cannot be presented by solving for Grassmann bundle fibre coordinates). The result in this case is the pullback of the original  $\langle EDS \rangle$  to the projection onto the base manifold. If 0-forms arise in bringing the pullback to normal form, these are solved recursively and the system pulled back again until the result is generated in positive degree (cf `lift`, section 16.23.6).
3. a component of the variety which `solve` was not able to resolve explicitly. The result in this case is the Grassmann bundle contact  $\langle EDS \rangle$  augmented with the 0-forms which `solve` couldn't treat. This can be extracted from the result of `prolong` and manipulated further "by hand",

The result returned by `prolong` will, in general, be a compound  $\langle EDS \rangle$  (section 16.23.3). If the switch `edsverbose` (section 16.23.9) is on, a trace of the prolongation is printed.

The  $\langle map \rangle$ s which are generated in a `prolong` call are available subsequently in the global variable `pullback_maps`. This facility is still very primitive and unstructured. It should be extended to the `involution` operator as well...

*Example:*

```
pde := {u(-y, -y) = u(-x, -x) ** 2 / 2, u(-x, -y) = u(-x, -x)};
```

$$\text{pde} := \left\{ u \frac{\partial^2}{\partial y \partial y} = \frac{(u \frac{\partial}{\partial x})^2}{2}, u \frac{\partial}{\partial x \partial y} = u \frac{\partial^2}{\partial x \partial x} \right\}$$

```

S := pullback(contact(2,{x,y},{u}),pde)$
on edsverbose;
prolong S;
  Reduction using new equations:
  u      =1
  x x
  Prolongation using new equations:
  u      =0
  x x x
  u      =0
  x x y

{EDS({d u - u *d x - u *d y,
      x      y

      d u - d x - d y,
      x

      d u - d x - ---*d y},{d x,d y}),
      y      2

EDS({d u - u *d x - u *d y,
      x      y

      d u - u      *d x - u      *d y,
      x      x x      x x
      2
      (u      )
      x x
      d u - u      *d x - -----*d y,
      y      x x      2

      d u      },{d x,d y})}
      x x

tableau

tableau <EDS>

```

returns the *<tableau>* (section 16.23.3) of a quasilinear Pfaffian *<EDS>*, which must be in normal form and generated in positive degree.

*Example:*

```
tableau contact (2, {x, y}, {u});
```

$$\begin{bmatrix} d u & & d u & \\ & x & x & & x & y \\ & & & & & \\ d u & & d u & \\ & x & y & & y & y \end{bmatrix}$$

```
torsion
```

For a semilinear Pfaffian exterior differential system, the torsion corresponds to first-order integrability conditions for the system. Specifically,

```
torsion <EDS>
```

returns a list of 0-forms describing the projection of the Grassmann bundle variety of integral elements onto the base manifold. If the switch `edssloppy` (section [16.23.11](#)) is on, quasilinear systems are treated as semilinear. A semilinear system is involutive if both the torsion is empty, and Cartan's test for the reduced characters is satisfied.

*Example:*

```
S := pullback(contact (2, {x, y}, {u}),
               {u(-y, -y)=u(-x), u(-x, -y)=u});

s := EDS({d u - u * d x - u * d y,
          x          y

          d u - u * d x - u * d y,
          x      x x

          d u - u * d x - u * d y}, {d x, d y})
          y          x

torsion s;

{u      - u }
 x x      y
```

```
grassmann_variety
```

Given an exterior system  $(S, \Omega, M)$  with independence condition of rank  $n$ , the Grassmann bundle of  $n$ -planes over  $M$  contains a submanifold characterised by those  $n$ -planes compatible with the independence condition. All integral elements must lie in this submanifold. The operator

```
grassmann_variety  $\langle EDS \rangle$ 
```

returns the contact system for this part of the Grassmann bundle augmented by the 0-forms specifying the variety of integral elements of  $S$ . In cases where `prolong` (section 16.23.7) is unable to decompose the variety automatically, `grassmann_variety` can be used in combination with `zero_forms` (section 16.23.5) to calculate the variety conditions. Any solutions found “by hand” can be incorporated using `pullback` (section 16.23.6).

*Example:* Using the system from the example in section 16.23.7:

```
zero_forms grassmann_variety S;
```

```
{ - u      *u      + u      ,
   x x x   x x      x x y

  - u      + u      }
   x x x     x x y
```

```
solve ws;
```

```
Unknowns: {u      , u      , u      }
           x x x   x x y   x x

{ {u      =0, u      =0},
  x x y     x x x

  {u      =1, u      =u      } }
  x x      x x x   x x y
```

The second solution contains an integrability condition.

### 16.23.8 Testing exterior systems

The operators in this section allow various properties of an  $\langle EDS \rangle$  to be checked. These checks are done automatically when required on entry to the routines in



sections [16.23.6](#) and [16.23.7](#), but sometimes it is useful to know explicitly. The result is either a 1 (true) or a 0 (false), so the operators can be used in boolean expressions within `if` statements etc. Since checking these properties can be very time-consuming, the result of the first test is stored on the  $\langle \text{properties} \rangle$  record of an  $\langle \text{EDS} \rangle$  to avoid re-checking. This memory can be cleared using the `cleanup` operator.

`closed`

`closed  $\langle \text{arg} \rangle$`

checks whether  $\langle \text{arg} \rangle$ , which may be an  $\langle \text{EDS} \rangle$ , a  $\langle \text{system} \rangle$  or a single  $\langle \text{p-form} \rangle$  is closed under exterior differentiation.

*Examples:*

`closed(x*d x);`

1

`closed {d u - p*d x, d p - p/y*d x};`

0

`involutive`

`involutive  $\langle \text{EDS} \rangle$`

checks whether  $\langle \text{EDS} \rangle$  is involutive, using Cartan's test. See the test file for examples.

`pfaffian`

`pfaffian  $\langle \text{EDS} \rangle$`

checks whether  $\langle \text{EDS} \rangle$  is a Pfaffian system: generated by a set of 1-forms and their exterior derivatives. The  $\langle \text{EDS} \rangle$  must be in normal form (section [16.23.3](#)) for this to succeed. Systems with 0-forms are non-Pfaffian by definition in EDS.

*Examples:*

```
pfaffian eds({d u - p*d x - q*d y, d p^d x+d q^d y},{d x,d y});

1

pfaffian eds({d u - p*d x - q*d y, d p^d q},{d x,d y});

0
```

quasilinear

An exterior system  $(S, \Omega, M)$  is said to be *quasilinear* if, when written in the standard cobasis  $\{\theta^a, \pi^\rho, \omega^i\}$  (section 16.23.3), its *closure* can be generated by a set of forms which are of combined total degree 1 in  $\{\theta^a, \pi^\rho\}$ . The operation

```
quasilinear  $\langle EDS \rangle$ 
```

checks whether the *closure* of  $\langle EDS \rangle$  is a quasilinear system. The  $\langle EDS \rangle$  must be in normal form (section 16.23.3) for this to succeed. Systems with 0-forms are not quasilinear by definition in EDS.

*Examples:*

```
% A system where pi(rho)={d p,d q}, and which looks non-linear

S := eds({d u - p*d x - q*d y, d p^d q^d y},{d x,d y})$

quasilinear S;

1

linearise closure S;

EDS({d u - p*d x - q*d y,
      - d p^d x - d q^d y},{d x,d y})

% One which is really non-linear

quasilinear eds({d u - p*d x - q*d y, d p^d q},{d x,d y});

0
```

semilinear

Let  $(S, \Omega, M)$  be such that, written in the standard cobasis  $\{\theta^a, \pi^\rho, \omega^i\}$  (section 16.23.3), its closure is explicitly quasilinear. If the coefficients of  $\{\pi^\rho\}$  depend only on the independent variables, then the system is said to be *semilinear*. The operation

```
semilinear <EDS>
```

checks whether *closure* of  $\langle EDS \rangle$  is a semilinear system. The  $\langle EDS \rangle$  must be in normal form (section 16.23.3) for this to succeed. Systems with 0-forms are not semilinear by definition in EDS.

For semilinear systems, the expressions determining the Grassmann bundle variety of integral elements will be linear in the Grassmann bundle fibre coordinates, with coefficients which depend only upon the independent variables. This allows alternative, faster algorithms to be used in analysis.

If the switch `edssloppy` is on (section 16.23.11), all quasilinear systems are treated as if they are semilinear.

*Examples:*

```
% A semilinear system: @ (u,y) = y*@ (u,x)
S := eds({d u - p*d x - p*y*d y},{d x,d y})$
semilinear S;
```

```
1
% A quasilinear system: @ (u,y) = u*@ (u,x)
S := eds({d u - p*d x - p*u*d y},{d x,d y})$
quasilinear S;
```

```
1
semilinear S;
```

```
0
on edssloppy;
semilinear S;
```

```
1
```

frobenius

```
frobenius <arg>
```

checks whether  $\langle arg \rangle$ , which may be an  $\langle EDS \rangle$  or a  $\langle system \rangle$ , is a completely integrable Pfaffian system.

*Examples:*

```
if frobenius eds({d u -p*(d x+d y)},d x^d y) then yes else no;

no
```

```
if frobenius eds({d u -u*(d x+d y)},d x^d y) then yes else no;

yes
```

```
equiv
```

```
 $\langle EDS1 \rangle$  equiv  $\langle EDS2 \rangle$ 
```

checks whether  $\langle EDS1 \rangle$  and  $\langle EDS2 \rangle$  are algebraically equivalent as exterior systems (ie generate the same algebraic ideal).

*Examples:*

```
S1 := contact(2,{x,y},{u})$
S2 := augment(S1,foreach f in system S1 join {d f,d x^d f})$
if S1 equiv S2 then yes else no;

no

if closure S1 equiv S2 then yes else no;

yes
```

### 16.23.9 Switches

EDS provides several switches to govern the display of information and speed or reliability of the results.

```
edsverbose
```

If `edsverbose` is on, a number of operators (eg `prolong`, `involution`) will display additional information as the calculation progresses. For large problems,

this can produce too much output to be useful, so `edsverbose` is `off` by default. This allows only warning (\*\*\*) and error (\*\*\*\*\*) messages to be printed.

#### 16.23.10 `edsdebug`

If `edsdebug` is on, EDS produces copious quantities of information, in addition to that produced with `edsverbose` on. This information is for debugging purposes, and may not make much sense without knowledge of the inner workings of EDS. `edsdebug` is `off` by default.

#### 16.23.11 `edssloppy`

Normally, EDS will not divide by any expressions it does not know to be nowhere zero. If an  $\langle EDS \rangle$  can be brought into normal form only by restricting away from the zeroes of some coefficients, then these restrictions should be made using the `restrict` operator (section 16.23.6). However, if `edssloppy` is on, then EDS will, as a last resort, divide by whatever is necessary to bring an  $\langle EDS \rangle$  into normal form, invert a transformation, and so on. The relevant restrictions will be made automatically, so no inconsistency should arise. In addition, with `edssloppy` on, all quasilinear systems are treated as if they were semilinear (cf section 16.23.8). `edssloppy` is `off` by default.

#### 16.23.12 `edsdisjoint`

When decomposing a variety into (something like) smooth components, EDS normally pays no attention to whether the components are disjoint. Turning on the switch `edsdisjoint` forces EDS to ensure the decomposition is a disjoint union (cf `disjoin`, section 16.23.14). For large problems this can lead to a proliferation of singular pieces. If some of these turn out to be uninteresting, EDS cannot re-join the remaining pieces into a smaller decomposition. `edsdisjoint` is `off` by default.

#### 16.23.13 `ranpos`, `genpos`

When calculating Cartan characters (eg to check involution), EDS uses the independence condition of an  $\langle EDS \rangle$  *as presented* to define a flag of integral elements. Depending on the cobasis and ordering, this flag may be singular, leading to incorrect Cartan characters. To overcome this problem, the switches `ranpos` and `genpos` provide a means to select other flags. With `ranpos` on, a flag defined by taking a random linear transformation of the 1-forms in the independence condition will be used. The results may still be incorrect, but the likelihood is much

lower. With `genpos` on, a generic (upper triangular) transformation is used. this guarantees the correct Cartan characters, but reduces performance too much to be useful for large problems. Both switches are `off` by default, and switching one `on` automatically switches the other `off`. See section [16.23.7](#) for an example.

#### 16.23.14 Auxiliary functions

This section describes various operators designed to ease working with exterior forms and exterior systems in REDUCE.

`invert`

```
invert <transform>
```

returns a  $\langle transform \rangle$  which is inverse to the given one (section [16.23.6](#)). If the  $\langle transform \rangle$  given is only partial, the 1-form  $\langle kernel \rangle$ s to eliminate are chosen based on the prevailing kernel ordering. If a background coframing (section [16.23.3](#)) is active, and `edssloppy` (section [16.23.11](#)) is `off`, `invert` will divide by nowhere-zero expressions only.

*Examples:*

```
set_coframing coframing{u,v,w,x,y,z}$
invert {d u = 3*d x - d y + 5*d z, d v = d x + 2*d z};

      {d x=d v - 2*d z,d y= - d u + 3*d v - d z}

% A y coefficient forces a different choice of inverse

invert {d u = 3*d x - y*d y + 5*d z, d v = d x + 2*d z};

      {d x=2*d u - 5*d v + 2*d y*y,d z= - d u + 3*d v - d y*y}

linear_divisors

      linear_divisors <pform>
```

returns a basis for the space of linear divisors (1-form factors) of a  $\langle p\text{-form} \rangle$ .

*Example:*

```
f := d p^d q^d u - d p^d q^d x*x + d p^d q^d z*y
      - d u^d v^d x*x + d u^d v^d z*y + d u^d x^d y
      + d x^d y^d z*y$
linear_divisors f;
```

```
{d u - d x*x + d z*y}
```

```
exfactors
```

```
exfactors <pform>
```

returns a list of factors for a *<p-form>*, consisting of the linear divisors plus one more factor. The list is ordered such that the original expression is a product of the factors in this order.

*Example:*

```
f := d p^d q^d u - d p^d q^d x*x + d p^d q^d z*y
      - d u^d v^d x*x + d u^d v^d z*y + d u^d x^d y
      + d x^d y^d z*y$
exfactors f;
```

```
{d p^d q - d v^d x*x + d v^d z*y + d x^d y,
 d u - d x*x + d z*y}
```

```
f - (part(ws,0) := ^);
```

```
0
```

```
index_expand
```

EXCALC caters for indexed variables in which various index names have been assigned a specific set of values. Any expression with *paired* indices is expanded automatically to an explicit sum over the index set (provided the EXCALC command `nosum` has not been applied). The EDS operator `index_expand` is designed to expand an expression with *free* indices to an explicit list over the index set, taking some limited account of the possible index symmetries.

The syntax is

```
index_expand <arg>
```

where  $\langle arg \rangle$  can be an expression, a rule or equation or a boolean expression, or an arbitrarily nested list of these items. The result is a flattened list.

*Examples:*

```
indexrange {i,j,k}={1,2,3},{a,b}={x,y};
pform {e(i),o(a,b)}=1;
index_expand(e(i)^e(j));
```

$$\{e^1 e^2, e^1 e^3, e^2 e^3\}$$

```
index_expand{o(-a,-b)+o(-b,-a) => 0};
```

$$\{2 \circ_{x x} \Rightarrow 0, \circ_{x y} + \circ_{y x} \Rightarrow 0, 2 \circ_{y y} \Rightarrow 0\}$$

```
pde2jet
```

A PDE system can be encoded into EDS jet variable notation using `pde2jet`. The syntax is as for `pde2eds`:

$$\text{pde2jet}(\langle pde \rangle [, \langle dependent \rangle, \langle independent \rangle])$$

where  $\langle pde \rangle$  is a list of equations or expressions (implicitly assumed to vanish) specifying the PDE system using either the standard REDUCE `df` operator, or the EXCALC `@` operator. If the optional variable lists  $\langle dependent \rangle$  and  $\langle independent \rangle$  are not given, `pde2jet` infers them from the expressions in  $\langle pde \rangle$ , using the same rules as `pde2eds` (section 16.23.4).

The result of `pde2jet` is the input  $\langle pde \rangle$ , with all derivatives of dependent variables replaced by indexed 0-form variables from the appropriate jet bundle. Unlike `pde2eds`, `pde2jet` does not disturb the variable dependencies.

*Example:*

```
depend u,x,y; depend v,x,y;
pde2jet({df(u,y,y)=df(v,x), df(v,y)=y*df(v,x)});
```

$$\{u_{yy} = v_x, \\ v_y = v_{xy}\}$$



$$y \quad x$$

`mkdepend`

The `mkdepend` operator is intended for restoring the dependencies destroyed by a call to `pde2eds` (section 16.23.4). The syntax is

$$\text{mkdepend } \{\langle \text{list of variables} \rangle, \dots\}$$

where the first variable in each list is declared to depend on the remaining ones.

`disjoin`

The `disjoin` operator takes a list of  $\langle \text{maps} \rangle$  (section 16.23.3) describing a decomposition of a variety, and returns an equivalent list of  $\langle \text{maps} \rangle$  such that the components are all disjoint. The background coframing (section 16.23.3) should be set appropriately before calling `disjoin`. The syntax is

$$\text{disjoin } \{\langle \text{map} \rangle, \dots\}$$

*Example:*

```
set_coframing coframing {x,y};
disjoin {{x=0},{y=0}};
```

$$\{\{y=0, x \neq 0\}, \{x=0, y \neq 0\}, \{y=0, x=0\}\}$$

`cleanup`

To avoid lengthy recomputations, EDS stores various properties (section 16.23.3) and also many intermediate results in a hidden list attached to each  $\langle \text{EDS} \rangle$ . When EDS detects a change in circumstances which could make the information inaccurate, it is discarded and recomputed. Unfortunately, this mechanism is not perfect, and occasionally misses something which renders the results incorrect. In such a case, it is possible to discard all the properties and hidden information using the `cleanup` operator. The call

$$\text{cleanup } \langle \text{arg} \rangle$$

returns a copy of  $\langle \text{arg} \rangle$ , which may be a  $\langle \text{coframing} \rangle$  or an  $\langle \text{EDS} \rangle$  which has been stripped of this auxiliary information. Note that the original input (with possible inaccuracies) is left undisturbed by this operation: the result of `cleanup` must be used.

*Example:*

```
% An erroneous property assertion
S := eds({d u - p*d x},{d x,d y},{closed = 1})$
closure S;

      EDS({d u - p*d x},{d x,d y});

S := cleanup S$
properties S;

      {}

closure S;

      EDS({d u - p*d x, - d p^d x},{d x,d y});

reorder
```

All operations with a  $\langle \textit{coframing} \rangle$  or  $\langle \textit{EDS} \rangle$  temporarily override the prevailing kernel order with their own. Thus the ordering of the cobasis elements in a  $\langle \textit{coframing} \rangle$  operator remains fixed, even when a REDUCE `korder` statement is issued. To enforce conformity to the prevailing kernel order, the `reorder` operator is available. The call

```
reorder  $\langle \textit{arg} \rangle$ 
```

returns a copy of  $\langle \textit{arg} \rangle$ , which may be a  $\langle \textit{coframing} \rangle$  or an  $\langle \textit{EDS} \rangle$  which has been reordered. Note that the original input is left undisturbed by this operation: the result of `reorder` must be used.

*Example:*

```
M := coframing {x,y,z};

      m := coframing({d x,d y,d z},{x,y,z},{},{})

korder z,y,x;
reorder m;

      coframing({d z,d y,d x},{z,y,x},{},{})
```

### 16.23.15 Experimental facilities

This section describes various operators in EDS which either not algorithmically well-founded, or whose implementation is very unstable, or which have known bugs.

`poincare`

The `poincare` operator implements the homotopy integral found in the proof of Poincaré's lemma. The expansion point is the origin of the coordinates found in the input. The syntax is

`poincare <p-form>`

If  $f$  is a  $p$ -form, then `poincare f` is a  $(p - 1)$ -form, and  $f - \text{poincare } d f$  is an exact  $p$ -form.

*Examples:*

`poincare(3*d x^d y^d z);`

$d x^d y^d z - d x^d z^d y + d y^d z^d x$

`d ws;`

$3*d x^d y^d z$

`2*x*d y - poincare d(2*x*d y);`

$d x^d y + d y^d x$

`invariants`

The `invariants` operator implements the algorithm implicit in the inductive proof of the Frobenius theorem. The syntax is

`invariants(<system>[, <list of coordinate>])`

where  $\langle \text{system} \rangle$  is a set of 1-forms satisfying the Frobenius condition. The optional second argument specifies the order in which the coordinates are projected away to get a trivially integrable system. The CRACK and ODESOLVE packages are used to solve the ODE systems which arise, so the limitations of these packages constrain the scope of this operator as well.

*Examples:*

```
invariants {d x*y + d y*x*z + d z*log(y)*x*y};
```

$$\{ -y^z * x \}$$

```
invariants {d y*z**2 - d y*z + d z*y, d x*(1 - z) + d z*x};
```

$$\left\{ \frac{x}{z-1}, \frac{y*(z-1)}{z} \right\}$$

```
symbol_relations
```

The `symbol_relations` operator finds the linear relations between the entries of the tableau matrix for a quasilinear system. The syntax is

```
symbol_relations( $\langle EDS \rangle$ ,  $\langle identifier \rangle$ )
```

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create a 2-indexed 1-form which will label the tableau entries.

*Example:*

```
S := pde2eds {df(u,y,y) = df(u,x,x)};
```

```
s := EDS({d u - u *d x - u *d y,
```

x

y

```
    d u - u *d x - u *d y,
```

x

x x

x y

```
    d u - u *d x - u *d y}, d x^d y)
```

y

x y

x x

```
symbol_relations(S,pi);
```

$$\left\{ \begin{matrix} 1 \\ \pi \end{matrix} \begin{matrix} x \\ - \end{matrix} \begin{matrix} 2 \\ \pi \end{matrix} \begin{matrix} y \\ \end{matrix} \right\}$$

$$\left\{ \begin{matrix} 1 \\ \pi \end{matrix} \begin{matrix} x \\ - \end{matrix} \begin{matrix} 2 \\ \pi \end{matrix} \begin{matrix} y \\ \end{matrix} \right\}$$

$$y \quad x$$

`symbol_matrix`

The `symbol_matrix` operator returns the symbol matrix for a quasilinear system in terms of a given variable. The syntax is

```
symbol_matrix( $\langle EDS \rangle$ ,  $\langle identifier \rangle$ )
```

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create an indexed 0-form which will parameterise the matrix.

*Example:*

```
% With the same system as for symbol_relations:
```

```
symbol_matrix(S, xi);
```

```
[xi      - xi ]
[  x          y]
[              ]
[xi      - xi ]
[  y          x]
```

`characteristic_variety`

The `characteristic_variety` operator returns the equations specifying the characteristic variety for a quasilinear system in terms of a given variable. The syntax is

```
characteristic_variety( $\langle EDS \rangle$ ,  $\langle identifier \rangle$ )
```

where  $\langle EDS \rangle$  is a quasilinear Pfaffian system and  $\langle identifier \rangle$  is used to create an indexed 0-form variable. The result is a list of two lists: the first being the variety equations and the second the variables involved.

*Example:*

```
% With the same system as for symbol_relations:
```

```
characteristic_variety(S, xi);
```

$$\left\{ \left\{ \begin{matrix} x \\ y \end{matrix} \right\}^2 - \left\{ \begin{matrix} x \\ y \end{matrix} \right\}^2, \right. \\ \left. \left\{ \begin{matrix} x \\ y \end{matrix} \right\}^2 \right\}$$

### 16.23.16 Command tables

The tables in this appendix summarise the commands available in EDS. More detailed descriptions of the syntax and function of each command are to be found in the earlier sections. In each case, examples of the command are given, whereby the argument variables have the following types (see section [16.23.2](#)):

$E, E'$	$\langle EDS \rangle$
$S$	$\langle system \rangle$
$M, N$	$\langle coframing \rangle$ , or a $\langle system \rangle$ specifying a $\langle coframing \rangle$
$r$	$\langle integer \rangle$
$\Omega$	$\langle p\text{-form} \rangle$
$f$	$\langle map \rangle$
$rsx$	$\langle list\ of\ inequalities \rangle$
$cob$	$\langle list\ of\ 1\text{-form}\ variables \rangle$
$crd, dep, ind$	$\langle list\ of\ 0\text{-form}\ variables \rangle$
$drv$	$\langle list\ of\ rules\ for\ exterior\ derivatives \rangle$
$pde$	$\langle list\ of\ expressions\ or\ equations \rangle$
$X$	$\langle transform \rangle$
$T$	$\langle tableau \rangle$
$P$	$\langle integral\ element \rangle$

Command	Function
<code>coframing(<i>cob</i>, <i>crd</i>, <i>rsx</i>, <i>drv</i>)</code>	constructs a $\langle \text{coframing} \rangle$ with the given cobasis <i>cob</i> , coordinates <i>crd</i> , restrictions <i>rsx</i> and structure equations <i>drv</i> : <i>crd</i> , <i>rsx</i> and <i>drv</i> are optional
<code>coframing(<i>S</i>)</code>	constructs a $\langle \text{coframing} \rangle$ capable of supporting the given $\langle \text{system} \rangle$
<code>eds(<i>S</i>, <math>\Omega</math>, <i>M</i>)</code>	constructs a simple $\langle \text{EDS} \rangle$ object with given system and independence condition: if <i>M</i> is not supplied, it is deduced from the rest
<code>contact(<i>r</i>, <i>M</i>, <i>N</i>)</code>	constructs the $\langle \text{EDS} \rangle$ for the contact system of the jet bundle $J^r(M, N)$
<code>pde2eds(<i>pde</i>, <i>dep</i>, <i>ind</i>)</code>	converts a PDE system to an EDS: dependent and independent variables are deduced if they are not specified (variable dependencies are removed)
<code>set_coframing(<i>M</i>)</code> <code>set_coframing(<i>E</i>)</code>	sets background coframing and returns previous one
<code>set_coframing()</code>	clears background coframing and returns previous one

Table 16.1: Commands for constructing EDS objects

Command	Function
<code>coframing(<math>E</math>)</code>	extracts the underlying $\langle \text{coframing} \rangle$
<code>coframing()</code>	returns the current background coframing
<code>cobasis(<math>M</math>)</code> <code>cobasis(<math>E</math>)</code>	extracts the underlying cobasis
<code>coordinates(<math>M</math>)</code> <code>coordinates(<math>E</math>)</code>	extracts the coordinates
<code>structure_equations(<math>M</math>)</code> <code>structure_equations(<math>E</math>)</code>	extracts the rules for exterior derivatives for cobasis and coordinates
<code>restrictions(<math>M</math>)</code> <code>restrictions(<math>E</math>)</code>	extracts the inequalities describing the restrictions in the $\langle \text{coframing} \rangle$
<code>system(<math>E</math>)</code>	extracts the $\langle \text{system} \rangle$ part of $E$
<code>independence(<math>E</math>)</code>	extracts the independence condition from $E$ as a Pfaffian $\langle \text{system} \rangle$
<code>properties(<math>E</math>)</code>	returns the currently known properties of the $\langle \text{EDS} \rangle$ $E$ as a list of equations $\langle \text{keyword} \rangle = \langle \text{value} \rangle$
<code>one_forms(<math>E</math>)</code> <code>one_forms(<math>S</math>)</code>	selects the 1-forms from a system
<code>zero_forms(<math>E</math>)</code> <code>zero_forms(<math>S</math>)</code>	selects the 0-forms from a system

Table 16.2: Commands for inspecting EDS objects



Command	Function
<code>augment(<math>E, S</math>)</code>	appends the extra forms in $S$ to the system in $E$
<code><math>M</math> cross <math>N</math></code> <code><math>E</math> cross <math>N</math></code>	forms the direct product of two coframings: an $\langle EDS \rangle$ $E$ is lifted to the extended space
<code>pullback(<math>E, f</math>)</code> <code>pullback(<math>S, f</math>)</code> <code>pullback(<math>\Omega, f</math>)</code>	pulls back the first argument using the $\langle map \rangle$ $f$
<code>pullback(<math>M, f</math>)</code>	returns a $\langle coframing \rangle$ $N$ suitable as the source for $f : N \rightarrow M$
<code>restrict(<math>E, f</math>)</code> <code>restrict(<math>S, f</math>)</code> <code>restrict(<math>\Omega, f</math>)</code>	restricts the first argument to the points specified by the $\langle map \rangle$ $f$
<code>restrict(<math>M, f</math>)</code>	adds the restrictions in $f$ to $M$
<code>transform(<math>M, X</math>)</code> <code>transform(<math>E, X</math>)</code> <code>transform(<math>S, X</math>)</code> <code>transform(<math>\Omega, X</math>)</code>	applies the change of cobasis $X$ to the first argument: for a $\langle coframing \rangle$ $M$ or an $\langle EDS \rangle$ $E$ , $X$ may be specified in either the forward or reverse direction
<code>lift(<math>E</math>)</code>	eliminates any 0-forms in $E$ by solving and pulling back

Table 16.3: Commands for manipulating EDS objects

Command	Function
<code>cartan_system(<math>E</math>)</code> <code>cartan_system(<math>S</math>)</code> <code>cartan_system(<math>\Omega</math>)</code>	calculates the Cartan system (associated Pfaff system, retracting space): no differentiations are performed
<code>cauchy_system(<math>E</math>)</code> <code>cauchy_system(<math>S</math>)</code> <code>cauchy_system(<math>\Omega</math>)</code>	calculates the Cauchy system: the Cartan system of the closure under exterior differentiation
<code>characters(<math>E</math>)</code> <code>characters(<math>T</math>)</code>	calculates the (reduced) Cartan characters $\{s_1, \dots, s_n\}$ ( $E$ quasilinear)
<code>characters(<math>E, P</math>)</code>	Cartan characters for a non-linear $E$ at integral element $P$
<code>closure(<math>E</math>)</code>	calculates the closure of $E$ under exterior differentiation
<code>derived_system(<math>E</math>)</code> <code>derived_system(<math>S</math>)</code>	calculates the first derived system of the Pfaffian system $E$ or $S$
<code>dim_grassmann_variety(<math>E</math>)</code> <code>dim_grassmann_variety(<math>E, P</math>)</code>	dimension of the Grassman bundle variety of integral elements: for non-linear $E$ , the base element $P$ must be given
<code>dim(<math>M</math>)</code> <code>dim(<math>E</math>)</code>	returns the manifold dimension
<code>involution(<math>E</math>)</code>	repeatedly prolongs $E$ to involution (or inconsistency)
<code>linearise(<math>E, P</math>)</code>	linearise the (non-linear) EDS $E$ with respect to the integral element $P$
<code>integral_element(<math>E</math>)</code>	find a random $\langle integral\ element \rangle$ of $E$
<code>prolong(<math>E</math>)</code>	prolongs $E$ , and projects back down to a subvariety of the original manifold if integrability conditions arise
<code>tableau(<math>E</math>)</code>	calculates the $\langle tableau \rangle$ of the quasilinear Pfaffian $\langle EDS \rangle E$
<code>torsion(<math>E</math>)</code>	returns a $\langle system \rangle$ of 0-forms specifying the integrability conditions for the semilinear or quasilinear Pfaffian $\langle EDS \rangle E$
<code>grassmann_variety(<math>E</math>)</code>	returns the contact $\langle EDS \rangle$ for the Grassmann bundle of $n$ -planes over the manifold of $E$ , augmented by the 0-forms specifying the variety of integral elements of $E$

Table 16.4: Commands for analysing exterior systems

Command	Function
<code>closed(<math>E</math>)</code> <code>closed(<math>S</math>)</code> <code>closed(<math>\Omega</math>)</code>	checks for closure under exterior differentiation
<code>involutive(<math>E</math>)</code>	applies Cartan's test for involution
<code>pfaffian(<math>E</math>)</code>	checks if $E$ is generated by 1-forms and their exterior derivatives
<code>quasilinear(<math>E</math>)</code>	tests if the <i>closure</i> of $E$ can be generated by forms at most linear in the complement of the independence condition
<code>semilinear(<math>E</math>)</code>	tests if the <i>closure</i> of $E$ is quasilinear and, in addition, the coefficients of the linear terms contain only independent variables or constants
<code><math>E</math> equiv <math>E'</math></code>	checks whether $E$ and $E'$ are algebraically equivalent

Table 16.5: Commands for testing exterior systems

Switch	Function
<code>edsverbose</code>	if <code>on</code> , displays additional information as calculations progress
<code>edsdebug</code>	if <code>on</code> , produces copious quantities of internal information, in addition to that produced by <code>edsverbose</code>
<code>edssloppy</code>	if <code>on</code> , allows EDS to divide by expressions not known to be non-zero and treats quasilinear systems as semilinear
<code>edsdisjoint</code>	if <code>on</code> , forces varieties to be decomposed into disjoint components
<code>ranpos</code> <code>genpos</code>	if <code>on</code> , uses a random or generic flag of integral elements when calculating Cartan characters: otherwise the independence condition as presented guides the choice of flag

Table 16.6: Switches (all `off` by default)

Command	Function
<code>coordinates(<math>S</math>)</code>	scans the expressions in $S$ for coordinates
<code>invert(<math>X</math>)</code>	returns the inverse $\langle transform \rangle X^{-1}$
<code>structure_equations(<math>X</math>)</code> <code>structure_equations(<math>X, X^{-1}</math>)</code>	returns exterior derivatives of $\text{lhs}(X)$
<code>linear_divisors(<math>\Omega</math>)</code>	calculates a basis for the space of 1-form factors of $\Omega$
<code>exfactors(<math>\Omega</math>)</code>	as for <code>linear_divisors</code> , but with the additional (non-linear) factor
<code>index_expand(<math>any</math>)</code>	returns a list of copies of its argument, with free EXCALC indices replaced by successive values from the relevant index range
<code>pde2jet(<math>pde, dep, ind</math>)</code>	converts a PDE system into jet bundle notation, replacing derivatives by jet bundle coordinates (variable dependencies are not affected)
<code>mkdepend(<math>list</math>)</code>	restores variable dependencies destroyed by <code>pde2eds</code>
<code>disjoin(<math>\{f, g, \dots\}</math>)</code>	decomposes the variety specified by the given $\langle map \rangle$ variables into a disjoint union
<code>cleanup(<math>E</math>)</code> <code>cleanup(<math>M</math>)</code>	returns a fresh copy of $E$ or $M$ with all properties and stored results removed
<code>reorder(<math>E</math>)</code> <code>reorder(<math>M</math>)</code>	returns a fresh copy of $E$ or $M$ , conforming to the prevailing REDUCE kernel order

Table 16.7: Auxilliary functions

Command	Function
<code>poincare(<math>\Omega</math>)</code>	calculates the homotopy integral from the proof of Poincaré's lemma: if $\Omega$ is exact, then the result is a form whose exterior derivative gives back $\Omega$
<code>invariants(<math>E, crd</math>)</code> <code>invariants(<math>S, crd</math>)</code>	calculates the invariants (first integrals) of a completely integrable Pfaffian system using the inductive proof of the Frobenius theorem: the optional second argument specifies the order in which the coordinates are to be projected away
<code>symbol_relations(<math>E, \pi</math>)</code>	returns relations between the entries of the tableau matrix, represented by 2-indexed $\langle I\text{-form} \rangle$ variables $\pi^a_i$
<code>symbol_matrix(<math>E, \xi</math>)</code>	returns the symbol matrix for a quasilinear $\langle EDS \rangle$ $E$ as a function of $\langle 0\text{-form} \rangle$ variables $\xi_i$
<code>characteristic_variety(<math>E, \xi</math>)</code>	returns equations describing the characteristic variety of $E$ in terms of $\langle 0\text{-form} \rangle$ variables $\xi_i$

Table 16.8: Experimental functions (unstable)

## 16.24 EXCALC: A differential geometry package

EXCALC is designed for easy use by all who are familiar with the calculus of Modern Differential Geometry. The program is currently able to handle scalar-valued exterior forms, vectors and operations between them, as well as non-scalar valued forms (indexed forms). It is thus an ideal tool for studying differential equations, doing calculations in general relativity and field theories, or doing simple things such as calculating the Laplacian of a tensor field for an arbitrary given frame.

Author: Eberhard Schröder.

### Acknowledgments

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### 16.24.1 Introduction

**EXCALC** is designed for easy use by all who are familiar with the calculus of Modern Differential Geometry. Its syntax is kept as close as possible to standard textbook notations. Therefore, no great experience in writing computer algebra programs is required. It is almost possible to input to the computer the same as what would have been written down for a hand-calculation. For example, the statement

$$f * x^y + u \lrcorner (y^z x)$$

would be recognized by the program as a formula involving exterior products and an inner product. The program is currently able to handle scalar-valued exterior forms, vectors and operations between them, as well as non-scalar valued forms (indexed forms). With this, it should be an ideal tool for studying differential equations, doing calculations in general relativity and field theories, or doing such simple things as calculating the Laplacian of a tensor field for an arbitrary given frame. With the increasing popularity of this calculus, this program should have an application in almost any field of physics and mathematics.

Since the program is completely embedded in REDUCE, all features and facilities of REDUCE are available in a calculation. Even for those who are not quite comfortable in this calculus, there is a good chance of learning it by just playing with

the program.

This is the last release of version 2. A much extended differential geometry package (which includes complete symbolic index simplification, tensors, mappings, bundles and others) is under development.

Complaints and comments are appreciated and should be send to the author. If the use of this program leads to a publication, this document should be cited, and a copy of the article to the above address would be welcome.

## 16.24.2 Declarations

Geometrical objects like exterior forms or vectors are introduced to the system by declaration commands. The declarations can appear anywhere in a program, but must, of course, be made prior to the use of the object. Everything that has no declaration is treated as a constant; therefore zero-forms must also be declared.

An exterior form is introduced by

**PFORM**  $\langle \text{declaration}_1 \rangle, \langle \text{declaration}_2 \rangle, \dots;$

where

$\langle \text{declaration} \rangle ::= \langle \text{name} \rangle \mid \langle \text{list of names} \rangle = \langle \text{number} \rangle \mid \langle \text{identifier} \rangle \mid$   
 $\langle \text{expression} \rangle$   
 $\langle \text{name} \rangle ::= \langle \text{identifier} \rangle \mid \langle \text{identifier} \rangle (\langle \text{arguments} \rangle)$

For example

```
pform u=k, v=4, f=0, w=dim-1;
```

declares U to be an exterior form of degree K, V to be a form of degree 4, F to be a form of degree 0 (a function), and W to be a form of degree DIM-1.

If the exterior form should have indices, the declaration would be

```
pform curv(a,b)=2, chris(a,b)=1;
```

The names of the indices are arbitrary.

Exterior forms of the same degree can be grouped into lists to save typing.

```
pform {x,y,z}=0, {rho(k,l), u, v(k)}=1;
```

The declaration of vectors is similar. The command **TVECTOR** takes a list of names.

**TVECTOR**  $\langle \text{name}_1 \rangle, \langle \text{name}_2 \rangle, \dots;$

For example, to declare  $X$  as a vector and  $COMM$  as a vector with two indices, one would say

```
tvector x, comm(a,b);
```

If a declaration of an already existing name is made, the old declaration is removed, and the new one is taken.

The exterior degree of a symbol or a general expression can be obtained with the function

**EXDEGREE** *< expression >*;

Example:

```
exdegree(u + 3*chris(k,-k));
```

1

### 16.24.3 Exterior Multiplication

Exterior multiplication between exterior forms is carried out with the nary infix operator  $\wedge$  (wedge). Factors are ordered according to the usual ordering in REDUCE using the commutation rule for exterior products.

#### Example 10

```
pform u=1,v=1,w=k;
```

```
u^v;
```

```
U^V
```

```
v^u;
```

```
- U^V
```

```
u^u;
```

```
0
```

```
w^u^v;
```

```

      K
( - 1) *U^V^W
```



$$(3*u-a*w) \wedge (w+5*v) \wedge u;$$

$$A*(5*U^V^W - U^W^W)$$

It is possible to declare the dimension of the underlying space by

**SPACEDIM** *< number >* | *< identifier >*;

If an exterior product has a degree higher than the dimension of the space, it is replaced by 0:

```
spacedim 4;
```

```
pform u=2,v=3;
```

```
u^v;
```

```
0
```

#### 16.24.4 Partial Differentiation

Partial differentiation is denoted by the operator @. Its capability is the same as the REDUCE DF operator.

##### Example 11

```
@(sin x,x);
```

```
COS(X)
```

```
@(f,x);
```

```
0
```

An identifier can be declared to be a function of certain variables. This is done with the command FDOMAIN. The following would tell the partial differentiation operator that F is a function of the variables X and Y and that H is a function of X.

```
fdomain f=f(x,y),h=h(x);
```

Applying @ to F and H would result in

```
@(x*f,x);
```

$$F + X * \frac{\partial}{\partial X} F$$

$$\frac{\partial}{\partial}(h, y);$$

$$0$$

The partial derivative symbol can also be an operator with a single argument. It then represents a natural base element of a tangent vector.

### Example 12

$$a * \frac{\partial}{\partial x} + b * \frac{\partial}{\partial y};$$

$$\frac{A * \frac{\partial}{\partial x}}{X} + \frac{B * \frac{\partial}{\partial y}}{Y}$$

### 16.24.5 Exterior Differentiation

Exterior differentiation of exterior forms is carried out by the operator `d`. Products are normally differentiated out, *i.e.*

$$\text{pform } x=0, y=k, z=m;$$

$$d(x * y);$$

$$X * d Y + d X \wedge Y$$

$$d(r * y);$$

$$R * d Y$$

$$d(x * y \wedge z);$$

$$\begin{aligned} & K \\ & (-1)^K * X * Y \wedge d Z + X * d Y \wedge Z + d X \wedge Y \wedge Z \end{aligned}$$

This expansion can be suppressed by the command `NOXPND D`.

$$\text{noxpnd } d;$$

$$d(y \wedge z);$$

$$d(Y^Z)$$

To obtain a canonical form for an exterior product when the expansion is switched off, the operator  $\mathcal{D}$  is shifted to the right if it appears in the leftmost place.

$$d\ y\ ^\wedge\ z;$$

$$- \binom{K}{-1} * Y^\wedge d\ Z + d(Y^\wedge Z)$$

Expansion is performed again when the command `XPND  $\mathcal{D}$`  is executed.

Functions which are implicitly defined by the `FDOMAIN` command are expanded into partial derivatives:

```
pform x=0,y=0,z=0,f=0;
```

```
fdomain f=f(x,y);
```

```
d f;
```

$$\frac{\partial}{\partial X} F * d X + \frac{\partial}{\partial Y} F * d Y$$

If an argument of an implicitly defined function has further dependencies the chain rule will be applied *e.g.*

```
fdomain y=y(z);
```

```
d f;
```

$$\frac{\partial}{\partial X} F * d X + \frac{\partial}{\partial Y} F * \frac{\partial}{\partial Z} Y * d Z$$

Expansion into partial derivatives can be inhibited by `NOXPND  $\mathcal{D}$`  and enabled again by `XPND  $\mathcal{D}$` .

The operator is of course aware of the rules that a repeated application always leads to zero and that there is no exterior form of higher degree than the dimension of the space.

```
d d x;
```

```

0

pform u=k;
spacedim k;

d u;

0

```

### 16.24.6 Inner Product

The inner product between a vector and an exterior form is represented by the diphthong  $\_ |$  (underscore or-bar), which is the notation of many textbooks. If the exterior form is an exterior product, the inner product is carried through any factor.

#### Example 13

```

pform x=0,y=k,z=m;

tvector u,v;

u \_ | (x*y^z);

K
X*(( - 1) *Y^U \_ | Z + U \_ | Y^Z)

```

In repeated applications of the inner product to the same exterior form the vector arguments are ordered *e.g.*

```

(u+x*v) \_ | (u \_ | (3*z));

- 3*U \_ | V \_ | Z

```

The duality of natural base elements is also known by the system, *i.e.*

```

pform {x,y}=0;

(a*@ x+b*@ (y)) \_ | (3*d x-d y);

3*A - B

```

### 16.24.7 Lie Derivative

The Lie derivative can be taken between a vector and an exterior form or between two vectors. It is represented by the infix operator `|_`. In the case of Lie differentiating, an exterior form by a vector, the Lie derivative is expressed through inner products and exterior differentiations, *i.e.*

```
pform z=k;

tvector u;

u |_ z;

U |_ d Z + d(U |_ Z)
```

If the arguments of the Lie derivative are vectors, the vectors are ordered using the anticommutivity property, and functions (zero forms) are differentiated out.

#### Example 14

```
tvector u,v;

v |_ u;

- U |_ V

pform x=0,y=0;

(x*u) |_ (y*v);

- U*Y*V |_ d X + V*X*U |_ d Y + X*Y*U |_ V
```

### 16.24.8 Hodge-\* Duality Operator

The Hodge-\* duality operator maps an exterior form of degree  $K$  to an exterior form of degree  $N-K$ , where  $N$  is the dimension of the space. The double application of the operator must lead back to the original exterior form up to a factor. The following example shows how the factor is chosen here

```
spacedim n;
pform x=k;

# # x;
```

$$\frac{1}{2} (K^2 + K^*N) *X *SGN$$

The indeterminate SGN in the above example denotes the sign of the determinant of the metric. It can be assigned a value or will be automatically set if more of the metric structure is specified (via COFRAME), *i.e.* it is then set to  $g/|g|$ , where  $g$  is the determinant of the metric. If the Hodge-\* operator appears in an exterior product of maximal degree as the leftmost factor, the Hodge-\* is shifted to the right according to

$$\begin{aligned} & \text{pform } \{x, y\} = k; \\ & \# x \wedge y; \\ & \frac{1}{2} (K^2 + K^*N) *X \wedge \# Y \end{aligned}$$

More simplifications are performed if a coframe is defined.

### 16.24.9 Variational Derivative

The function VARDF returns as its value the variation of a given Lagrangian n-form with respect to a specified exterior form (a field of the Lagrangian). In the shared variable BNDEQ! \*, the expression is stored that has to yield zero if integrated over the boundary.

Syntax:

**VARDF**(*< Lagrangian n-form >*, *< exterior form >*)

#### Example 15

```
spacedim 4;

pform l=4, a=1, j=3;

l:=-1/2*d a ^ # d a - a^# j$ %Lagrangian of the e.m. field

vardf(l,a);

- (# J + d # d A) %Maxwell's equations
```

```
bndeq! *;
```

```
- 'A^# d A %Equation at the boundary
```

Restrictions:

In the current implementation, the Lagrangian must be built up by the fields and the operations  $d$ ,  $\#$ , and  $\otimes$ . Variation with respect to indexed quantities is currently not allowed.

For the calculation of the conserved currents induced by symmetry operators (vector fields), the function `NOETHER` is provided. It has the syntax:

**NOETHER**( $\langle$  *Lagrangian n-form*  $\rangle$ ,  $\langle$  *field*  $\rangle$ ,  $\langle$  *symmetry generator*  $\rangle$ )

**Example 16**

```
pform l=4, a=1, f=2;
```

```
spacedim 4;
```

```
l := -1/2*d a^#d a; %Free Maxwell field;
```

```
tvector x; %An unspecified generator;
```

```
noether(l, a, x);
```

$$\frac{-2 * d(x \_ | a)^{\#} d a + d a^x \_ | \# d a - x \_ | d a^{\#} d a}{2}$$

The above expression would be the canonical energy momentum 3-forms of the Maxwell field, if  $X$  is interpreted as a translation;

### 16.24.10 Handling of Indices

Exterior forms and vectors may have indices. On input, the indices are given as arguments of the object. A positive argument denotes a superscript and a negative argument a subscript. On output, the indexed quantity is displayed two dimensionally if `NAT` is on. Indices may be identifiers or numbers.

**Example 17**

```
pform om(k,l)=m,e(k)=1;
```

```
e(k)^e(-l);
```

```

      K
E  ^E
      L

```

```
om(4,-2);
```

```

      4
OM
      2

```

In the current release, full simplification is performed only if an index range is specified. It is hoped that this restriction can be removed soon. If the index range (the values that the indices can obtain) is specified, the given expression is evaluated for all possible index values, and the summation convention is understood.

### Example 18

```
indexrange t,r,ph,z;
```

```
pform e(k)=1,s(k,l)=2;
```

```
w := e(k)*e(-k);
```

```

      T      R      PH      Z
W := E *E  + E *E  + E *E  + E *E
      T      R      PH      Z

```

```
s(k,l):=e(k)^e(l);
```

```

      T T
S      := 0

```

```

      R T      T R
S      := - E ^E

```

```

      PH T      T PH
S      := - E ^E

```

.



·  
·

If the expression to be evaluated is not an assignment, the values of the expression are displayed as an assignment to an indexed variable with name NS. This is done only on output, *i.e.* no actual binding to the variable NS occurs.

$e(k) \wedge e(l);$

$\begin{matrix} T & T \\ NS & \end{matrix} := 0$

$\begin{matrix} R & T & & T & R \\ NS & \end{matrix} := - E \wedge E$

·  
·  
·

It should be noted, however, that the index positions on the variable NS can sometimes not be uniquely determined by the system (because of possible reorderings in the expression). Generally it is advisable to use assignments to display complicated expressions.

A range can also be assigned to individual index-names. For example, the declaration

`indexrange {k,l}={x,y,z},{u,v,w}={1,2};`

would assign to the index identifiers k,l the range values x,y,z and to the index identifiers u,v,w the range values 1,2. The use of an index identifier not listed in previous indexrange statements has the range of the union of all given index ranges.

With the above example of an indexrange statement, the following index evaluations would take place

`pform w n=0;`

$w(k) * w(-k);$

$\begin{matrix} X & & Y & & Z \\ W * W & + & W * W & + & W * W \\ X & & Y & & Z \end{matrix}$

$$w(u) * w(-u) ;$$

$$\begin{matrix} & 1 & & 2 \\ W * W & + & W * W \\ 1 & & 2 \end{matrix}$$

$$w(r) * w(-r) ;$$

$$\begin{matrix} & 1 & & 2 & & X & & Y & & Z \\ W * W & + & W * W & + & W * W & + & W * W & + & W * W \\ 1 & & 2 & & X & & Y & & Z \end{matrix}$$

In certain cases, one would like to inhibit the summation over specified index names, or at all. For this the command

**NOSUM** < *indexname*<sub>1</sub> >, ...;

and the switch NOSUM are available. The command NOSUM has the effect that summation is not performed over those indices which had been listed. The command RENOSUM enables summation again. The switch NOSUM, if on, inhibits any summation.

It is possible to declare symmetry properties for an indexed quantity by the command INDEX\_SYMMETRIES. A prototypical example is as follows

```
index_symmetries u(k,l,m,n): symmetric      in {k,l},{m,n}
                                antisymmetric in {{k,l},{m,n}},
                                g(k,l),h(k,l): symmetric;
```

It declares the object u symmetric in the first two and last two indices and antisymmetric with respect to commutation of the given index pairs. If an object is completely symmetric or antisymmetric, the indices need not to be given after the corresponding keyword as shown above for g and h.

If applicable, this command should be issued, since great savings in memory and execution time result. Only strict components are printed.

The commands symmetric and antisymmetric of earlier releases have no effect.

### 16.24.11 Metric Structures

A metric structure is defined in **EXCALC** by specifying a set of basis one-forms (the coframe) together with the metric.

Syntax:

```
COFRAME < identifier > < (index1) > = < expression1 >,
      < identifier > < (index2) > = < expression2 >,
      .
      .
      .
      < identifier > < (indexn) > = < expressionn >
      WITH METRIC < name > = < expression >;
```

This statement automatically sets the dimension of the space and the index range. The clause `WITH METRIC` can be omitted if the metric is Euclidean and the shorthand `WITH SIGNATURE <diagonal elements>` can be used in the case of a pseudo-Euclidean metric. The splitting of a metric structure in its metric tensor coefficients and basis one-forms is completely arbitrary including the extremes of an orthonormal frame and a coordinate frame.

#### Example 19

```
coframe e r=d r, e(ph)=r*d ph
  with metric g=e(r)*e(r)+e(ph)*e(ph);      %Polar coframe

coframe e(r)=d r,e(ph)=r*d(ph);              %Same as before

coframe o(t)=d t, o x=d x
  with signature -1,1;                        %A Lorentz coframe

coframe b(xi)=d xi, b(eta)=d eta              %A lightcone coframe
  with metric w=-1/2*(b(xi)*b(eta)+b(eta)*b(xi));

coframe e r=d r, e ph=d ph                    %Polar coordinate
  with metric g=e r*e r+r**2*e ph*e ph;      %basis
```

Individual elements of the metric can be accessed just by calling them with the desired indices. The value of the determinant of the covariant metric is stored in the variable `DETM!*`. The metric is not needed for lowering or raising of indices as the system performs this automatically, *i.e.* no matter in what index position values were assigned to an indexed quantity, the values can be retrieved for any index position just by writing the indexed quantity with the desired indices.

#### Example 20

```
coframe e t=d t,e x=d x,e y=d y
```

```

with signature -1,1,1;

pform f(k,l)=0;

index_symmetries f(k,l): antisymmetric;

f(k,l) := 0$
f(-t,-x):=ex$ f(-x,-y):=b$
on nero;

f(k,-l);

      X
NS      := - EX
      T

      T
NS      := - EX
      X

      Y
NS      := - B
      X

      X
NS      := B
      Y

```

Any expression containing differentials of the coordinate functions will be transformed into an expression of the basis one-forms. The system also knows how to take the exterior derivative of the basis one-forms.

**Example 21**(Spherical coordinates)

```

coframe e(r)=d(r), e(th)=r*d(th), e(ph)=r*sin(th)*d(ph);

d r^d th;

      R  TH
(E ^E )/R

d(e(th));

      R  TH

```

```

(E ^E )/R

pform f=0;

fdomain f=f(r,th,ph);

factor e;

on rat;

d f;          %The "gradient" of F in spherical coordinates;

      R          TH          PH
E *@  F + (E *@  F)/R + (E *@  F)/(R*SIN(TH))
      R          TH          PH

```

The frame dual to the frame defined by the `COFRAME` command can be introduced by **FRAME** command.

**FRAME** <identifier>;

This command causes the dual property to be recognized, and the tangent vectors of the coordinate functions are replaced by the frame basis vectors.

### Example 22

```

coframe b r=d r,b ph=r*d ph,e z=d z; %Cylindrical coframe;

frame x;

on nero;

x(-k) _| b(l);

      R
NS    := 1
      R

      PH
NS    := 1
      PH

      Z
NS    := 1

```

```

Z

x(-k) | _ x(-l);           %The commutator of the dual frame;

NS      := X  /R
PH R    PH

NS      := ( - X )/R  %i.e. it is not a coordinate base;
R PH    PH

```

As a convenience, the frames can be displayed at any point in a program by the command `DISPLAYFRAME;`.

The Hodge-\* duality operator returns the explicitly constructed dual element if applied to coframe base elements. The metric is properly taken into account.

The total antisymmetric Levi-Cevita tensor `EPS` is also available. The value of `EPS` with an even permutation of the indices in a covariant position is taken to be +1.

#### 16.24.12 Riemannian Connections

The command `RIEMANNCONX` is provided for calculating the connection 1 forms. The values are stored on the name given to `RIEMANNCONX`. This command is far more efficient than calculating the connection from the differential of the basis one-forms and using inner products.

**Example 23**(Calculate the connection 1-form and curvature 2-form on  $S(2)$ )

```

coframe e th=r*d th,e ph=r*sin(th)*d ph;

riemannconx om;

om(k,-l);           %Display the connection forms;

TH
NS      := 0
TH

PH      PH
NS      := (E *COS (TH) ) / (SIN (TH) *R)

```

```

      TH

      TH      PH
NS      := ( - E *COS (TH) ) / (SIN (TH) *R)
      PH

      PH
NS      := 0
      PH

pform curv(k,l)=2;

curv(k,-l):=d om(k,-l) + om(k,-m)^om(m-l);
           %The curvature forms

      TH
CURV      := 0
      TH

      PH      TH      PH      2
CURV      := ( - E ^E )/R
      TH      %Of course it was a sphere with
           %radius R.

      TH      TH      PH      2
CURV      := (E ^E )/R
      PH

      PH
CURV      := 0
      PH

```

### 16.24.13 Killing Vectors

The command `KILLING_VECTOR` is provided for calculating the determining system of partial differential equations of Killing vectors for a given metric structure provided by the coframe statement. The result is a list where the first entry is a vector constructed from the identifier given to the command and the second entry consists of a list of partial differential equations for the coefficients of this vector.

**Example 24**(Calculate the determining pde's for a Killing vector of  $S(2)$ )

```
coframe e th = d th, e ph = sin th*d ph;
```

```
killling_vector u;
```

```

      ph      th
{@  *u  + @  *u  ,
   ph      th

      th
{@  (u  ),
   th

      ph      2      th
@  (u  )*sin(th)  + @  (u  ),
   th      ph

      th      ph
cos(th)*u  + @  (u  )*sin(th)}}
```

#### 16.24.14 Ordering and Structuring

The ordering of an exterior form or vector can be changed by the command `FORDER`. In an expression, the first identifier or kernel in the arguments of `FORDER` is ordered ahead of the second, and so on, and ordered ahead of all not appearing as arguments. This ordering is done on the internal level and not only on output. The execution of this statement can therefore have tremendous effects on computation time and memory requirements. `REMFORDER` brings back standard ordering for those elements that are listed as arguments.

An expression can be put in a more structured form by renaming a subexpression. This is done with the command `KEEP` which has the syntax

```
KEEP <name1>=<expression1>,<name2>=<expression2>,...
```

The effect is that rules are set up for simplifying <name> without introducing its definition in an expression. In an expression the system also tries by reordering to generate as many instances of <name> as possible.

#### Example 25

```
pform x=0,y=0,z=0,f=0,j=3;
```



```
keep j=d x^d y^d z;
```

```
j;
```

```
J
```

```
d j;
```

```
0
```

```
j^d x;
```

```
0
```

```
fdomain f=f(x);
```

```
d f^d y^d z;
```

```
@ F*J
```

```
X
```

The capabilities of `KEEP` are currently very limited. Only exterior products should occur as righthand sides in `KEEP`.

### 16.24.15 Summary of Operators and Commands

Table 16.9 summarizes EXCALC commands and the page number they are defined on.

$\wedge$	Exterior Multiplication	558
@	Partial Differentiation	559
@	Tangent Vector	560
#	Hodge-* Operator	563
$\_  $	Inner Product	562
$  \_$	Lie Derivative	563
COFRAME	Declaration of a coframe	569
d	Exterior differentiation	560
DISPLAYFRAME	Displays the frame	572
EPS	Levi-Civita tensor	572
EXDEGREE	Calculates the exterior degree of an expression	558
FDOMAIN	Declaration of implicit dependencies	559
FORDER	Ordering command	574
FRAME	Declares the frame dual to the coframe	571
INDEXRANGE	Declaration of indices	566
INDEX_SYMMETRIES	Declares arbitrary index symmetry properties	568
KEEP	Structuring command	574
KILLING_VECTOR	Structuring command	573
METRIC	Clause of COFRAME to specify a metric	569
NOETHER	Calculates the Noether current	565
NOSUM	Inhibits summation convention	568
NOXPND d	Inhibits the use of product rule for d	560
NOXPND @	Inhibits expansion into partial derivatives	561
PFORM	Declaration of exterior forms	557
REMFORDER	Clears ordering	574
RENOSUM	Enables summation convention	568
RIEMANNCONX	Calculation of a Riemannian Connection	572
SIGNATURE	Clause of COFRAME to specify a pseudo-Euclidean metric	569
SPACEDIM	Command to set the dimension of a space	559
TVECTOR	Declaration of vectors	557
VARDF	Variational derivative	564
XPND d	Enables the use of product rule for d (default)	561
XPND @	Enables expansion into partial derivatives (default)	561

Table 16.9: EXCALC Command Summary

### 16.24.16 Examples

The following examples should illustrate the use of **EXCALC**. It is not intended to show the most efficient or most elegant way of stating the problems; rather the variety of syntactic constructs are exemplified. The examples are on a test file distributed with **EXCALC**.

```
% Problem: Calculate the PDE's for the isovector of the heat equation.
% -----
%           (c.f. B.K. Harrison, f.B. Estabrook, "Geometric Approach...",
%           J. Math. Phys. 12, 653, 1971)

% The heat equation  $\frac{\partial}{\partial x x} \psi = \frac{\partial}{\partial t} \psi$  is equivalent to the set of exterior
%
% equations (with  $u = \frac{\partial}{\partial t} \psi$ ,  $y = \frac{\partial}{\partial x} \psi$ ):
%
pform {psi,u,x,y,t}=0,a=1,{da,b}=2;

a := d psi - u*d t - y*d x;

da := - d u^d t - d y^d x;

b := u*d x^d t - d y^d t;

% Now calculate the PDE's for the isovector.

tvector v;

pform {vpsi,vt,vu,vx,vy}=0;
fdomain vpsi=vpsi(psi,t,u,x,y), vt=vt(psi,t,u,x,y), vu=vu(psi,t,u,x,y),
vx=vx(psi,t,u,x,y), vy=vy(psi,t,u,x,y);

v := vpsi*@ psi + vt*@ t + vu*@ u + vx*@ x + vy*@ y;

factor d;
on rat;

il := v |_ a - l*a;

pform o=1;

o := ot*d t + ox*d x + ou*d u + oy*d y;
```

```

fdomain f=f(psi,t,u,x,y);

i11 := v _| d a - l*a + d f;

let vx=-@ (f,y),vt=-@ (f,u),vu=@ (f,t)+u*@ (f,psi),vy=@ (f,x)+y*@ (f,psi),
    vpsi=f-u*@ (f,u)-y*@ (f,y);

factor ^;

i2 := v |_ b - xi*b - o^a + zeta*da;

let ou=0,oy=@ (f,u,psi),ox=-u*@ (f,u,psi),
    ot=@ (f,x,psi)+u*@ (f,y,psi)+y*@ (f,psi,psi);

i2;

let zeta=-@ (f,u,x)-@ (f,u,y)*u-@ (f,u,psi)*y;

i2;

let xi=-@ (f,t,u)-u*@ (f,u,psi)+@ (f,x,y)+u*@ (f,y,y)+y*@ (f,y,psi)+@ (f,psi);

i2;

let @ (f,u,u)=0;

i2;      % These PDE's have to be solved.

clear a,da,b,v,i1,i11,o,i2,xi,t;
remfdomain f,vpsi,vt,vu,vx,vy;
clear @ (f,u,u);

% Problem:
% -----
% Calculate the integrability conditions for the system of PDE's:
% (c.f. B.F. Schutz, "Geometrical Methods of Mathematical Physics"
% Cambridge University Press, 1984, p. 156)

% @ z /@ x + a1*z  + b1*z  = c1
%   1             1      2

% @ z /@ y + a2*z  + b2*z  = c2
%   1             1      2

% @ z /@ x + f1*z  + g1*z  = h1
%   2             1      2

```

```

% @ z /@ y + f2*z  + g2*z  = h2
%      2          1          2          ;

pform w(k)=1,integ(k)=4,{z(k),x,y}=0,{a,b,c,f,g,h}=1,
      {a1,a2,b1,b2,c1,c2,f1,f2,g1,g2,h1,h2}=0;

fdomain a1=a1(x,y),a2=a2(x,y),b1=b1(x,y),b2=b2(x,y),
        c1=c1(x,y),c2=c2(x,y),f1=f1(x,y),f2=f2(x,y),
        g1=g1(x,y),g2=g2(x,y),h1=h1(x,y),h2=h2(x,y);

a:=a1*d x+a2*d y$
b:=b1*d x+b2*d y$
c:=c1*d x+c2*d y$
f:=f1*d x+f2*d y$
g:=g1*d x+g2*d y$
h:=h1*d x+h2*d y$

% The equivalent exterior system:
factor d;
w(1) := d z(-1) + z(-1)*a + z(-2)*b - c;
w(2) := d z(-2) + z(-1)*f + z(-2)*g - h;
indexrange 1,2;
factor z;
% The integrability conditions:

integ(k) := d w(k) ^ w(1) ^ w(2);

clear a,b,c,f,g,h,x,y,w(k),integ(k),z(k);
remfdomain a1,a2,b1,c1,c2,f1,f2,g1,g2,h1,h2;

% Problem:
% -----
% Calculate the PDE's for the generators of the d-theta symmetries of
% the Lagrangian system of the planar Kepler problem.
% c.f. W.Sarlet, F.Cantrijn, Siam Review 23, 467, 1981
% Verify that time translation is a d-theta symmetry and calculate the
% corresponding integral.

pform {t,q(k),v(k),lam(k),tau,xi(k),eta(k)}=0,theta=1,f=0,
      {l,glq(k),glv(k),glt}=0;

tvector gam,y;

indexrange 1,2;

fdomain tau=tau(t,q(k),v(k)),xi=xi(t,q(k),v(k)),f=f(t,q(k),v(k));

```

```

l := 1/2*(v(1)**2 + v(2)**2) + m/r$           % The Lagrangian.

pform r=0;
fdomain r=r(q(k));
let @ (r,q 1)=q(1)/r,@ (r,q 2)=q(2)/r,q(1)**2+q(2)**2=r**2;

lam(k) := -m*q(k)/r;                          % The force.

gam := @ t + v(k)*@(q(k)) + lam(k)*@(v(k))$

eta(k) := gam _| d xi(k) - v(k)*gam _| d tau$

y := tau*@ t + xi(k)*@(q(k)) + eta(k)*@(v(k))$ % Symmetry generator.

theta := l*d t + @(l,v(k))*(d q(k) - v(k)*d t)$

factor @;

s := y _| theta - d f$

glq(k) := @(q k) _| s;
glv(k) := @(v k) _| s;
glt := @(t) _| s;

% Translation in time must generate a symmetry.
xi(k) := 0;
tau := 1;

glq k := glq k;
glv k := glv k;
glt;

% The corresponding integral is of course the energy.
integ := - y _| theta;

clear l,lam k,gam,eta k,y,theta,s,glq k,glv k,glt,t,q k,v k,tau,xi k;
remfdomain r,f,tau,xi;

% Problem:
% -----
% Calculate the "gradient" and "Laplacian" of a function and the "curl"
% and "divergence" of a one-form in elliptic coordinates.

coframe e u = sqrt(cosh(v)**2 - sin(u)**2)*d u,
           e v = sqrt(cosh(v)**2 - sin(u)**2)*d v,
           e phi = cos u*sinh v*d phi;

```

```

pform f=0;

fdomain f=f(u,v,phi);

factor e,^;
on rat,gcd;
order cosh v, sin u;
% The gradient:
d f;

factor @;
% The Laplacian:
# d # d f;

% Another way of calculating the Laplacian:
-#vardf(1/2*d f^#d f,f);

remfac @;

% Now calculate the "curl" and the "divergence" of a one-form.

pform w=1,a(k)=0;

fdomain a=a(u,v,phi);

w := a(-k)*e k;
% The curl:
x := # d w;

factor @;
% The divergence:
y := # d # w;

remfac @;
clear x,y,w,u,v,phi,e k,a k;
remfdomain a,f;

% Problem:
% -----
% Calculate in a spherical coordinate system the Navier Stokes equations.

coframe e r=d r, e theta =r*d theta, e phi = r*sin theta *d phi;
frame x;

fdomain v=v(t,r,theta,phi),p=p(r,theta,phi);

```

```

pform v(k)=0,p=0,w=1;

% We first calculate the convective derivative.

w := v(-k)*e(k)$

factor e; on rat;

cdv := @ (w,t) + (v(k)*x(-k)) |_ w - 1/2*d(v(k)*v(-k));

%next we calculate the viscous terms;

visc := nu*(d#d# w - #d#d w) + mu*d#d# w;

% Finally we add the pressure term and print the components of the
% whole equation.

pform nasteq=1,nast(k)=0;

nasteq := cdv - visc + 1/rho*d p$

factor @;

nast(-k) := x(-k) _| nasteq;

remfac @,e;

clear v k,x k,nast k,cdv,visc,p,w,nasteq,e k;
remfdomain p,v;

% Problem:
% -----
% Calculate from the Lagrangian of a vibrating rod the equation of
% motion and show that the invariance under time translation leads
% to a conserved current.

pform {y,x,t,q,j}=0,lagr=2;

fdomain y=y(x,t),q=q(x),j=j(x);

factor ^;

lagr := 1/2*(rho*q*@ (y,t)**2 - e*j*@ (y,x,x)**2)*d x^d t;

vardf(lagr,y);

% The Lagrangian does not explicitly depend on time; therefore the
% vector field @ t generates a symmetry. The conserved current is

```



```

pform c=1;
factor d;

c := noether(lagr,y,@ t);

% The exterior derivative of this must be zero or a multiple of the
% equation of motion (weak conservation law) to be a conserved current.

remfac d;

d c;

% i.e. it is a multiple of the equation of motion.

clear lagr,c,j,y,q;
remfdomain y,q,j;

% Problem:
% -----
% Show that the metric structure given by Eguchi and Hanson induces a
% self-dual curvature.
% c.f. T. Eguchi, P.B. Gilkey, A.J. Hanson, "Gravitation, Gauge Theories
% and Differential Geometry", Physics Reports 66, 213, 1980

for all x let cos(x)**2=1-sin(x)**2;

pform f=0,g=0;
fdomain f=f(r), g=g(r);

coframe   o(r) = f*d r,
          o(theta) = (r/2)*(sin(psi)*d theta - sin(theta)*cos(psi)*d phi),
          o(phi) = (r/2)*(-cos(psi)*d theta - sin(theta)*sin(psi)*d phi),
          o(psi) = (r/2)*g*(d psi + cos(theta)*d phi);

frame e;

pform gamma(a,b)=1,curv2(a,b)=2;
index_symmetries gamma(a,b),curv2(a,b): antisymmetric;

factor o;

gamma(-a,-b) := -(1/2)*( e(-a) _| (e(-c) _| (d o(-b)))
                      -e(-b) _| (e(-a) _| (d o(-c)))
                      +e(-c) _| (e(-b) _| (d o(-a))) )*o(c)$

curv2(-a,b) := d gamma(-a,b) + gamma(-c,b)^gamma(-a,c)$

```

```

let f=1/g,g=sqrt(1-(a/r)**4);

pform chck(k,l)=2;
index_symmetries chck(k,l): antisymmetric;

% The following has to be zero for a self-dual curvature.

chck(k,l) := 1/2*eps(k,l,m,n)*curv2(-m,-n) + curv2(k,l);

clear gamma(a,b),curv2(a,b),f,g,chck(a,b),o(k),e(k),r,phi,psi;
remfdomain f,g;

% Example: 6-dimensional FRW model with quadratic curvature terms in
% -----
% the Lagrangian (Lanczos and Gauss-Bonnet terms).
% cf. Henriques, Nuclear Physics, B277, 621 (1986)

for all x let cos(x)**2+sin(x)**2=1;

pform {r,s}=0;
fdomain r=r(t),s=s(t);

coframe o(t) = d t,
              o(1) = r*d u/(1 + k*(u**2)/4),
              o(2) = r*u*d theta/(1 + k*(u**2)/4),
              o(3) = r*u*sin(theta)*d phi/(1 + k*(u**2)/4),
              o(4) = s*d v1,
              o(5) = s*sin(v1)*d v2
with metric g =-o(t)*o(t)+o(1)*o(1)+o(2)*o(2)+o(3)*o(3)
              +o(4)*o(4)+o(5)*o(5);

frame e;

on nero; factor o,^;

riemannconx om;

pform curv(k,l)=2,{riemann(a,b,c,d),ricci(a,b),riccisc}=0;

index_symmetries curv(k,l): antisymmetric,
                             riemann(k,l,m,n): antisymmetric in {k,l},{m,n}
                                                symmetric in {{k,l},{m,n}},
                             ricci(k,l): symmetric;

curv(k,l) := d om(k,l) + om(k,-m)^om(m,l);

riemann(a,b,c,d) := e(d) _| (e (c) _| curv(a,b));

```

```

% The rest is done in the Ricci calculus language,

ricci(-a,-b) := riemann(c,-a,-d,-b)*g(-c,d);

riccisc := ricci(-a,-b)*g(a,b);

pform {laglanc,inv1,inv2} = 0;

index_symmetries riemc3(k,l),riemri(k,l),
                  hlang(k,l),einst(k,l): symmetric;

pform {riemc3(i,j),riemri(i,j)}=0;

riemc3(-i,-j) := riemann(-i,-k,-l,-m)*riemann(-j,k,l,m)$
inv1 := riemc3(-i,-j)*g(i,j);
riemri(-i,-j) := 2*riemann(-i,-k,-j,-l)*ricci(k,l)$
inv2 := ricci(-a,-b)*ricci(a,b);
laglanc := (1/2)*(inv1 - 4*inv2 + riccisc**2);

pform {einst(a,b),hlang(a,b)}=0;

hlang(-i,-j) := 2*(riemc3(-i,-j) - riemri(-i,-j) -
  2*ricci(-i,-k)*ricci(-j,k) +
  riccisc*ricci(-i,-j) - (1/2)*laglanc*g(-i,-j));

% The complete Einstein tensor:

einst(-i,-j) := (ricci(-i,-j) - (1/2)*riccisc*g(-i,-j))*alp1 +
hlang(-i,-j)*alp2$

alp1 := 1$
factor alp2;

einst(-i,-j) := einst(-i,-j);

clear o(k),e(k),riemc3(i,j),riemri(i,j),curv(k,l),riemann(a,b,c,d),
      ricci(a,b),riccisc,t,u,v1,v2,theta,phi,r,om(k,l),einst(a,b),
      hlang(a,b);

remfdomain r,s;

% Problem:
% -----
% Calculate for a given coframe and given torsion the Riemannian part and
% the torsion induced part of the connection. Calculate the curvature.

% For a more elaborate example see E.Schruefer, F.W. Hehl, J.D. McCrea,
% "Application of the REDUCE package EXCALC to the Poincare gauge field

```

```

% theory of gravity", GRG Journal, vol. 19, (1988) 197--218

pform {ff, gg}=0;

fdomain ff=ff(r), gg=gg(r);

coframe o(4) = d u + 2*b0*cos(theta)*d phi,
      o(1) = ff*(d u + 2*b0*cos(theta)*d phi) + d r,
      o(2) = gg*d theta,
      o(3) = gg*sin(theta)*d phi
with metric g = -o(4)*o(1)-o(4)*o(1)+o(2)*o(2)+o(3)*o(3);

frame e;

pform {tor(a), gwt(a)}=2, gamma(a,b)=1,
      {u1,u3,u5}=0;

index_symmetries gamma(a,b): antisymmetric;

fdomain u1=u1(r), u3=u3(r), u5=u5(r);

tor(4) := 0$

tor(1) := -u5*o(4)^o(1) - 2*u3*o(2)^o(3)$

tor(2) := u1*o(4)^o(2) + u3*o(4)^o(3)$

tor(3) := u1*o(4)^o(3) - u3*o(4)^o(2)$

gwt(-a) := d o(-a) - tor(-a)$

% The following is the combined connection.
% The Riemannian part could have equally well been calculated by the
% RIEMANNCONX statement.

gamma(-a,-b) := (1/2)*( e(-b) _| (e(-c) _| gwt(-a))
      +e(-c) _| (e(-a) _| gwt(-b))
      -e(-a) _| (e(-b) _| gwt(-c)) )*o(c);

pform curv(a,b)=2;
index_symmetries curv(a,b): antisymmetric;
factor ^;

curv(-a,b) := d gamma(-a,b) + gamma(-c,b)^gamma(-a,c);

clear o(k), e(k), curv(a,b), gamma(a,b), theta, phi, x, y, z, r, s, t, u, v, p, q, c, cs;
remfdomain u1, u3, u5, ff, gg;

showtime;

```

end;

## 16.25 FIDE: Finite difference method for partial differential equations

This package performs automation of the process of numerically solving partial differential equations systems (PDES) by means of computer algebra. For PDES solving, the finite difference method is applied. The computer algebra system REDUCE and the numerical programming language FORTRAN are used in the presented methodology. The main aim of this methodology is to speed up the process of preparing numerical programs for solving PDES. This process is quite often, especially for complicated systems, a tedious and time consuming task.

Documentation for this package is in plain text.

Author: Richard Liska.

### 16.25.1 Abstract

The FIDE package performs automation of the process of numerical solving partial differential equations systems (PDES) by means of computer algebra. For PDES solving finite difference method is applied. The computer algebra system REDUCE and the numerical programming language FORTRAN are used in the presented methodology. The main aim of this methodology is to speed up the process of preparing numerical programs for solving PDES. This process is quite often, especially for complicated systems, a tedious and time consuming task. In the process one can find several stages in which computer algebra can be used for performing routine analytical calculations, namely: transforming differential equations into different coordinate systems, discretization of differential equations, analysis of difference schemes and generation of numerical programs. The FIDE package consists of the following modules:

**EXPRES** for transforming PDES into any orthogonal coordinate system.

**IIMET** for discretization of PDES by integro-interpolation method.

**APPROX** for determining the order of approximation of difference scheme.

**CHARPOL** for calculation of amplification matrix and characteristic polynomial of difference scheme, which are needed in Fourier stability analysis.

**HURWP** for polynomial roots locating necessary in verifying the von Neumann stability condition.

**LINBAND** for generating the block of FORTRAN code, which solves a system of linear algebraic equations with band matrix appearing quite often in difference schemes.

Version 1.1 of the FIDE package is the result of porting FIDE package to REDUCE 3.4. In comparison with Version 1.0 some features has been changed in the LINBAND module (possibility to interface several numerical libraries).

References ———

[1] R. Liska, L. Drska: FIDE: A REDUCE package for automation of FInite difference method for solving pDE. In ISSAC '90, Proceedings of the International Symposium on Symbolic and Algebraic Computation, Ed. S. Watanabe, M. Nagata. p. 169-176, ACM Press, Addison Wesley, New York 1990.

## 16.25.2 EXPRES

A Module for Transforming Differential Operators and Equations into an Arbitrary Orthogonal Coordinate System

This module makes it possible to express various scalar, vector, and tensor differential equations in any orthogonal coordinate system. All transformations needed are executed automatically according to the coordinate system given by the user. The module was implemented according to the similar MACSYMA module from [1].

### The specification of the coordinate system

The coordinate system is specified using the following statement:

```
SCALEFACTORS <d>,<tr 1>,...,<tr d>,<cor 1>,...,<cor d>;
<d> ::= 2 | 3           coordinate system dimension
<tr i> ::= "algebraic expression" the expression of the i-th
                                Cartesian coordinate in new
                                coordinates
<cor i> ::= "identifier"      the i-th new coordinate
```

All evaluated quantities are transformed into the coordinate system set by the last SCALEFACTORS statement. By default, if this statement is not applied, the three-dimensional Cartesian coordinate system is employed. During the evaluation of SCALEFACTORS statement the metric coefficients, i.e. scale factors SF(i), of a defined coordinate system are computed and printed. If the WRCHRI switch is ON, then the nonzero Christoffel symbols of the coordinate system are printed too. By default the WRCHRI switch is OFF.

### The declaration of tensor quantities

Tensor quantities are represented by identifiers. The **VECTORS** declaration declares the identifiers as vectors, the **DYADS** declaration declares the identifiers as dyads. i.e. two-dimensional tensors, and the **TENSOR** declaration declares the identifiers as tensor variables. The declarations have the following syntax:

```
<declaration> <id 1>,<id 2>,...,<id n>;
<declaration> ::= VECTORS | DYADS | TENSOR
<id i> ::= "identifier"
```

The value of the identifier **V** declared as vector in the two-dimensional coordinate system is  $(V(1), V(2))$ , where  $V(i)$  are the components of vector **V**. The value of the identifier **T** declared as a dyad is  $((T(1,1), T(1,2)), (T(2,1), T(2,2)))$ . The value of the tensor variable can be any tensor (see below). Tensor variables can be used only for a single coordinate system, after the coordinate system redefining by a new **SCALEFACTORS** statement, the tensor variables have to be re-defined using the assigning statement.

### New infix operators

For four different products between the tensor quantities, new infix operators have been introduced (in the explaining examples, a two-dimensional coordinate system, vectors **U**, **V**, and dyads **T**, **W** are considered):

.	- scalar product	$U.V = U(1)*V(1)+U(2)*V(2)$
?	- vector product	$U?V = U(1)*V(2)-U(2)*V(1)$
&	- outer product	$U\&V = ((U(1)*V(1), U(1)*V(2)), (U(2)*V(1), U(2)*V(2)))$
#	- double scalar product	$T\#W = T(1,1)*W(1,1)+T(1,2)*W(1,2)+T(2,1)*W(2,1)+T(2,2)*W(2,2)$

The other usual arithmetic infix operators **+**, **-**, **\***, **\*\*** can be used in all situations that have sense (e.g. vector addition, a multiplication of a tensor by a scalar, etc.).

### New prefix operators

New prefix operators have been introduced to express tensor quantities in its components and the differential operators over the tensor quantities:

**VECT** - the explicit expression of a vector in its components

**DYAD** - the explicit expression of a dyad in its components



**GRAD** - differential operator of gradient

**DIV** - differential operator of divergence

**LAPL** - Laplace's differential operator

**CURL** - differential operator of curl

**DIRDF** - differential operator of the derivative in direction (1st argument is the directional vector)

The results of the differential operators are written using the DIFF operator. DIFF(<scalar>,<cor i>) expresses the derivative of <scalar> with respect to the coordinate <cor i>. This operator is not further simplified. If the user wants to make it simpler as common derivatives, he performs the following declaration:

```
FOR ALL X,Y LET DIFF(X,Y) = DF(X,Y); .
```

Then, however, we must realize that if the scalars or tensor quantities do not directly explicitly depend on the coordinates, their dependencies have to be declared using the DEPEND statements, otherwise the derivative will be evaluated to zero. The dependence of all vector or dyadic components (as dependence of the name of vector or dyad) has to appear before VECTORS or DYADS declarations, otherwise after these declarations one has to declare the dependencies of all components. For formulating the explicit derivatives of tensor expressions, the differentiation operator DF can be used (e.g. the differentiation of a vector in its components).

### Tensor expressions

Tensor expressions are the input into the EXPRES module and can have a variety of forms. The output is then the formulation of the given tensor expression in the specified coordinate system. The most general form of a tensor expression <tensor> is described as follows (the conditions (d=i) represent the limitation on the dimension of the coordinate system equalling i):

```
<tensor> ::= <scalar> | <vector> | <dyad>
<scalar> ::= "algebraic expression, can contain <scalars>" |
             "tensor variable with scalar value" |
             <vector 1>.<vector 2> | <dyad 1>#<dyad 2> |
             (d=2)<vector 1>?<vector 2> | DIV <vector> |
             LAPL <scalar> | (d=2) ROT <vector> |
             DIRDF(<vector>,<scalar>)
<vector> ::= "identifier declared by VECTORS statement" |
             "tensor variable with vector value" |
             VECT(<scalar 1>,...,<scalar d>) | -<vector> |
```

```

<vector 1>+<vector 2> | <vector 1>-<vector 2> |
<scalar>*<vector> | <vector>/<scalar> |
<dyad>.<vector> | <vector>.<dyad> | (d=3)
<vector 1>?<vector 2> | (d=2) <vector>?<dyad> |
(d=2) <dyad>?<vector> | GRAD <scalar> |
DIV <dyad> | LAPL <vector> | (d=3) ROT <vector> |
DIRDF(<vector 1>,<vector 2>) | DF(<vector>,"usual
further arguments")
<dyad> ::= "identifier declared by DYADS statement" |
"tensor variable with dyadic value" |
DYAD((<scalar 1l>,...,<scalar 1d>),...,<scalar d1>,
...,<scalar dd>)) | -<dyad> | <dyad 1>+<dyad 2> |
<dyad 1>-<dyad 2> | <scalar>*<dyad> | <dyad>/<scalar>
| <dyad 1>.<dyad 2> | <vector 1>&<vector 2> |
(d=3) <vector>?<dyad> | (d=3) <dyad>?<vector> |
GRAD <vector> | DF(<dyad>,"usual further arguments")

```

### Assigning statement

The assigning statement for tensor variables has a usual syntax, namely:

```

<tensor variable> := <tensor>
<tensor variable> ::= "identifier declared TENSOR" .

```

The assigning statement assigns the tensor variable the value of the given tensor expression, formulated in the given coordinate system. After a change of the coordinate system, the tensor variables have to be redefined.

References ———

[1] M. C. Wirth, On the Automation of Computational Physics. PhDr Thesis. Report UCRL-52996, Lawrence Livermore National Laboratory, Livermore, 1980.

### 16.25.3 IIMET

A Module for Discretizing the Systems of Partial Differential Equations

This program module makes it possible to discretize the specified system of partial differential equations using the integro-interpolation method, minimizing the number of the used interpolations in each independent variable. It can be used for non-linear systems and vector or tensor variables as well. The user specifies the way of discretizing individual terms of differential equations, controls the discretization and obtains various difference schemes according to his own wish.

### Specification of the coordinates and the indices corresponding to them

The independent variables of differential equations will be called coordinates. The names of the coordinates and the indices that will correspond to the particular coordinates in the difference scheme are defined using the COORDINATES statement:

```
COORDINATES  <coordinate 1>{,<coordinate i>} [ INTO
              <index 1>{,<index i>}];
<coordinate i> ::= "identifier"  - the name of the coordinate
<index i>      ::= "identifier"   - the name of the index
```

This statement specifies that the <coordinate i> will correspond to the <index i>. A new COORDINATES statement cancels the definitions given by the preceding COORDINATES statement. If the part [ INTO ... ] is not included in the statement, the statement assigns the coordinates the indices I, J, K, L, M, N, respectively. If it is included, the number of coordinates and the number of indices should be the same.

## 2.2 Difference grids

In the discretization, orthogonal difference grids are employed. In addition to the basic grid, called the integer one, there is another, the half-integer grid in each coordinate, whose cellular boundary points lie in the centers of the cells of the integer grid. The designation of the cellular separating points and centers is determined by the CENTERGRID switch: if it is ON and the index in the given coordinate is I, the centers of the grid cells are designated by indices I, I + 1,..., and the boundary points of the cells by indices I + 1/2,..., if, on the contrary, the switch is OFF, the cellular centers are designated by indices I + 1/2,..., and the boundary points by indices I, I + 1,... (see Fig. 2.1).

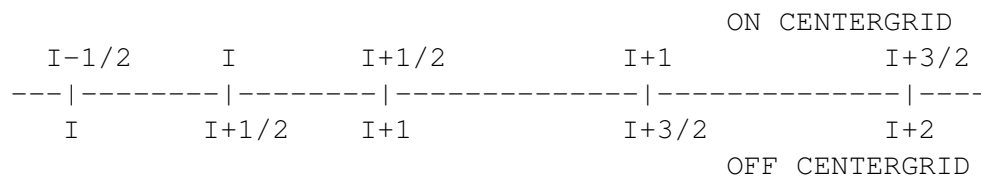


Figure 2.1 Types of grid

In the case of ON CENTERGRID, the indices  $i, i+1, i-1, \dots$  thus designate the centers of the cells of the integer grid and the boundary points of the cells of the half-integer grid, and, similarly, in the case of OFF CENTERGRID, the boundaries of the cells of the integer grid and the central points of the half-integer grid. The meaning of the integer and half-integer grids depends on the CENTERGRID switch in the

described way. After the package is loaded, the CENTERGRID is ON. Obviously, this switch is significant only for non-uniform grids with a variable size of each cell. The grids can be uniform, i.e. with a constant cell size - the step of the grid. The following statement:

```
GRID UNIFORM, <coordinate>{, <coordinate>;
```

defines uniform grids in all coordinates occurring in it. Those coordinates that do not occur in the GRID UNIFORM statement are supposed to have non-uniform grids. In the outputs, the grid step is designated by the identifier that is made by putting the character H before the name of the coordinate. For a uniform grid, this identifier (e.g. for the coordinate X the grid step HX) has the meaning of a step of an integer or half-integer grids that are identical. For a non-uniform grid, this identifier is an operator and has the meaning of a step of an integer grid, i.e. the length of a cell whose center (in the case of ON CENTERGRID) or beginning (in the case of OFF CENTERGRID) is designated by a single argument of this operator. For each coordinate  $s$  designated by the identifier  $i$ , this step of the integer non-uniform grid is defined as follows:

$$\begin{aligned} Hs(i+j) &= s(i+j+1/2) - s(i+j-1/2) && \text{at ON CENTERGRID} \\ Hs(i+j) &= s(i+j+1) - s(i+j) && \text{at OFF CENTERGRID} \end{aligned}$$

for all integers  $j$  ( $s(k)$  designates the value of the coordinate  $s$  in the cellular boundary point subscripted with the index  $k$ ). The steps of the half-integer non-uniform grid are not applied in outputs.

### Declaring the dependence of functions on coordinates

In the system of partial differential equations, two types of functions, in other words dependent variables can occur: namely, the given functions, whose values are known before the given system is solved, and the sought functions, whose values are not available until the system of equations is solved. The functions can be scalar, vector, or tensor, for vector or tensor functions the EXPRES module has to be applied at the same time. The names of the functions employed in the given system and their dependence on the coordinates are specified using the DEPENDENCE statement.

```
DEPENDENCE <dependence>{, <dependence>;
<dependence> ::= <function>([<order>], <coordinate>{,
                                <coordinate>})
<function> ::= "identifier" - the name of the function
<order> ::= 1|2 tensor order of the function (the value of
the function is 1 - vector, 2 - dyad (two-
```

```
dimensional tensor))
```

Every <dependence> in the statement determines on which <coordinates> the <function> depends. If the tensor <order> of the function occurs in the <dependence>, the <function> is declared as a vector or a dyad. If, however, the <function> has been declared by the VECTORS and DYADS statements of the EXPRES module, the user need not present the tensor <order>. By default, a function without any declaration is regarded as scalar. In the discretization, all scalar components of tensor functions are replaced by identifiers that arise by putting successively the function name and the individual indices of the given component (e.g. the tensor component  $T(1,2)$ , written in the EXPRES module as  $T(1,2)$ , is represented by the identifier T12). Before the DEPENDENCE statement is executed, the coordinates have to be defined using the COORDINATES statement. There may be several DEPENDENCE statements. The DEPENDENCE statement cancels all preceding determinations of which grids are to be used for differentiating the function or the equation for this function. These determinations can be either defined by the ISGRID or GRIDEQ statements, or computed in the evaluation of the IIM statement. The GIVEN statement:

```
GIVEN <function>{,<function>;
```

declares all functions included in it as given functions whose values are known to the user or can be computed. The CLEARGIVEN statement:

```
CLEARGIVEN;
```

cancels all preceding GIVEN declarations. If the TWOGRID switch is ON, the given functions can be differentiated both on the integer and the half-integer grids. If the TWOGRID switch is OFF, any given function can be differentiated only on one grid. After the package is loaded, the TWOGRID is ON.

### Functions and difference grids

Every scalar function or scalar component of a vector or a dyadic function occurring in the discretized system can be discretized in any of the coordinates either on the integer or half-integer grid. One of the tasks of the IIMET module is to find the optimum distribution of each of these dependent variables of the system on the integer and half-integer grids in all variables so that the number of the performed interpolations in the integro-interpolation method will be minimal. Using the statement

```
SAME <function>{,<function>;
```

all functions given in one of these declarations will be discretized on the same grids in all coordinates. In each SAME statement, at least one of these functions in one SAME statement must be the sought one. If the given function occurs in the SAME statement, it will be discretized only on one grid, regardless of the state of the TWOGRID switch. If a vector or a dyadic function occurs in the SAME statement, what has been said above relates to all its scalar components. There are several SAME statements that can be presented. All SAME statements can be canceled by the following statement:

```
CLEARSAME;
```

The SAME statement can be successfully used, for example, when the given function depends on the function sought in a complicated manner that cannot be included either in the differential equation or in the difference scheme explicitly, and when both the functions are desired to be discretized in the same points so that the user will not be forced to execute the interpolation during the evaluation of the given function. In some cases, it is convenient too to specify directly which variable on which grid is to be discretized, for which case the ISGRID statement is applied:

```
ISGRID <s-function>{,<s-function>};
<s-function> ::= <function>([<component>,<s-grid>{,<s-grid>}])
<s-grid> ::= <coordinate> .. <grid>,
<grid> ::= ONE | HALF          designation of the integer
                                (ONE) and half-integer (HALF)
                                grids
<component> ::= <i-dim> |      for the vector <function>
                  <i-dim>,<i-dim> for the dyadic <function>
                                it is not presented for the
                                scalar <function>
<i-dim> ::= *| "natural number from 1 to the space dimension
               the space dimension is specified in the EXPRES
               module by the SCALEFACTORS statement, * means all
               components
```

The statement defines that the given functions or their components will be discretized in the specified coordinates on the specified grids, so that, for example, the statement ISGRID U (X..ONE,Y..HALF), V(1,Z..ONE), T(\*,1,X..HALF); defines that scalar U will be discretized on the integer grid in the coordinate X, and on the half-integer one in the coordinate Y, the first component of vector V will be on the integer grid in the coordinate Z, and the first column of tensor T will be on the half-integer grid in the coordinate X. The ISGRID statement can be applied more times. The functions used in this statement have to be declared before by the DEPENDENCE statement.

## Equations and difference grids

Every equation of the system of partial differential equations is an equation for some sought function (specified in the IIM statement). The correspondence between the sought functions and the equations is mutually unambiguous. The GRIDEQ statement makes it possible to determine on which grid an individual equation will be discretized in some or all coordinates

```
GRIDEQ <g-function>{,<g-function>;  
<g-function> ::= <function>(<s-grid>{,<s-grid>})
```

Every equation can be discretized in any coordinate either on the integer or half-integer grid. This statement determines the discretization of the equations given by the functions included in it in given coordinates, on given grids. The meaning of the fact that an equation is discretized on a certain grid is as follows: index I used in the DIFMATCH statements (discussed in the following section), specifying the discretization of the basic terms, will be located in the center of the cell of this grid, and indices I+1/2, I-1/2 from the DIFMATCH statement on the boundaries of the cell of this grid. The actual name of the index in the given coordinate is determined using the COORDINATES statement, and its location on the grid is set by the CENTERGRID switch.

## Discretization of basic terms

The discretization of a system of partial differential equations is executed successively in individual coordinates. In the discretization of an equation in one coordinate, the equation is linearized into its basic terms first that will be discretized independently then. If D is the designation for the discretization operator in the coordinate x, this linearization obeys the following rules:

1.  $D(a+b) = D(a) + D(b)$
2.  $D(-a) = -D(a)$
3.  $D(p \cdot a) = p \cdot D(a)$  (p does not depend on the coordinate x)
4.  $D(a/p) = D(a)/p$

The linearization lasts as long as some of these rules can be applied. The basic terms that must be discretized after the linearization have then the forms of the following quantities:

1. The actual coordinate in which the discretization is performed.
2. The sought function.
3. The given function.

4. The product of the quantities 1 - 7.
5. The quotient of the quantities 1 - 7.
6. The natural power of the quantities 1 - 7.
7. The derivative of the quantities 1 - 7 with respect to the actual coordinate.

The way of discretizing these basic terms, while the functions are on integer and half-integer grids, is determined using the DIFMATCH statement:

```

DIFMATCH <coordinate>,<pattern term>,{<grid specification>,<
    <number of interpolations>,<discretized term>;
<coordinate> ::= ALL | "identifier" - the coordinate name from
                                the COORDINATES statement
<pattern term> ::= <pattern coordinate>|
    <pattern sought function>|
    <pattern given function>|<pattern term> *
    <pattern term>|<pattern term> / <pattern term>|
    <pattern term> ** <exponent>|
    DIFF(<pattern term>,<pattern coordinate>[,<order
    of derivative>])|
    <declared operator>(<pattern term>{,<pattern term>})
<pattern coordinate> ::= X
<pattern sought function> ::= U | V | W
<pattern given function> ::= F | G
<exponent> ::= N | "integer greater than 1"
<order of derivative> ::= "integer greater than 2"
<grid specification> ::= <pattern function>=<grid>
<pattern function> ::= <pattern sought function>|
    <pattern given function>
<number of interpolations> ::= "non-negative integer"
<discretized term> ::= <pattern operator>(<index expression>)|
    "natural number"|DI|DIM1|DIP1|DIM2|DIP2|
    <declared term> | - <discretized term> |
    <discretized term> + <discretized term> |
    <discretized term> * <discretized term> |
    <discretized term> / <discretized term> |
    (<discretized term>) |
    <discretized term> **<exponent>
<pattern operator> ::= X | U | V | W | F | G
<index expression> ::= <pattern index> |
    <pattern index> + <increment> |
    <pattern index> - <increment>
<pattern index> ::= I

```



```

<increment> = "rational number"
DIFCONST <declared term>{,<declared term>;
<declared term> ::= "identifier" - the constant parameter of
                                the difference scheme.
DIFFUNC <declared operator>{,<declared operator>;
<declared operator> ::= "identifier" - prefix operator, that can
                        appear in discretized equations (e.g. SIN).

```

The first parameter of the DIFMATCH statement determines the coordinate for which the discretization defined in it is valid. If ALL is used, the discretization will be valid for all coordinates, and this discretization is accepted when it has been checked whether there has been no other discretization defined for the given coordinate and the given pattern term. Each pattern sought function, occurring in the pattern term, must be included in the specification of the grids. The pattern given functions from the pattern term can occur in the grid specification, but in some cases (see below) need not. In the grid specification the maximum number of 3 pattern functions may occur. The discretization of each pattern term has to be specified in all combinations of the pattern functions occurring in the grid specification, on the integer and half-integer grids, that is  $2^n$  variants for the grid specification with  $n$  pattern functions ( $n=0,1,2,3$ ). The discretized term is the discretization of the pattern term in the pattern coordinate  $X$  in the point  $X(I)$  on the pattern grid (see Fig. 2.2), and the pattern functions occurring in the grid specification are in the discretized term on the respective grids from this specification (to the discretized term corresponds the grid specification preceding it).

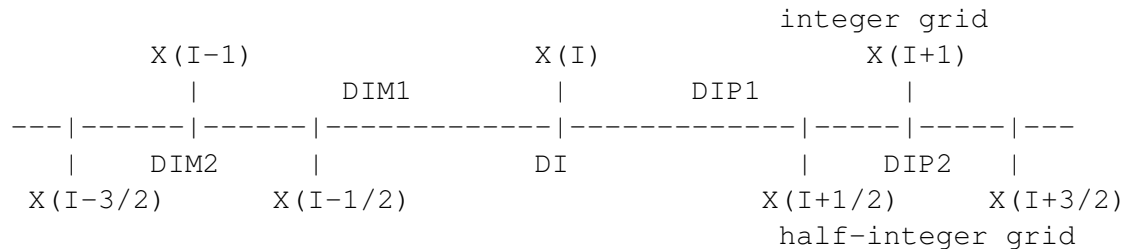


Figure 2.2 Pattern grid

The pattern grid steps defined as

$$\begin{aligned}
 DIM2 &= X(I - 1/2) - X(I - 3/2) \\
 DIM1 &= X(I) - X(I - 1) \\
 DI &= X(I + 1/2) - X(I - 1/2) \\
 DIP1 &= X(I + 1) - X(I) \\
 DIP2 &= X(I + 3/2) - X(I + 1/2)
 \end{aligned}$$

can occur in the discretized term. In the integro-interpolation method, the dis-

cretized term is specified by the integral

$$\langle \text{discretized term} \rangle = 1 / (X(I+1/2) - X(I-1/2)) * \text{DINT}(X(I-1/2), X(I+1/2), \langle \text{pattern term} \rangle, X),$$

where DINT is operator of definite integration DINT(from, to, function, variable). The number of interpolations determines how many interpolations were needed for calculating this integral in the given discrete form (the function on the integer or half-integer grid). If the integro-interpolation method is not used, the more convenient is the distribution of the functions on the half-integer and integer grids, the smaller number is chosen by the user. The parameters of the difference scheme defined by the DIFCONST statement can occur in the discretized expression too (for example, the implicit-explicit scheme on the implicit layer multiplied by the constant C and on the explicit one by (1-C)). As a matter of fact, all DIFMATCH statements create a base of pattern terms with the rules of how to discretize these terms in individual coordinates under the assumption that the functions occurring in the pattern terms are on the grids determined in the grid specification (all combinations must be included). The DIFMATCH statement does not check whether the discretized term is actually the discretization of the pattern term or whether in the discretized term occur the functions from the grid specification on the grids given by this specification. An example can be the following definition of the discretization of the first and second derivatives of the sought function in the coordinate R on a uniform grid:

```
DIFMATCH R, DIFF(U, X), U=ONE, 2, (U(I+1)-U(I-1))/(2*DI);
                                U=HALF, 0, (U(I+1/2)-U(I-1/2))/DI;
DIFMATCH R, DIFF(U, X, 2), U=ONE, 0, (U(I+1)-2*U(I)+U(I-1))/DI**2,
                                U=HALF, 2, (U(I+3/2)-U(I+1/2)-U(I-1/2)+U(I-3/2))/(2*DI**2);
```

All DIFMATCH statements can be cleared by the statement

```
CLEARDIFMATCH;
```

After this statement user has to supply its own DIFMATCH statements. But now back to the discretizing of the basic terms obtained by the linearization of the partial differential equation, as mentioned at the beginning of this section. Using the method of pattern matching, for each basic term a term representing its pattern is found in the base of pattern terms (specified by the DIFMATCH statements). The pattern matching obeys the following rules:

1. The pattern for the coordinate in which the discretization is executed is the pattern coordinate X.
2. The pattern for the sought function is some pattern sought function, and this

correspondence is mutually unambiguous.

3. The pattern for the given function is some pattern given function, or, in case the EQFU switch is ON, some pattern sought function, and, again, the correspondence of the pattern with the given function is mutually unambiguous (after loading the EQFU switch is ON).
4. The pattern for the products of quantities is the product of the patterns of these quantities, irrespective of their sequence.
5. The pattern for the quotient of quantities is the quotient of the patterns of these quantities.
6. The pattern for the natural power of a quantity is the same power of the pattern of this quantity or the power of this quantity with the pattern exponent  $N$ .
7. The pattern for the derivative of a quantity with respect to the coordinate in which the discretization is executed is the derivative of the pattern of this quantity with respect to the pattern coordinate  $X$  of the same order of differentiation.
8. The pattern for the sum of the quantities that have the same pattern with the identical correspondence of functions and pattern functions is this common pattern (so that it will not be necessary to multiply the parentheses during discretizing the products in the second and further coordinates).

When matching the pattern of one basic term, the program finds the pattern term and the functions corresponding to the pattern functions, maybe also the exponent corresponding to the pattern exponent  $N$ . After determining on which grids the individual functions and the individual equations will be discretized, which will be discussed in the next section, the program finds in the pattern term base the discretized term either with pattern functions on the same grids as are the functions from the basic term corresponding to them in case that the given equation is differentiated on the integer grid, or with pattern functions on inverse grids (an inverse integer grid is a half-integer grid, and vice versa) compared with those used for the functions from the basic term corresponding to them in case the given equation is differentiated on the half-integer grid (the discretized term in the DIFMATCH statement is expressed in the point  $X(I)$ , i.e. on the integer grid, and holds for the discretizing of the equation on the integer grid; with regard to the substitutions for the pattern index  $I$  mentioned later, it is possible to proceed in this way and not necessary to define the discretization in the points  $X(I+1/2)$  too, i.e. on the half-integer grid). The program replaces in the thus obtained discretized term:

1. The pattern coordinate  $X$  with the particular coordinate  $s$  in which the discretization is actually performed.

2. The pattern index  $I$  and the grid steps  $DIM2$ ,  $DIM1$ ,  $DI$ ,  $DIP1$ ,  $DIP2$  with the expression given in table 2.1 according to the state of the `CENTERGRID` switch and to the fact whether the given equation is discretized on the integer or half-integer grid ( $i$  is the index corresponding to the coordinate  $s$  according to the `COORDINATES` statement, the grid steps were defined in section 2.2)
3. The pattern functions with the corresponding functions from the basic term and, possibly, the pattern exponent with the corresponding exponent from the basic term.

the equation discretized on			
the integer grid		the half-integer grid	
CENTERGRID	CENTERGRID	CENTERGRID	CENTERGRID
OFF	ON	OFF	ON
-----			
$I$	$i$	$i+1/2$	
-----			
$DIM2$	$(Hs(i-2)+Hs(i-1))/2$	$Hs(i-1)$	$(Hs(i-1)+Hs(i))/2$
$DIM1$	$Hs(i-1)$	$(Hs(i-1)+Hs(i))/2$	$Hs(i)$
$DI$	$(Hs(i-1)+Hs(i))/2$	$Hs(i)$	$(Hs(i)+Hs(i+1))/2$
$DIP1$	$Hs(i)$	$(Hs(i)+Hs(i+1))/2$	$Hs(i+1)$
$DIP2$	$(Hs(i)+Hs(i+1))/2$	$Hs(i+1)$	$(Hs(i+1)+Hs(i+2))/2$

Table 2.1 Values of the pattern index and the pattern grid steps.

More details will be given now to the discretization of the given functions and its specification. The given function may occur in the `SAME` statement, which makes it bound with some sought function, in other words it can be discretized only on one grid. This means that all basic terms, in which this function occurs, must have their pattern terms in whose discretization definitions by the `DIFMATCH` statement the pattern function corresponding to the mentioned given function has to occur in the grid specification. If the given function does not occur in the `SAME` statement and the `TWOGRID` switch is `OFF`, i.e. it can be discretized only on one grid again, the same holds true. If, however, the given function does not occur in the `SAME` statement and the `TWOGRID` switch is `ON`, i.e. it can be discretized simultaneously on the integer and the half-integer grids, then the basic terms of the equations including this function have their pattern terms in whose discretization definitions the pattern function corresponding to the mentioned given function need not occur in the grid specification. If, however, in spite of all, this pattern function in the discretization definition does occur in the grid specification, it is the alternative with a smaller number of interpolations occurring in the `DIFMATCH` statement that

is selected for each particular basic term with a corresponding pattern (the given function can be on the integer or half-integer grid). Before the discretization is executed, it is necessary to define using the DIFMATCH statements the discretization of all pattern terms that are the patterns of all basic terms of all equations appearing in the discretized system in all coordinates. The fact that the pattern terms of the basic terms of partial equations occur repeatedly in individual systems has made it possible to create a library of the discretizations of the basic types of pattern terms using the integro-interpolation method. This library is a component part of the IIMET module (in its end) and makes work easier for those users who find the pattern matching mechanism described here too difficult. New DIFMATCH statements have to be created by those whose equations will contain a basic term having no pattern in this library, or those who need another method to perform the discretization. The described implemented algorithm of discretizing the basic terms is sufficiently general to enable the use of a nearly arbitrary discretization on orthogonal grids.

### Discretization of a system of equations

All statements influencing the run of the discretization that one want use in this run have to be executed before the discretization is initiated. The COORDINATES, DEPENDENCE, and DIFMATCH statements have to occur in all applications. Further, if necessary, the GRID UNIFORM, GIVEN, ISGRID, GRIDEQ, SAME, and DIFCONST statements can be used, or some of the CENTREGRID, TWOGRID, EQFU, and FULLEQ switches can be set. Only then the discretization of a system of partial differential equations can be started using the IIM statement:

```
IIM <array>{,<sought function>,<equation>};
<array> ::= "identifier" - the name of the array for storing
                        the result
<sought function> ::= "identifier" - the name of the function
                        whose behavior is described by the
                        equation
<equation> ::= <left side> = <right side>
<left side> ::= "algebraic expression" , the derivatives are
                        designated by the DIFF operator
<right side> ::= "algebraic expression"
```

Hence, in the IIM statement the name of the array in which the resulting difference schemes will be stored, and the pair sought function - equation, which describes this function, are specified. The meaning of the relation between the sought function and its equation during the discretization lies in the fact that the sought function is preferred in its equation so that the interpolation is not, if possible, used in discretizing the terms of this equation that contain it. In the equations, the functions

and the coordinates appear as identifiers. The identifiers that have not been declared as functions by the `DEPENDENCE` statement or as coordinates by the `COORDINATES` statement are considered constants independent of the coordinates. The partial derivatives are expressed by the `DIFF` operator that has the same syntax as the standard differentiation operator `DF`. The functions and the equations can also have the vector or tensor character. If these non-scalar quantities are applied, the `EXPRES` module has to be used together with the `IIMET` module, and also non-scalar differential operators such as `GRAD`, `DIV`, etc. can be employed. The sequence performed by the program in the discretization can be briefly summed up in the following items:

1. If there are non-scalar functions or equations in a system of equations, they are automatically converted into scalar quantities by means of the `EXPRES` module.
2. In each equation, the terms containing derivatives are transferred to the left side, and the other terms to the right side of the equation.
3. For each coordinate, with respect to the sequence in which they occur in the `COORDINATES` statement, the following is executed:
  - a) It is determined on which grids all functions and all equations in the actual coordinate will be discretized, and simultaneously the limits are kept resulting from the `ISGRID`, `GRIDEQ`, and `SAME` statements if they were used. Such a distribution of functions and equations on the grids is selected among all possible variants that ensures the minimum sum of all numbers of the interpolations of the basic terms (specified by the `DIFMATCH` statement) of all equations if the `FULLEQ` switch is `ON`, or of all left sides of the equations if the `FULLEQ` switch is `OFF` (after the loading the `FULLEQ` switch is `ON`).
  - b) The discretization itself is executed, as specified by the `DIFMATCH` statements.
4. If the array name is `A`, then if there is only one scalar equation in the `IIM` statement, the discretized left side of this equation is stored in `A(0)` and the discretized right side in `A(1)` (after the transfer mentioned in item 2), if there are more scalar equations than one in the `IIM` statement, the discretization of the left side of the  $i$ -th scalar equation is stored in `A(i,0)` and the discretization of the right side in `A(i,1)`.

The `IIM` statement can be used more times during one program run, and between its calls, the discretizing process can be altered using other statements of this module.

## Error messages

The IIMET module provides error messages in the case of the user's errors. Similarly as in the REDUCE system, the error reporting is marked with five stars : "\*\*\*\*\*" on the line start. Some error messages are identical with those of the REDUCE system. Here are given some other error messages that require a more detailed explanation:

```
***** Matching of X term not found
      - the discretization of the pattern term that is the pattern of
        the basic term printed on the place X has not been
        defined (using the DIFMATCH statement)
***** Variable of type F not defined on grids in DIFMATCH
      - in the definition of the discretizing of the pattern term
        the given functions were not used in the grid
        specification and are needed now
***** X Free vars not yet implemented
      - in the grid specification in the DIFMATCH statement
        more than 3 pattern functions were used
***** All grids not given for term X
      - in the definition of the discretization of the pattern of
        the basic term printed on the place X not all
        necessary combinations of the grid specification
        of the pattern functions were presented
```

## 16.25.4 APPROX

A Module for Determining the Precision Order of the Difference Scheme

This module makes it possible to determine the differential equation that is solved by the given difference scheme, and to determine the order of accuracy of the solution of this scheme in the grid steps in individual coordinates. The discrete function values are expanded into the Taylor series in the specified point.

### Specification of the coordinates and the indices corresponding to them

The COORDINATES statement, described in the IIMET module manual, specifying the coordinates and the indices corresponding to them is the same for this program module as well. It has the same meaning and syntax. The present module version assumes a uniform grid in all coordinates. The grid step in the input difference schemes has to be designated by an identifier consisting of the character H and the name of the coordinate, e.g. the step of the coordinate X is HX.

### Specification of the Taylor expansion

In the determining of the approximation order, all discrete values of the functions are expanded into the Taylor series in all coordinates. In order to determine the Taylor expansion, the program needs to know the point in which it performs this expansion, and the number of terms in the Taylor series in individual coordinates. The center of the Taylor expansion is specified by the CENTER statement and the number of terms in the Taylor series in individual coordinates by the MAXORDER statement:

```
CENTER <center>{,<center>};
<center> ::= <coordinate> = <increment>
<increment> ::= "rational number"
MAXORDER <order>{,<order>};
<order> ::= <coordinate> = <number of terms>
<number of terms> ::= "natural number"
```

The increment in the CENTER statement determines that the center of the Taylor expansion in the given coordinate will be in the point specified by the index  $I + \langle \text{increment} \rangle$ , where  $I$  is the index corresponding to this coordinate, defined using the COORDINATES statement, e.g. the following example

```
COORDINATE T,X INTO N,J;
CENTER T = 1/2, X = 1;
MAXORDER T = 2, X = 3;
```

specifies that the center of the Taylor expansion will be in the point  $(t(n+1/2), x(j+1))$  and that until the second derivatives with respect to  $t$  (second powers of  $h_t$ ) and until the third derivatives with respect to  $x$  (third powers of  $h_x$ ) the expansion will be performed. The CENTER and MAXORDER statements can be placed only after the COORDINATES statement. If the center of the Taylor expansion is not defined in some coordinate, it is supposed to be in the point given by the index of this coordinate (i.e. zero increment). If the number of the terms of the Taylor expansion is not defined in some coordinate, the expansion is performed until the third derivatives with respect to this coordinate.

### Function declaration

All functions whose discrete values are to be expanded into the Taylor series must be declared using the FUNCTIONS statement:

```
FUNCTIONS <name of function>{,<name of function>};
<name of function> ::= "identifier"
```



In the specification of the difference scheme, the functions are used as operators with one or more arguments, designating the discrete values of the functions. Each argument is the sum of the coordinate index (from the COORDINATES statement) and a rational number. If some index is omitted in the arguments of a function, this functional value is supposed to lie in the point in which the Taylor expansion is performed, as specified by the CENTER statement. In other words, if the COORDINATES and CENTER statements, shown in the example in the previous section, are valid, then it holds that  $U(N+1) = U(N+1, J+1)$  and  $U(J-1) = U(N+1/2, J-1)$ . The FUNCTIONS statement can declare both the sought and the known functions for the expansion.

### Order of accuracy determination

The order of accuracy of the difference scheme is determined by the APPROX statement:

```
APPROX (<diff. scheme>);
<diff. scheme> ::= <l. side> = <r. side>
<l. (r.) side> ::= "algebraic expression"
```

In the difference scheme occur the functions in the form described in the preceding section, the coordinate indices and the grid steps described in section 3.1, and the other symbolic parameters of the difference scheme. The APPROX statement expands all discrete values of the functions declared in the FUNCTIONS statement into the Taylor series in all coordinates (the point in which the Taylor expansion is performed is specified by the CENTER statement, and the number of the expansion terms by the MAXORDER statement), substitutes the expansions into the difference scheme, which gives a modified differential equation. The modified differential equation, containing the grid steps too, is an equation that is really solved by the difference scheme (into the given orders in the grid steps). The partial differential equation, whose solution is approximated by the difference scheme, is determined by replacing the grid steps by zeros and is displayed after the following message:

"Difference scheme approximates differential equation"

Then the following message is displayed:

"with orders of approximation:"

and the lowest powers (except for zero) of the grid steps in all coordinates, occurring in the modified differential equation are written. If the PRAPPROX switch is ON, then the rest of the modified differential equation is printed. If this rest is added to the left hand side of the approximated differential equation, one obtains a modified equation. By default the PRAPPROX switch is OFF. If the grid steps are

found in some denominator in the modified equation, i.e. with a negative exponent, the following message is written, preceding the approximated differential equation:

"Reformulate difference scheme, grid steps remain in denominator"

and the approximated differential equation is not correctly determined (one of its sides is zero). Generally, this message means that there is a term in the difference scheme that is not a difference replacement of the derivative, i.e. the ratio of the differences of the discrete function values and the discrete values of the coordinates (the steps of the difference grid). The user, however, must realize that in some cases such a term occurs purposefully in the difference scheme (e.g. on the grid boundary to keep the scheme conservative).

### 16.25.5 CHARPOL

A Module for Calculating the Amplification Matrix and the Characteristic Polynomial of the Difference Scheme

This program module is used for the first step of the stability analysis of the difference scheme using the Fourier method. It substitutes the Fourier components into the difference scheme, calculates the amplification matrix of the scheme for transition from one time layer to another, and computes the characteristic polynomial of this matrix.

#### Commands common with the IIMET module

The COORDINATES and GRID UNIFORM statements, described in the IIMET module manual, are applied in this module as well, having the same meaning and syntax. The time coordinate is assumed to be designated by the identifier T. The present module version requires all coordinates to have uniform grids, i.e. to be declared in the GRID UNIFORM statement. The grid step in the input difference schemes has to be designated by the identifier consisting of the character H and the name of the coordinate, e.g. the step of the time coordinate T is HT.

#### Function declaration

The UNFUNC statement declares the names of the sought functions used in the difference scheme:

```
UNFUNC <function>{,<function>}
<function> ::= "identifier" - the name of the sought function
```

The functions are used in the difference schemes as operators with one or more arguments for designating the discrete function values. Each argument is the sum

of the index (from the COORDINATES statement) and a rational number. If some index is omitted in the function arguments, this function value is supposed to lie in the point specified only by this index, which means that, with the indices  $N$  and  $J$  and the function  $U$ , it holds that  $U(N+1) = U(N+1, J)$  and  $U(J-1) = U(N, J-1)$ . As two-step (in time) difference schemes may be used only, the time index may occur either completely alone in the arguments, or in the sum with a one.

### **Amplification matrix**

The AMPMAT matrix operator computes the amplification matrix of a two-step difference scheme. Its argument is an one column matrix of the dimension  $(1, k)$ , where  $k$  is the number of the equations of the difference scheme, that contains the difference equations of this scheme as algebraic expressions equal to the difference of the right and left sides of the difference equations. The value of the AMPMAT matrix operator is the square amplification matrix of the dimension  $(k, k)$ . During the computation of the amplification matrix, two new identifiers are created for each spatial coordinate. The identifier made up of the character  $K$  and the name of the coordinate represents the wave number in this coordinate, and the identifier made up of the character  $A$  and the name of the coordinate represents the product of this wave number and the grid step in this coordinate divided by the least common multiple of all denominators occurring in the scheme in the function argument containing the index of this coordinate. On the output an equation is displayed defining the latter identifier. For example, if in the case of function  $U$  and index  $J$  in the coordinate  $X$  the expression  $U(J+1/2)$  has been used in the scheme (and, simultaneously, no denominator higher than 2 has occurred in the arguments with  $J$ ), the following equation is displayed:  $AX: = (KX*HX)/2$ . The definition of these quantities  $As$  allows to express every sum occurring in the argument of the exponentials as the sum of these quantities multiplied by integers, so that after a transformation, the amplification matrix will contain only  $\sin(As)$  and  $\cos(As)$  (for all spatial coordinates  $s$ ). The AMPMAT operator performs these transformations automatically. If the PRFOURMAT switch is ON (after the loading it is ON), the matrices  $H0$  and  $H1$  (the amplification matrix is equal to  $-H1**(-1)*H0$ ) are displayed during the evaluation of the AMPMAT operator. These matrices can be used for finding a suitable substitution for the goniometric functions in the next run for a greater simplification. The TCON matrix operator transforms the square matrix into a Hermit-conjugate matrix, i.e. a transposed and complex conjugate one. Its argument is the square matrix and its value is Hermit-conjugate matrix of the argument. The Hermit-conjugate matrix is used for testing the normality and unitarity of the amplification matrix in the determining of the sufficient stability condition.

### Characteristic polynomial

The CHARPOL operator calculates the characteristic polynomial of the given square matrix. The variable of the characteristic polynomial is designated by the LAM identifier. The operator has one argument, the square matrix, and its value is its characteristic polynomial in LAM.

### Automatic denotation

Several statements and procedures are designed for automatic denotation of some parts of algebraic expressions by identifiers. This denotation is namely useful when we obtain very large expressions, which cannot fit into the available memory. We can denote subparts of an expression from the previous step of calculation by identifiers, replace these subparts by these identifiers and continue the analytic calculation only with these identifiers. Every time we use this technique we have to explicitly survive in processed expressions those algebraic quantities which will be necessary in the following steps of calculation. The process of denotation and replacement is performed automatically and the algebraic values which are denoted by these new identifiers can be written out at any time. We describe how this automatic denotation can be used. The statement DENOTID defines the beginning letters of newly created identifiers. Its syntax is

```
DENOTID <id>;
<id> ::= "identifier"
```

After this statement the new identifiers created by the operators DENOTEPOL and DENOTEMAT will begin with the letters of the identifier <id> used in this statement. Without using any DENOTID statement all new identifiers will begin with one letter A. We suggest to use this statement every time before using operators DENOTEPOL or DENOTEMAT with some new identifier and to choose identifiers used in this statement in such a way that the newly created identifiers are not equal to any identifiers used in the expressions you are working with. The operator DENOTEPOL has one argument, a polynomial in LAM, and denotes the real and imaginary part of its coefficients by new identifiers. The real part of the  $j$ -th LAM power coefficient is denoted by the identifier <id>R0j and the imaginary part by <id>I0j, where <id> is the identifier used in the last DENOTID statement. The denotation is done only for non-numeric coefficients. The value of this operator is the polynomial in LAM with coefficients constructed from the new identifiers. The algebraic expressions which are denoted by these identifiers are stored as LISP data structure standard quotient in the LISP variable DENOTATION!\* (assoc. list). The operator DENOTEMAT has one argument, a matrix, and denotes the real and imaginary parts of its elements. The real part of the  $(j,k)$  matrix element is denoted by the identifier <id>Rjk and the imaginary part by <id>Ijk. The returned value of

the operator is the original matrix with non-numeric elements replaced by  $\langle id \rangle R_{jk} + I \langle id \rangle I_{jk}$ . Other matters are the same as for the DENOTEPOL operator. The statement PRDENOT has the syntax

```
PRDENOT;
```

and writes from the variable DENOTATION!\* the definitions of all new identifiers introduced by the DENOTEPOL and DENOTEMAT operators since the last call of CLEARDENOT statement (or program start) in the format defined by the present setting of output control declarations and switches. The definitions are written in the same order as they have been entered, so that the definitions of the first DENOTEPOL or DENOTEMAT operators are written first. This order guarantees that this statement can be utilized directly to generate a semantically correct numerical program (the identifiers from the first denotation can appear in the second one, etc.). The statement CLEARDENOT with the syntax

```
CLEARDENOT;
```

clears the variable DENOTATION!\*, so that all denotations saved earlier by the DENOTEPOL and DENOTEMAT operators in this variable are lost. The PRDENOT statement succeeding this statement writes nothing.

### 16.25.6 HURWP

A Module for Polynomial Roots Locating

This module is used for verifying the stability of a polynomial, i.e. for verifying if all roots of a polynomial lie in a unit circle with its center in the origin. By investigating the characteristic polynomial of the difference scheme, the user can determine the conditions of the stability of this scheme.

#### Conformal mapping

The HURW operator transforms a polynomial using the conformal mapping  $LAM = (z+1)/(z-1)$ . Its argument is a polynomial in LAM and its value is a transformed polynomial in LAM ( $LAM=z$ ). If  $P$  is a polynomial in LAM, then it holds: all roots  $LAM1i$  of the polynomial  $P$  are in their absolute values smaller than one, i.e.  $|LAM1i| < 1$ , iff the real parts of all roots  $LAM2i$  of the HURW( $P$ ) polynomial are negative, i.e.  $Re(LAM2i) < 0$ . The elimination of the unit polynomial roots ( $LAM=1$ ), which has to occur before the conformal transformation is performed, is made by the TROOT1 operator. The argument of this operator is a polynomial in LAM and its value is a polynomial in LAM not having its root equal to one any more. Mostly, the investigated polynomial has some more parameters. For some

special values of those parameters, the polynomial may have a unit root. During the evaluation of the TROOT1 operator, the condition concerning the polynomial parameters is displayed, and if it is fulfilled, the resulting polynomial has a unit root.

### **Investigation of polynomial roots**

The HURWITZP operator checks whether a polynomial is the Hurwitz polynomial, i.e. whether all its roots have negative real parts. The argument of the HURWITZP operator is a polynomial in LAM with real or complex coefficients, and its value is YES if the argument is the Hurwitz polynomial. It is NO if the argument is not the Hurwitz polynomial, and COND if it is the Hurwitz polynomial when the conditions displayed by the HURWITZP operator during its analysis are fulfilled. These conditions have the form of inequalities and contain algebraic expressions made up of the polynomial coefficients. The conditions have to be valid either simultaneously, or they are designated and a proposition is created from them by the AND and OR logic operators that has to be fulfilled (it is the condition concerning the parameters occurring in the polynomial coefficient) by a polynomial to be the Hurwitz one. This proposition is the sufficient condition, the necessary condition is the fulfillment of all the inequalities displayed. If the HURWITZP operator is called interactively, the user is directly asked if the inequalities are or are not valid. The user responds "Y" if the displayed inequality is valid, "N" if it is not, and "?" if he does not know whether the inequality is true or not.

### **16.25.7 LINBAND**

A Module for Generating the Numeric Program for Solving a System of Linear Algebraic Equations with Band Matrix

The LINBAND module generates the numeric program in the FORTRAN language, which solves a system of linear algebraic equations with band matrix using the routine from the LINPACK, NAG, IMSL or ESSL program library. As input data only the system of equations is given to the program. Automatically, the statements of the FORTRAN language are generated that fill the band matrix of the system in the corresponding memory mode of chosen library, call the solving routine, and assign the chosen variables to the solution of the system. The module can be used for solving linear difference schemes often having the band matrix.

### **Program generation**

The program in the FORTRAN language is generated by the GENLINBANDSOL statement (the braces in this syntax definition occur directly in the program and do

not have the usual meaning of the possibility of repetition, they designate REDUCE lists):

```

GENLINBANDSOL (<n-lower>,<n-upper>,{<system>});
<n-lower> ::= "natural number"
<n-upper> ::= "natural number"
<system> ::= <part of system> | <part of system>,<system>
<part of system> ::= {<variable>,<equation>} | <loop>
<variable> ::= "kernel"
<equation> ::= <left side> = <right side>
<left side> ::= "algebraic expression"
<right side> ::= "algebraic expression"
<loop> ::= {DO,{<parameter>,<from>,<to>,<step>},<c-system>}
<parameter> ::= "identifier"
<from> ::= <i-expression>
<to> ::= <i-expression>
<step> ::= <i-expression>
<i-expression> ::= "algebraic expression" with natural value
                                     (evaluated in FORTRAN)
<c-system> ::= <part of c-system> | <part of c-system>,<c-
    system>
<part of c-system> ::= {<variable>,<equation>}

```

The first and second argument of the GENLINBANDSOL statement specifies the number of the lower (below the main diagonal) and the upper diagonals of the band matrix of the system. The system of linear algebraic equations is specified by means of lists expressed by braces in the REDUCE system. The variables of the equation system can be identifiers, but most probably they are operators with an argument or with arguments that are analogous to array in FORTRAN. The left side of each equation has to be a linear combination of the system variables, the right side, on the contrary, is not allowed to contain any variables of the system. The sequence of the band matrix lines is given by the sequence of the equations, and the sequence of the columns by the sequence of the variables in the list describing the equation system. The meaning of the loop in the system list is similar to that of the DO loop of the FORTRAN language. The individual variables and equations described by the loop are obtained as follows:

1. <parameter> = <from>.
2. The <parameter> value is substituted into the variables and equations of the <c-system> loop, by which further variables and equations of the system are obtained.
3. <parameter> is increased by <step>.
4. If <parameter> is less or equal <to>, then go to step 2, else all variables and equations described by the loop have already been obtained.

The variables and equations of the system included in the loop usually contain the loop parameter, which mostly occur in the operator arguments in the REDUCE

language, or in the array indices in the FORTRAN language. If  $NL = \langle n\text{-lower} \rangle$ ,  $NU = \langle n\text{-upper} \rangle$ , and for some loop  $F = \langle \text{from} \rangle$ ,  $T = \langle \text{to} \rangle$ ,  $S = \langle \text{step} \rangle$  and  $N$  is the number of the equations in the loop  $\langle c\text{-system} \rangle$ , it has to be true that

$$UP(NL/N) + UP(NU/N) < DOWN((T-F)/S)$$

where  $UP$  represents the rounding-off to a higher natural number, and  $DOWN$  the rounding-off to a lower natural number. With regard to the fact that, for example, the last variable before the loop is not required to equal the last variable from the loop system, into which the loop parameter equal to  $F-S$  is substituted, when the band matrix is being constructed, from the FORTRAN loop that corresponds to the loop from the specification of the equation system, at least the first  $NL$  variables-equations have to be moved to precede the FORTRAN loop, and at least the last  $NU$  variables-equations have to be moved to follow this loop in order that the correspondence of the system variables in this loop with the system variables before and after this loop will be secured. And this move requires the above mentioned condition to be fulfilled. As, in most cases,  $NL/N$  and  $NU/N$  are small with respect to  $(T-F)/S$ , this condition does not represent any considerable constrain. The loop parameters  $\langle \text{from} \rangle$ ,  $\langle \text{to} \rangle$ , and  $\langle \text{step} \rangle$  can be natural numbers or expressions that must have natural values in the run of the FORTRAN program.

### Choosing the numerical library

The user can choose the routines of which numerical library will be used in the generated FORTRAN code. The supported numerical libraries are: LINPACK, NAG, IMSL and ESSL (IBM Engineering and Scientific Subroutine Library). The routines DGBFA, DGBSL (band solver) and DGTSL (tridiagonal solver) are used from the LINPACK library, the routines F01LBF, F04LDF (band solver) and F01LEF, F04LEF (tridiagonal solver) are used from the NAG library, the routine LEQT1B is used from the IMSL library and the routines DGBF, DGBS (band solver) and DGTF, DGTS (tridiagonal solver) are used from the ESSL library. By default the LINPACK library routines are used. The using of other libraries is controlled by the switches NAG, IMSL and ESSL. All these switches are by default OFF. If the switch IMSL is ON then the IMSL library routine is used. If the switch IMSL is OFF and the switch NAG is ON then NAG library routines are used. If the switches IMSL and NAG are OFF and the switch ESSL is ON then the ESSL library is used. During generating the code using LINPACK, NAG or ESSL libraries the special routines are use for systems with tridiagonal matrices, because tridiagonal solvers are faster than the band matrix solvers.



### Completion of the generated code

The GENLINBANDSOL statement generates a block of FORTRAN code ( a block of statements of the FORTRAN language) that performs the solution of the given system of linear algebraic equations. In order to be used, this block of code has to be completed with some declarations and statements, thus getting a certain envelope that enables it to be integrated into the main program. In order to be able to work, the generated block of code has to be preceded by:

1. The declaration of arrays as described by the comments generated into the FORTRAN code (near the calling of library routines)
2. The assigning the values to the integer variables describing the real dimensions of used arrays (again as described in generated FORTRAN comments)
3. The filling of the variables that can occur in the loop parameters.
4. The filling or declaration of all variables and arrays occurring in the system equations, except for the variables of the system of linear equations.
5. The definition of subroutine ERROUT the call to which is generated after some routines found that the matrix is algorithmically singular

The mentioned envelope for the generated block can be created manually, or directly using the GENTRAN program package for generating numeric programs. The LINBAND module itself uses the GENTRAN package, and the GENLINBANDSOL statement can be applied directly in the input files of the GENTRAN package (template processing). The GENTRAN package has to be loaded prior to loading of the LINBAND module. The generated block of FORTRAN code has to be linked with the routines from chosen numerical library.

### References ———

- [1] R. Liska: Numerical Code Generation for Finite Difference Schemes Solving. In IMACS World Congress on Computation and Applied Mathematics. Dublin, July 22-26, 1991, Dublin,(In press).

## 16.26 FPS: Automatic calculation of formal power series

This package can expand a specific class of functions into their corresponding Laurent-Puiseux series.

Authors: Wolfram Koepf and Winfried Neun.

### 16.26.1 Introduction

This package can expand functions of certain type into their corresponding Laurent-Puiseux series as a sum of terms of the form

$$\sum_{k=0}^{\infty} a_k (x - x_0)^{mk/n+s}$$

where  $m$  is the ‘symmetry number’,  $s$  is the ‘shift number’,  $n$  is the ‘Puiseux number’, and  $x_0$  is the ‘point of development’. The following types are supported:

- **functions of ‘rational type’**, which are either rational or have a rational derivative of some order;
- **functions of ‘hypergeometric type’** where  $a(k+m)/a(k)$  is a rational function for some integer  $m$ ;
- **functions of ‘explike type’** which satisfy a linear homogeneous differential equation with constant coefficients.

The FPS package is an implementation of the method presented in [Koe92]. The implementations of this package for MAPLE (by D. Gruntz) and MATHEMATICA (by W. Koepf) served as guidelines for this one.

Numerous examples can be found in [Koe93b]–[Koe93a], most of which are contained in the test file `fps.tst`. Many more examples can be found in the extensive bibliography of Hansen [Han75].

### 16.26.2 REDUCE operator FPS

`FPS(f, x, x0)` tries to find a formal power series expansion for  $f$  with respect to the variable  $x$  at the point of development  $x_0$ . It also works for formal Laurent (negative exponents) and Puiseux series (fractional exponents). If the third argument is omitted, then  $x_0 := 0$  is assumed.

Examples: `FPS(asin(x)^2, x)` results in

$$\text{infsum}\left(\frac{x^{2k} \cdot 2^{2k} \cdot \text{factorial}(k) \cdot x^2}{\text{factorial}(2k+1) \cdot (k+1)}, k, 0, \text{infinity}\right)$$

FPS(sin x, x, pi) gives

$$\text{infsum}\left(\frac{(-\pi + x)^{2k} \cdot (-1)^k \cdot (-\pi + x)^k}{\text{factorial}(2k+1)}, k, 0, \text{infinity}\right)$$

and FPS(sqrt(2-x^2), x) yields

$$\text{infsum}\left(\frac{-x^{2k} \cdot \sqrt{2} \cdot \text{factorial}(2k)}{8 \cdot \text{factorial}(k) \cdot (2k-1)}, k, 0, \text{infinity}\right)$$

**Note:** The result contains one or more `infsum` terms such that it does not interfere with the REDUCE operator `sum`. In graphical oriented REDUCE interfaces this operator results in the usual  $\sum$  notation.

If possible, the output is given using factorials. In some cases, the use of the Pochhammer symbol `pochhammer(a, k) := a(a+1)⋯(a+k-1)` is necessary.

The operator FPS uses the operator `SimpleDE` of the next section.

If an error message of type

Could not find the limit of:

occurs, you can set the corresponding limit yourself and try a recalculation. In the computation of `FPS(atan(cot(x)), x, 0)`, REDUCE is not able to find the value for the limit `limit(atan(cot(x)), x, 0)` since the `atan` function is multi-valued. One can choose the branch of `atan` such that this limit equals  $\pi/2$  so that we may set

```
let limit(atan(cot(~x)), x, 0)=>pi/2;
```

and a recalculation of `FPS(atan(cot(x)), x, 0)` yields the output  $\pi - 2x$  which is the correct local series representation.

### 16.26.3 REDUCE operator `SimpleDE`

`SimpleDE(f, x)` tries to find a homogeneous linear differential equation with polynomial coefficients for  $f$  with respect to  $x$ . Make sure that  $y$  is not a used variable. The setting `factor df;` is recommended to receive a nicer output form.

Examples: `SimpleDE(asin(x)^2, x)` then results in

$$df(y, x, 3) * (x^2 - 1) + 3 * df(y, x, 2) * x + df(y, x)$$

`SimpleDE(exp(x^(1/3)), x)` gives

$$27 * df(y, x, 3) * x^2 + 54 * df(y, x, 2) * x + 6 * df(y, x) - y$$

and `SimpleDE(sqrt(2-x^2), x)` yields

$$df(y, x) * (x^2 - 2) - x * y$$

The depth for the search of a differential equation for  $f$  is controlled by the variable `fps_search_depth`; higher values for `fps_search_depth` will increase the chance to find the solution, but increases the complexity as well. The default value for `fps_search_depth` is 5. For `FPS(sin(x^(1/3)), x)`, or `SimpleDE(sin(x^(1/3)), x)` e. g., a setting `fps_search_depth:=6` is necessary.

The output of the FPS package can be influenced by the switch `tracefps`. Setting on `tracefps` causes various prints of intermediate results.

### 16.26.4 Problems in the current version

The handling of logarithmic singularities is not yet implemented.

The rational type implementation is not yet complete.

The support of special functions [Koe94a] will be part of the next version.

## 16.27 GCREF: A Graph Cross Referencer

This package reuses the code of the RCREF package to create a graph displaying the interdependency of procedures in a Reduce source code file.

Authors: A. Dolzmann, T. Sturm.

### 16.27.1 Basic Usage

Similarly to the Reduce cross referencer, it is used via switches as follows:

```
load_package gcref;
on gcref;
in "<filename>.red";
off gcref;
```

At `off gcref;` the graph is printed to the screen in TGF format. To redirect this output to a file, use the following:

```
load_package gcref;
on gcref;
in "<filename>.red";
out "<filename>.tgf";
off gcref;
shut "<filename>.tgf";
```

### 16.27.2 Shell Script "gcref"

There is a shell script "gcref" in this directory automizing this like

```
./gcref filename.red
```

"gcref" is configured to use CSL Reduce. To use PSL Reduce instead, set \$REDUCE in the environment. To use PSL by default, define

```
REDUCE=redpsl
```

in line 3 of "gcref".

### 16.27.3 Redering with yED

The obtained TGF file can be viewed with a graph editor. I recommend using the free software yED, which is written in Java and available for many platforms.

[http://www.yworks.com/en/products\\_yed\\_about.html](http://www.yworks.com/en/products_yed_about.html)

Note that TGF is not suitable for storing rendering information. After opening the TGF file with yED, the graph has to be rendered explicitly as follows:

- \* From menu "Layout" choose "Hierarchical Layout".

To resize the nodes to the procedure names

- \* from menu "Tools" choose "Fit Node to Label".

Feel free to experiment with yED and use other layout and layout options, which might be suitable for your particular software.

For saving your particular layout at the end, use the GRAPHML format instead of TGF.

## **16.28 GENTRAN: A code generation package**

GENTRAN is an automatic code GENERator and TRANslator. It constructs complete numerical programs based on sets of algorithmic specifications and symbolic expressions. Formatted FORTRAN, RATFOR, PASCAL or C code can be generated through a series of interactive commands or under the control of a template processing routine. Large expressions can be automatically segmented into subexpressions of manageable size, and a special file-handling mechanism maintains stacks of open I/O channels to allow output to be sent to any number of files simultaneously and to facilitate recursive invocation of the whole code generation process.

Author: Barbara L. Gates.

## 16.29 GNUPLOT: Display of functions and surfaces

This package is an interface to the popular GNUPLOT package. It allows you to display functions in 2D and surfaces in 3D on a variety of output devices including X terminals, PC monitors, and postscript and Latex printer files.

NOTE: The GNUPLOT package may not be included in all versions of REDUCE.

Author: Herbert Melenk.

### 16.29.1 Introduction

The GNUPLOT system provides easy to use graphics output for curves or surfaces which are defined by formulas and/or data sets. GNUPLOT supports a variety of output devices such as VGA screen, postscript, picTeX, MS Windows. The REDUCE GNUPLOT package lets one use the GNUPLOT graphical output directly from inside REDUCE, either for the interactive display of curves/surfaces or for the production of pictures on paper.

### 16.29.2 Command `plot`

Under REDUCE GNUPLOT is used as graphical output server, invoked by the command `plot ( . . . )`. This command can have a variable number of parameters:

- A function to plot; a function can be
  - an expression with one unknown, e.g. `u*sin(u)^2`.
  - a list of expressions with one (identical) unknown, e.g. `{sin(u), cos(u)}`.
  - an expression with two unknowns, e.g. `u*sin(u)^2+sqrt(v)`.
  - a list of expressions with two (identical) unknowns, e.g. `{x^2+y^2, x^2-y^2}`.
  - a parametric expression of the form `point(<u>, <v>)` or `point(<u>, <v>, <w>)` where `u, v, w` are expressions which depend of one or two parameters; if there is one parameter, the object describes a curve in the plane (only `u` and `v`) or in 3D space; if there are two parameters, the object describes a surface in 3D. The parameters are treated as independent variables. Example: `point(sin t, cos t, t/10)`.
  - an equation with a symbol on the left-hand side and an expression with one or two unknowns on the right-hand side, e.g. `dome=1/(x^2+y^2)`.



- an equation with an expression on the left-hand side and a zero on right-hand side describing implicitly a one dimensional variety in the plane (implicitly given curve), e.g.  $x^3 + x*y^2 - 9x = 0$ , or a two-dimensional surface in 3-dimensional Euclidean space,
  - an equation with an expression in two variables on the left-hand side and a list of numbers on the right-hand side; the contour lines corresponding to the given values are drawn, e.g.  
 $x^3 - y^2 + x*y = \{-2, -1, 0, 1, 2\}$ .
  - a list of points in 2 or 3 dimensions, e.g.  $\{\{0, 0\}, \{0, 1\}, \{1, 1\}\}$  representing a curve,
  - a list of lists of points in 2 or 3 dimensions e.g.  $\{\{\{0, 0\}, \{0, 1\}, \{1, 1\}\}, \{\{0, 0\}, \{0, 1\}, \{1, 1\}\}\}$  representing a family of curves.
- A range for a variable; this has the form `variable=(lower_bound, ..., upper_bound)` where `lower_bound` and `upper_bound` must be expressions which evaluate to numbers. If no range is specified the default ranges for independent variables are  $(-10 .. 10)$  and the range for the dependent variable is set to maximum number of the GNUPLOT executable (using double floats on most IEEE machines). Additionally the number of interval subdivisions can be assigned as a formal quotient `variable=(lower_bound .. upper_bound)/<it>` where `it` is a positive integer. E.g.  $(1 .. 5)/30$  means the interval from 1 to 5 subdivided into 30 pieces of equal size. A subdivision parameter overrides the value of the variable `points` for this variable.
  - A plot option, either as fixed keyword, e.g. `hidden3d` or as equation e.g. `term=pictex`; free texts such as titles and labels should be enclosed in string quotes.

Please note that a blank has to be inserted between a number and a dot, otherwise the REDUCE translator will be misled.

If a function is given as an equation the left-hand side is mainly used as a label for the axis of the dependent variable.

In two dimensions, `plot` can be called with more than one explicit function; all curves are drawn in one picture. However, all these must use the same independent variable name. One of the functions can be a point set or a point set list. Normally all functions and point sets are plotted by lines. A point set is drawn by points only if functions and the point set are drawn in one picture.

The same applies to three dimensions with explicit functions. However, an implicitly given curve must be the sole object for one picture.

The functional expressions are evaluated in `rounded` mode. This is done automatically, it is not necessary to turn on rounded mode explicitly.

**Examples:**

```

plot(cos x);
plot(s=sin phi, phi=(-3 .. 3));
plot(sin phi, cos phi, phi=(-3 .. 3));
plot (cos sqrt(x^2 + y^2), x=(-3 .. 3), y=(-3 .. 3), hidden3d);
plot {{0,0},{0,1},{1,1},{0,0},{1,0},{0,1},{0.5,1.5},{1,1},{1,0}};

% parametric: screw

on rounded;
w := for j := 1:200 collect {1/j*sin j, 1/j*cos j, j/200}$
plot w;

% parametric: globe
dd := pi/15$
w := for u := dd step dd until pi-dd collect
      for v := 0 step dd until 2pi collect
        {sin(u)*cos(v), sin(u)*sin(v), cos(u)}$
plot w;

% implicit: superposition of polynomials
plot((x^2+y^2-9)*x*y = 0);

```

**Piecewise-defined functions**

A composed graph can be defined by a rule-based operator. In that case each rule must contain a clause which restricts the rule application to numeric arguments, e.g.

```

operator my_step1;
let {my_step1(~x) => -1 when numberp x and x<-pi/2,
     my_step1(~x) => 1 when numberp x and x>pi/2,
     my_step1(~x) => sin x
     when numberp x and -pi/2<=x and x<=pi/2};
plot(my_step2(x));

```

Of course, such a rule may call a procedure:

```

procedure my_step3(x);
  if x<-1 then -1 else if x>1 then 1 else x;
operator my_step2;
let my_step2(~x) => my_step3(x) when numberp x;

```

```
plot(my_step2(x));
```

The direct use of a procedure with a numeric `if` clause is impossible.

### Plot options

The following plot options are supported in the `plot` command:

- `points=<integer>`: the number of unconditionally computed data points; for a grid  $\text{points}^2$  grid points are used. The default value is 20. The value of `points` is used only for variables for which no individual interval subdivision has been specified in the range specification.
- `refine=<integer>`: the maximum depth of adaptive interval intersections. The default is 8. A value 0 switches any refinement off. Note that a high value may increase the computing time significantly.

### Additional options

The following additional GNUPLOT options are supported in the `plot` command:

- `title=name`: the title (string) is put at the top of the picture.
- axes labels: `xlabel="text1"`, `ylabel="text2"`, and for surfaces `zlabel="text3"`. If omitted the axes are labeled by the independent and dependent variable names from the expression. Note that `xlabel`, `ylabel`, and `zlabel` here are used in the usual sense,  $x$  for the horizontal and  $y$  for the vertical axis in 2-d and  $z$  for the perpendicular axis under 3-d – these names do not refer to the variable names used in the expressions.

```
plot(1,x,(4*x^2-1)/2,(x*(12*x^2-5))/3,x=(-1..1),
      ylabel="L(x,n)", title="Legendre Polynomials");
```

- `terminal=name`: prepare output for device type `name`. Every installation uses a default terminal as output device; some installations support additional devices such as printers; consult the original GNUPLOT documentation or the GNUPLOT Help for details.
- `output="filename"`: redirect the output to a file.
- `size="s_x,s_y"`: rescale the graph (not the window) where  $s_x$  and  $s_y$  are scaling factors for the  $x$ - and  $y$ -sizes. Defaults are  $s_x = 1, s_y = 1$ . Note that scaling factors greater than 1 will often cause the picture to be too big for the window.

```
plot(1/(x^2+y^2), x=(0.1 .. 5), y=(0.1 .. 5), size="0.7,1");
```

- `view="r_x, r_z"`: set the viewpoint in 3 dimensions by turning the object around the  $x$  or  $z$  axis; the values are degrees (integers). Defaults are  $r_x = 60, r_z = 30$ .

```
plot(1/(x^2+y^2), x=(0.1 .. 5), y=(0.1 .. 5), view="30,130");
```

- `contour` resp. `nocontour`: in 3 dimensions an additional contour map is drawn (default: `nocontour`). Note that `contour` is an option which is executed by GNUPLOT by interpolating the precomputed function values. If you want to draw contour lines of a delicate formula, you had better use the contour form of the REDUCE `plot` command.
- `surface` resp. `nosurface`: in 3 dimensions the surface is drawn, resp. suppressed (default: `surface`).
- `hidden3d`: hidden line removal in 3 dimensions.

### 16.29.3 Paper output

The following example works for a PostScript printer. If your printer uses a different communication, please find the correct setting for the `terminal` variable in the GNUPLOT documentation.

For a PostScript printer, add the options `terminal=postscript` and `output="filename"` to your plot command, e.g.

```
plot(sin x, x=(0 .. 10), terminal=postscript, output="sin.ps");
```

### 16.29.4 Mesh generation for implicit curves

The basic mesh for finding an implicitly-given curve, the  $x, y$  plane is subdivided into an initial set of triangles. Those triangles which have an explicit zero point or which have two points with different signs are refined by subdivision. A further refinement is performed for triangles which do not have exactly two zero neighbours because such places may represent crossings, bifurcations, turning points or other difficulties. The initial subdivision and the refinements are controlled by the option `points` which is initially set to 20: the initial grid is refined unconditionally until approximately `points * points` equally-distributed points in the  $x, y$  plane have been generated.

The final mesh can be visualized in the picture by setting

```
on show_grid;
```

### 16.29.5 Mesh generation for surfaces

By default the functions are computed at predefined mesh points: the ranges are divided by the number associated with the option `points` in both directions.

For two dimensions the given mesh is adaptively smoothed when the curves are too coarse, especially if singularities are present. On the other hand refinement can be rather time-consuming if used with complicated expressions. You can control it with the option `refine`. At singularities the graph is interrupted.

In three dimensions no refinement is possible as GNUPLOT supports surfaces only with a fixed regular grid. In the case of a singularity the near neighborhood is tested; if a point there allows a function evaluation, its clipped value is used instead, otherwise a zero is inserted.

When plotting surfaces in three dimensions you have the option of hidden line removal. Because of an error in Gnuplot 3.2 the axes cannot be labeled correctly when `hidden3d` is used ; therefore they aren't labelled at all. Hidden line removal is not available with point lists.

### 16.29.6 GNUPLOT operation

The command `plotreset` ; deletes the current GNUPLOT output window. The next call to `plot` will then open a new one.

If GNUPLOT is invoked directly by an output pipe (UNIX and Windows), an eventual error in the GNUPLOT data transmission might cause GNUPLOT to quit. As REDUCE is unable to detect the broken pipe, you have to reset the plot system by calling the command `plotreset` ; explicitly. Afterwards new graphics output can be produced.

Under Windows 3.1 and Windows NT, GNUPLOT has a text and a graph window. If you don't want to see the text window, iconify it and activate the option `update wgnuplot.ini` from the graph window system menu - then the present screen layout (including the graph window size) will be saved and the text windows will come up iconified in future. You can also select some more features there and so tailor the graphic output. Before you terminate REDUCE you should terminate the graphic window by calling `plotreset` ; . If you terminate REDUCE without deleting the GNUPLOT windows, use the command button from the GNUPLOT text window - it offers an exit function.

### 16.29.7 Saving GNUPLOT command sequences

GNUPLOT If you want to use the internal GNUPLOT command sequence more than once (e.g. for producing a picture for a publication), you may set

```
on trplot, plotkeep;
```

`trplot` causes all GNUPLOT commands to be written additionally to the actual REDUCE output. Normally the data files are erased after calling GNUPLOT, however with `plotkeep` on the files are not erased.

### 16.29.8 Direct Call of GNUPLOT

GNUPLOT has a lot of facilities which are not accessed by the operators and parameters described above. Therefore genuine GNUPLOT commands can be sent by REDUCE. Please consult the GNUPLOT manual for the available commands and parameters. The general syntax for a GNUPLOT call inside REDUCE is

```
gnuplot (<cmd>, <p_1>, <p_2> ...)
```

where `cmd` is a command name and  $p_1, p_2, \dots$  are the parameters, inside REDUCE separated by commas. The parameters are evaluated by REDUCE and then transmitted to GNUPLOT in GNUPLOT syntax. Usually a drawing is built by a sequence of commands which are buffered by REDUCE or the operating system. For terminating and activating them use the REDUCE command `plotshow`. Example:

```
gnuplot (set, polar);
gnuplot (set, noparametric);
gnuplot (plot, x*sin x);
plotshow;
```

In this example the function expression is transferred literally to GNUPLOT, while REDUCE is responsible for computing the function values when `plot` is called. Note that GNUPLOT restrictions with respect to variable and function names have to be taken into account when using this type of operation. **Important:** String quotes are not transferred to the GNUPLOT executable; if the GNUPLOT syntax needs string quotes, you must add doubled stringquotes *inside* the argument string, e.g.

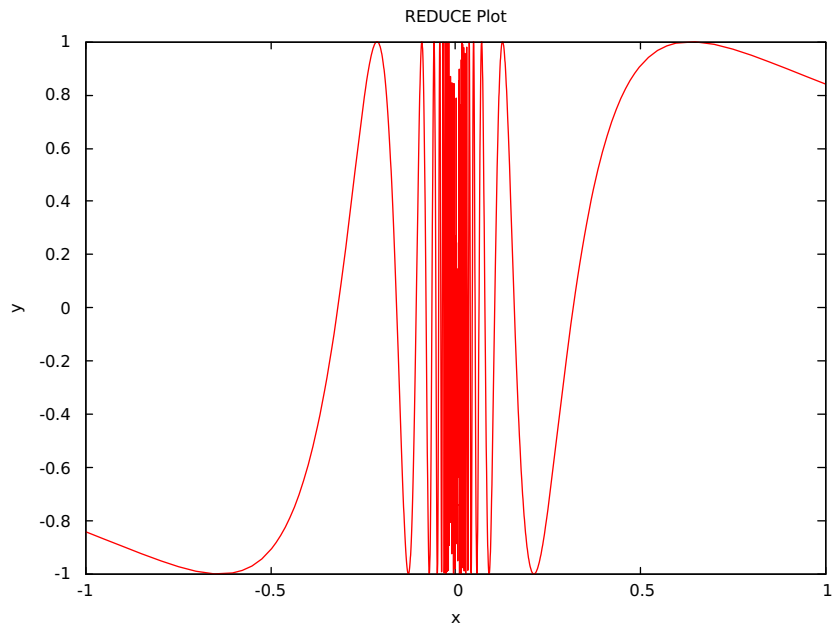
```
gnuplot (plot, ""mydata"", "using 2:1");
```

### 16.29.9 Examples

The following are taken from a collection of sample plots (`gnuplot.tst`) and a set of tests for plotting special functions. The pictures are made using the `qt` GNUPLOT device and using the menu of the graphics window to export to PDF or PNG.

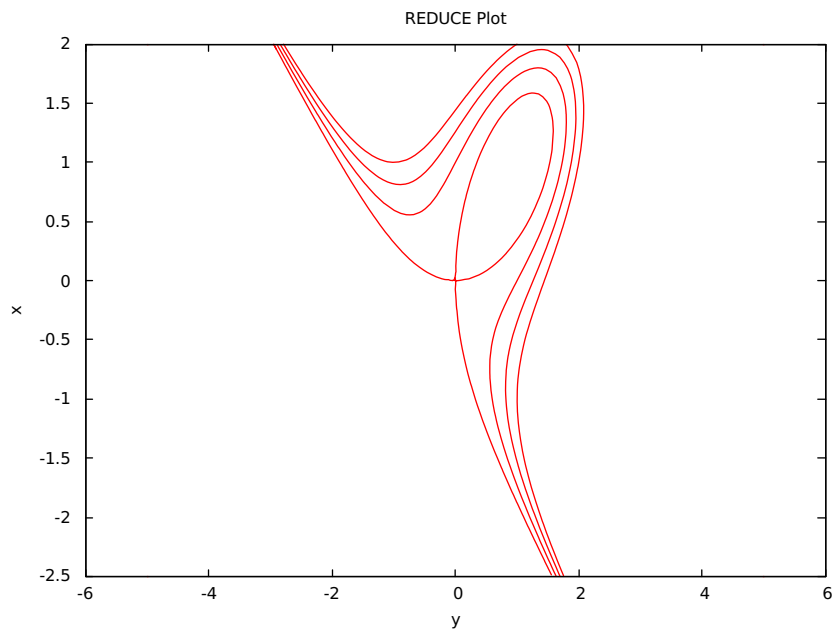
A simple plot for  $\sin(1/x)$ :

```
plot(sin(1/x), x=(-1 .. 1), y=(-3 .. 3));
```



Some implicitly-defined curves:

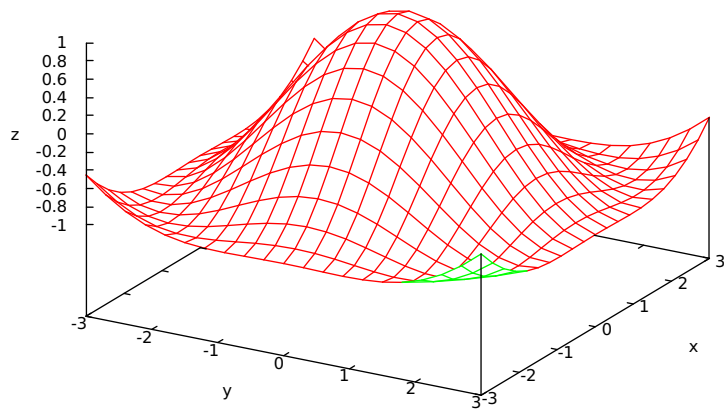
```
plot(x^3 + y^3 - 3*x*y = {0,1,2,3}, x=(-2.5 .. 2), y=(-5 .. 5));
```



A test for hidden surfaces:

```
plot(cos sqrt(x^2 + y^2), x=(-3 .. 3), y=(-3 .. 3), hidden3d);
```

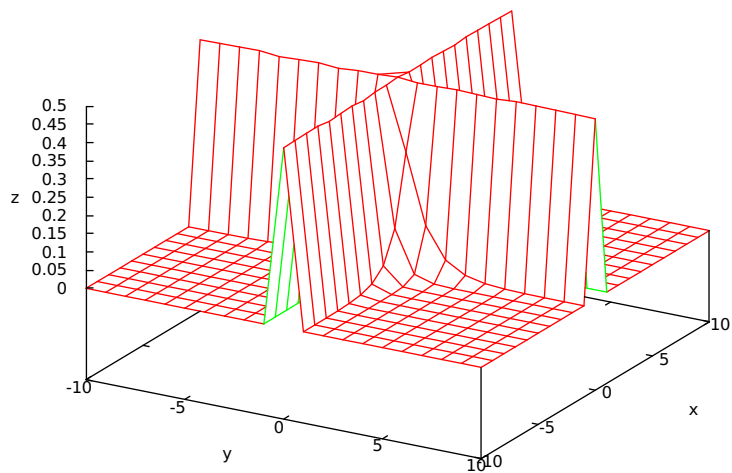
REDUCE Plot



This may be slow on some machines because of a delicate evaluation context:

```
plot(sinh(x*y)/sinh(2*x*y), hidden3d);
```

REDUCE Plot



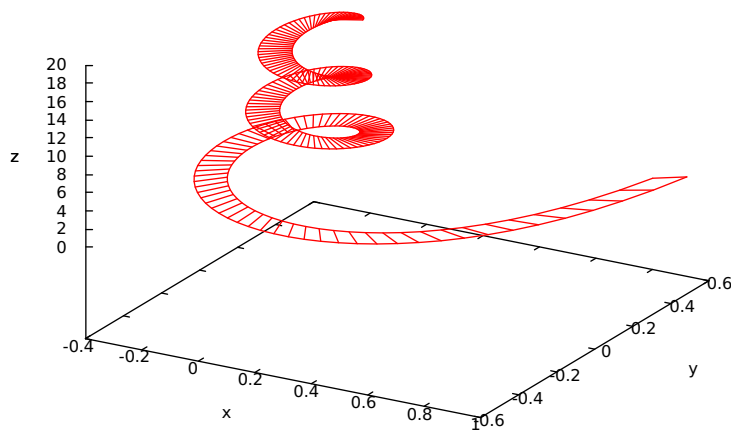


```

on rounded;
w:= {for j:=1 step 0.1 until 20 collect {1/j*sin j, 1/j*cos j, j},
     for j:=1 step 0.1 until 20 collect
       {(0.1+1/j)*sin j, (0.1+1/j)*cos j, j} }$
plot w;

```

REDUCE Plot



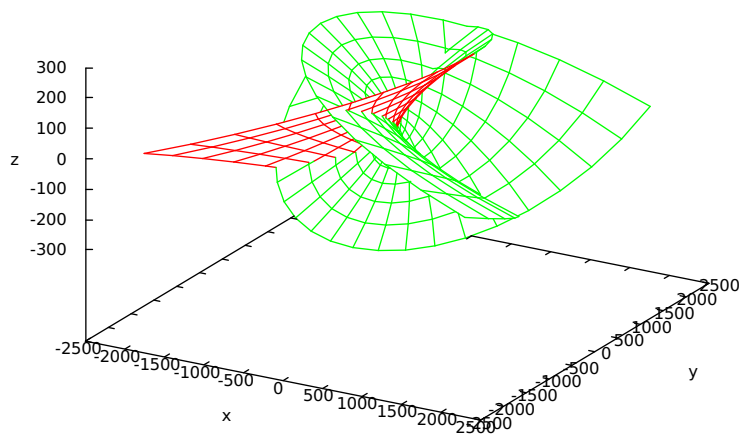
An example taken from: Cox, Little, O'Shea, *Ideals, Varieties and Algorithms*:

```

plot(point(3u+3u*v^2-u^3, 3v+3u^2*v-v^3, 3u^2-3v^2), hidden3d,
      title="Enneper Surface");

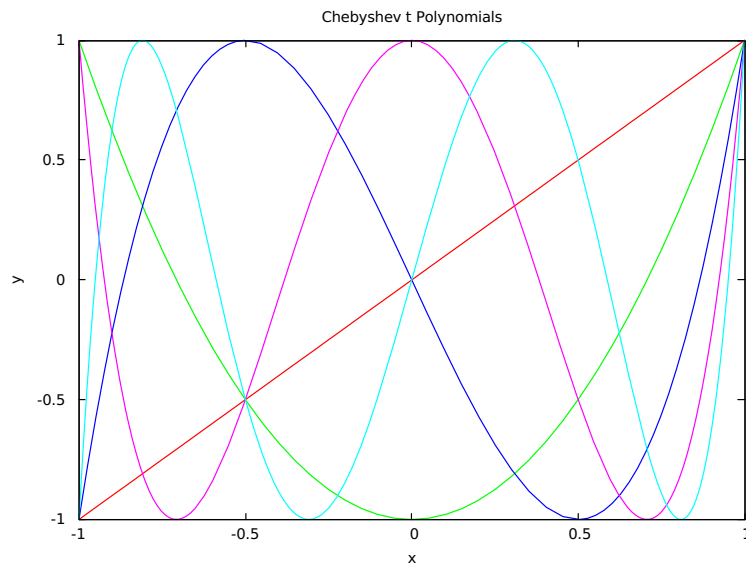
```

Enneper Surface

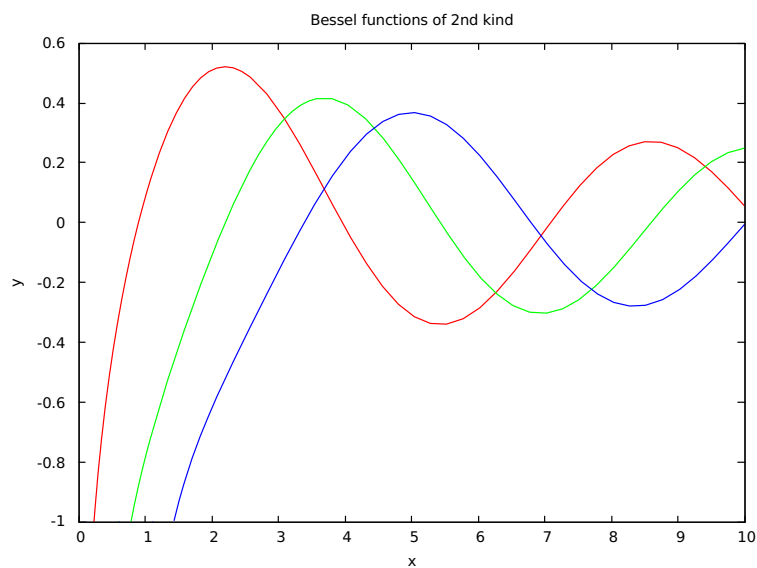


The following examples use the `specfn` package to draw a collection of Chebyshev T polynomials and Bessel Y functions. The special function package has to be loaded explicitly to make the operator ChebyshevT and BesselY available.

```
load_package specfn;
plot(chebyshevt(1,x), chebyshevt(2,x), chebyshevt(3,x),
     chebyshevt(4,x), chebyshevt(5,x),
     x=(-1 .. 1), title="Chebyshev t Polynomials");
```



```
plot(bessely(0,x), bessely(1,x), bessely(2,x), x=(0.1 .. 10),
     y=(-1 .. 1), title="Bessel functions of 2nd kind");
```



## 16.30 GROEBNER: A Gröbner basis package

GROEBNER is a package for the computation of Gröbner Bases using the Buchberger algorithm and related methods for polynomial ideals and modules. It can be used over a variety of different coefficient domains, and for different variable and term orderings.

Gröbner Bases can be used for various purposes in commutative algebra, e.g. for elimination of variables, converting surd expressions to implicit polynomial form, computation of dimensions, solution of polynomial equation systems etc. The package is also used internally by the `SOLVE` operator.

Authors: Herbert Melenk, H.M. Möller and Winfried Neun.

Gröbner bases are a valuable tool for solving problems in connection with multivariate polynomials, such as solving systems of algebraic equations and analyzing polynomial ideals. For a definition of Gröbner bases, a survey of possible applications and further references, see [Buc85]. Examples are given in [BGK86], in [Buc88] and also in the test file for this package.

The *groebner* package calculates Gröbner bases using the Buchberger algorithm. It can be used over a variety of different coefficient domains, and for different variable and term orderings.

The current version of the package uses parts of a previous version, written by R. Gebauer, A.C. Hearn, H. Kredel and H. M. Möller. The algorithms implemented in the current version are documented in [FGLM93], [GM88], [KW88] and [GMN+91]. The operator *saturation* has been implemented in July 2000 (Herbert Melenk).

### 16.30.1 Background

#### Variables, Domains and Polynomials

The various functions of the *groebner* package manipulate equations and/or polynomials; equations are internally transformed into polynomials by forming the difference of left-hand side and right-hand side, if equations are given.

All manipulations take place in a ring of polynomials in some variables  $x_1, \dots, x_n$  over a coefficient domain  $d$ :

$$d[x_1, \dots, x_n],$$

where  $d$  is a field or at least a ring without zero divisors. The set of variables  $x_1, \dots, x_n$  can be given explicitly by the user or it is extracted automatically from the input expressions.

All `REDUCE` kernels can play the role of “variables” in this context; examples are

```
x y z22 sin(alpha) cos(alpha) c(1,2,3) c(1,3,2) farina4711
```

The domain  $d$  is the current REDUCE domain with those kernels adjoined that are not members of the list of variables. So the elements of  $d$  may be complicated polynomials themselves over kernels not in the list of variables; if, however, the variables are extracted automatically from the input expressions,  $d$  is identical with the current REDUCE domain. It is useful to regard kernels not being members of the list of variables as “parameters”, e.g.

$$a * x + (a - b) * y * *2 \text{ with “variables” } \{x, y\} \\ \text{and “parameters” } a \text{ and } b .$$

The exponents of *groebner* variables must be positive integers.

A *groebner* variable may not occur as a parameter (or part of a parameter) of a coefficient function. This condition is tested in the beginning of the *groebner* calculation; if it is violated, an error message occurs (with the variable name), and the calculation is aborted. When the *groebner* package is called by *solve*, the test is switched off internally.

The current version of the Buchberger algorithm has two internal modes, a field mode and a ring mode. In the starting phase the algorithm analyzes the domain type; if it recognizes  $d$  as being a ring it uses the ring mode, otherwise the field mode is needed. Normally field calculations occur only if all coefficients are numbers and if the current REDUCE domain is a field (e.g. rational numbers, modular numbers modulo a prime). In general, the ring mode is faster. When no specific REDUCE domain is selected, the ring mode is used, even if the input formulas contain fractional coefficients: they are multiplied by their common denominators so that they become integer polynomials. Zeroes of the denominators are included in the result list.

### Term Ordering

In the theory of Gröbner bases, the terms of polynomials are considered as ordered. Several order modes are available in the current package, including the basic modes:

*lex, gradlex, revgradlex*

All orderings are based on an ordering among the variables. For each pair of variables  $(a, b)$  an order relation must be defined, e.g. “ $a \gg b$ ”. The greater sign  $\gg$  does not represent a numerical relation among the variables; it can be interpreted only in terms of formula representation: “ $a$ ” will be placed in front of “ $b$ ” or “ $a$ ” is more complicated than “ $b$ ”.

The sequence of variables constitutes this order base. So the notion of

$$\{x_1, x_2, x_3\}$$

as a list of variables at the same time means

$$x_1 \gg x_2 \gg x_3$$

with respect to the term order.

If terms (products of powers of variables) are compared with *lex*, that term is chosen which has a greater variable or a higher degree if the greatest variable is the first in both. With *gradlex* the sum of all exponents (the total degree) is compared first, and if that does not lead to a decision, the *lex* method is taken for the final decision. The *revgradlex* method also compares the total degree first, but afterward it uses the *lex* method in the reverse direction; this is the method originally used by Buchberger.

**Example 26** with  $\{x, y, z\}$ :

**lex:**

$$\begin{array}{lll} x * y * 3 & \gg & y * 48 \quad (\text{heavier variable}) \\ x * 4 * y * 2 & \gg & x * 3 * y * 10 \quad (\text{higher degree in 1st variable}) \end{array}$$

**gradlex:**

$$\begin{array}{lll} y * 3 * z * 4 & \gg & x * 3 * y * 3 \quad (\text{higher total degree}) \\ x * z & \gg & y * 2 \quad (\text{equal total degree}) \end{array}$$

**revgradlex:**

$$\begin{array}{lll} y * 3 * z * 4 & \gg & x * 3 * y * 3 \quad (\text{higher total degree}) \\ x * z & \ll & y * 2 \quad (\text{equal total degree,} \\ & & \text{so reverse order of lex}) \end{array}$$

The formal description of the term order modes is similar to [Kre88]; this description regards only the exponents of a term, which are written as vectors of integers with 0 for exponents of a variable which does not occur:

$$\begin{array}{l} (e) = (e_1, \dots, e_n) \text{ representing } x_1^{e_1} x_2^{e_2} \cdots x_n^{e_n}. \\ \deg(e) \text{ is the sum over all elements of } (e) \\ (e) \gg (l) \iff (e) - (l) \gg (0) = (0, \dots, 0) \end{array}$$

**lex:**

$$(e) >_{lex} (0) \implies e_k > 0 \text{ and } e_j = 0 \text{ for } j = 1, \dots, k-1$$

**gradlex:**

$$(e) >_{gl} (0) \implies \deg(e) > 0 \text{ or } (e) >_{lex} (0)$$

**revgradlex:**

$$(e) >_{rgl} (0) \implies \deg(e) > 0 \text{ or } (e) <_{lex} (0)$$

Note that the *lex* ordering is identical to the standard REDUCE kernel ordering, when *korder* is set explicitly to the sequence of variables.

*lex* is the default term order mode in the *groebner* package.

It is beyond the scope of this manual to discuss the functionality of the term order modes. See [Buc88].

The list of variables is declared as an optional parameter of the *torder* statement (see below). If this declaration is missing or if the empty list has been used, the variables are extracted from the expressions automatically and the REDUCE system order defines their sequence; this can be influenced by setting an explicit order via the *korder* statement.

The result of a Gröbner calculation is algebraically correct only with respect to the term order mode and the variable sequence which was in effect during the calculation. This is important if several calls to the *groebner* package are done with the result of the first being the input of the second call. Therefore we recommend that you declare the variable list and the order mode explicitly. Once declared it remains valid until you enter a new *torder* statement. The operator *gvars* helps you extract the variables from a given set of polynomials, if an automatic reordering has been selected.

### The Buchberger Algorithm

The Buchberger algorithm of the package is based on GEBAUER/MÖLLER [GM88]. Extensions are documented in [MMN88] and [GMN<sup>+</sup>91].

#### 16.30.2 Loading of the Package

The following command loads the package into REDUCE (this syntax may vary according to the implementation):

```
load_package groebner;
```

The package contains various operators, and switches for control over the reduction process. These are discussed in the following.

#### 16.30.3 The Basic Operators

##### Term Ordering Mode

```
torder (vl,m,[p1,p2,...]);
```

where  $vl$  is a variable list (or the empty list if no variables are declared explicitly),  $m$  is the name of a term ordering mode *lex*, *gradlex*, *revgradlex* (or another implemented mode) and  $[p_1, p_2, \dots]$  are additional parameters for the term ordering mode (not needed for the basic modes).

*torder* sets variable set and the term ordering mode. The default mode is *lex*. The previous description is returned as a list with corresponding elements. Such a list can alternatively be passed as sole argument to *torder*.

If the variable list is empty or if the *torder* declaration is omitted, the automatic variable extraction is activated.

*gvars* ( $\{exp1, exp2, \dots, expn\}$ );

where  $\{exp1, exp2, \dots, expn\}$  is a list of expressions or equations.

*gvars* extracts from the expressions  $\{exp1, exp2, \dots, expn\}$  the kernels, which can play the role of variables for a Gröbner calculation. This can be used e.g. in a *torder* declaration.

### **groebner: Calculation of a Gröbner Basis**

*groebner*  $\{exp1, exp2, \dots, expm\}$ ;

where  $\{exp1, exp2, \dots, expm\}$  is a list of expressions or equations.

*groebner* calculates the Gröbner basis of the given set of expressions with respect to the current *torder* setting.

The Gröbner basis  $\{1\}$  means that the ideal generated by the input polynomials is the whole polynomial ring, or equivalently, that the input polynomials have no zeroes in common.

As a side effect, the sequence of variables is stored as a REDUCE list in the shared variable

*gvarslast*.

This is important if the variables are reordered because of optimization: you must set them afterwards explicitly as the current variable sequence if you want to use the Gröbner basis in the sequel, e.g. for a *preduce* call. A basis has the property “Gröbner” only with respect to the variable sequences which had been active during its computation.

### **Example 27**

```
torder({}, lex) $
groebner{3*x**2*y + 2*x*y + y + 9*x**2 + 5*x - 3,
2*x**3*y - x*y - y + 6*x**3 - 2*x**2 - 3*x + 3,
```

```
x**3*y + x**2*y + 3*x**3 + 2*x**2 };
```

$$\{8x^2 - 2y^2 + 5y + 3, \\ 2y^3 - 3y^2 - 16y + 21\}$$

This example used the default system variable ordering, which was  $\{x, y\}$ . With the other variable ordering, a different basis results:

```
torder({y,x},lex)$
groebner{3*x**2*y + 2*x*y + y + 9*x**2 + 5*x - 3,
2*x**3*y - x*y - y + 6*x**3 - 2*x**2 - 3*x + 3,
x**3*y + x**2*y + 3*x**3 + 2*x**2 };
```

$$\{2y^2 + 2x^2 - 3x - 6, \\ 2x^3 - 5x^2 - 5x\}$$

Another basis yet again results with a different term ordering:

```
torder({x,y},revgradlex)$
groebner{3*x**2*y + 2*x*y + y + 9*x**2 + 5*x - 3,
2*x**3*y - x*y - y + 6*x**3 - 2*x**2 - 3*x + 3,
x**3*y + x**2*y + 3*x**3 + 2*x**2 };
```

$$\{2y^2 - 5y - 8x - 3,$$

$$y*x - y + x + 3,$$

$$2x^2 + 2y - 3x - 6\}$$

The operation of *groebner* can be controlled by the following switches:

**groebopt** – If set *on*, the sequence of variables is optimized with respect to execution speed; the algorithm involved is described in [BGK86]; note that the final list of variables is available in *gvarslast*.

An explicitly declared dependency supersedes the variable optimization. For example



*depend a, x, y;*

guarantees that  $a$  will be placed in front of  $x$  and  $y$ . So *groebopt* can be used even in cases where elimination of variables is desired.

By default *groebopt* is *off*, conserving the original variable sequence.

***groebfullreduction*** – If set *off*, the reduction steps during the *groebner* operation are limited to the pure head term reduction; subsequent terms are reduced otherwise.

By default *groebfullreduction* is on.

***gltbasis*** – If set on, the leading terms of the result basis are extracted. They are collected in a basis of monomials, which is available as value of the global variable with the name *gltb*.

***glterms*** – If  $\{exp_1, \dots, exp_m\}$  contain parameters (symbols which are not member of the variable list), the share variable *glterms* contains a list of expression which during the calculation were assumed to be nonzero. A Gröbner basis is valid only under the assumption that all these expressions do not vanish.

The following switches control the print output of *groebner*; by default all these switches are set *off* and nothing is printed.

***groebstat*** – A summary of the computation is printed including the computing time, the number of intermediate  $h$ -polynomials and the counters for the hits of the criteria.

***trgroeb*** – Includes *groebstat* and the printing of the intermediate  $h$ -polynomials.

***trgroeb s*** – Includes *trgroeb* and the printing of intermediate  $s$ -polynomials.

***trgroeb l*** – The internal pairlist is printed when modified.

***Gzerodim?:*** Test of  $\dim = 0$

*gzerodim!?* *bas*

where *bas* is a Gröbner basis in the current setting. The result is *nil*, if *bas* is the basis of an ideal of polynomials with more than finitely many common zeros. If the ideal is zero dimensional, i. e. the polynomials of the ideal have only finitely many zeros in common, the result is an integer  $k$  which is the number of these common zeros (counted with multiplicities).

***gdimension, gindependent\_sets*: compute dimension and independent variables**

The following operators can be used to compute the dimension and the independent variable sets of an ideal which has the Gröbner basis *bas* with arbitrary term order:

***gdimension*** *bas*

***gindependent\_sets*** *bas gindependent\_sets* computes the maximal left independent variable sets of the ideal, that are the variable sets which play the role of free parameters in the current ideal basis. Each set is a list which is a subset of the variable list. The result is a list of these sets. For an ideal with dimension zero the list is empty. *gdimension* computes the dimension of the ideal, which is the maximum length of the independent sets.

The switch *groebopt* plays no role in the algorithms *gdimension* and *gindependent\_sets*. It is set *off* during the processing even if it is set *on* before. Its state is saved during the processing.

The "Kredel-Weispfenning" algorithm is used (see [KW88], extended to general ordering in [BWK93]).

## Conversion of a Gröbner Basis

### ***glexconvert*: Conversion of an Arbitrary Gröbner Basis of a Zero Dimensional Ideal into a Lexical One**

*glexconvert* ( $\{exp, \dots, expm\}$  [,  $\{var1, \dots, varn\}$ ] [, *maxdeg* = *mx*] [, *newvars* =  $\{nv1, \dots, nvk\}$ ])

where  $\{exp1, \dots, expm\}$  is a Gröbner basis with  $\{var1, \dots, varn\}$  as variables in the current term order mode, *mx* is an integer, and  $\{nv1, \dots, nvk\}$  is a subset of the basis variables. For this operator the source and target variable sets must be specified explicitly.

*glexconvert* converts a basis of a zero-dimensional ideal (finite number of isolated solutions) from arbitrary ordering into a basis under *lex* ordering. During the call of *glexconvert* the original ordering of the input basis must be still active!

*newvars* defines the new variable sequence. If omitted, the original variable sequence is used. If only a subset of variables is specified here, the partial ideal basis is evaluated. For the calculation of a univariate polynomial, *new-vars* should be a list with one element.

*maxdeg* is an upper limit for the degrees. The algorithm stops with an error message, if this limit is reached.

A warning occurs if the ideal is not zero dimensional.

*glexconvert* is an implementation of the FLGM algorithm by FAUGÈRE, GIANNI, LAZARD and MORA [FGLM93]. Often, the calculation of a Gröbner basis with a graded ordering and subsequent conversion to *lex* is faster than a direct *lex* calculation. Additionally, *glexconvert* can be used to transform a *lex* basis into one with different variable sequence, and it supports the calculation of a univariate polynomial. If the latter exists, the algorithm is even applicable in the non zero-dimensional case, if such a polynomial exists. If the polynomial does not exist, the algorithm computes until *maxdeg* has been reached.

```
torder({{w,p,z,t,s,b},gradlex)

g := groebner { f1 := 45*p + 35*s -165*b -36,
               35*p + 40*z + 25*t - 27*s, 15*w + 25*p*s +30*z -18*t
               -165*b**2, -9*w + 15*p*t + 20*z*s,
               w*p + 2*z*t - 11*b**3, 99*w - 11*s*b +3*b**2,
               b**2 + 33/50*b + 2673/10000};

g := {60000*w + 9500*b + 3969,

      1800*p - 3100*b - 1377,

      18000*z + 24500*b + 10287,

      750*t - 1850*b + 81,

      200*s - 500*b - 9,
      2
      10000*b + 6600*b + 2673}

glexconvert(g,{w,p,z,t,s,b},maxdeg=5,newvars={w});

      2
      100000000*w + 2780000*w + 416421

glexconvert(g,{w,p,z,t,s,b},maxdeg=5,newvars={p});

      2
      6000*p - 2360*p + 3051
```

### ***groebner\_walk*: Conversion of a (General) Total Degree Basis into a Lex One**

The algorithm *groebner\_walk* convertes from an arbitrary polynomial system a *graduated* basis of the given variable sequence to a *lex* one of the same sequence.

The job is done by computing a sequence of Gröbner bases of corresponding monomial ideals, lifting the original system each time. The algorithm has been described (more generally) by [AGK96a],[AGK96b],[AG98] and [CKM97]. *groebner\_walk* should be only called, if the direct calculation of a *lex* Gröbner base does not work. The computation of *groebner\_walk* includes some overhead (e. g. the computation divides polynomials). Normally *torder* must be called before to define the variables and the variable sorting. The reordering of variables makes no sense with *groebner\_walk*; so do not call *groebner\_walk* with *groebopt on*!

*groebner\_walk g*

where *g* is a polynomial ideal basis computed under *gradlex* or under *weighted* with a one-element, non zero weight vector with only one element, repeated for each variable. The result is a corresponding *lex* basis (if that is computable), independent of the degree of the ideal (even for non zero degree ideals). The variable *gvarslast* is not set.

### ***groebnerf*: Factorizing Gröbner Bases**

**Background** If Gröbner bases are computed in order to solve systems of equations or to find the common roots of systems of polynomials, the factorizing version of the Buchberger algorithm can be used. The theoretical background is simple: if a polynomial *p* can be represented as a product of two (or more) polynomials, e.g.  $h = f * g$ , then *h* vanishes if and only if one of the factors vanishes. So if during the calculation of a Gröbner basis *h* of the above form is detected, the whole problem can be split into two (or more) disjoint branches. Each of the branches is simpler than the complete problem; this saves computing time and space. The result of this type of computation is a list of (partial) Gröbner bases; the solution set of the original problem is the union of the solutions of the partial problems, ignoring the multiplicity of an individual solution. If a branch results in a basis  $\{1\}$ , then there is no common zero, i.e. no additional solution for the original problem, contributed by this branch.

***groebnerf* Call** The syntax of *groebnerf* is the same as for *groebner*.

$$\text{groebnerf}(\{exp1, exp2, \dots, expm\}, \{\}, \{nz1, \dots, nzk\});$$

where  $\{exp1, exp2, \dots, expm\}$  is a given list of expressions or equations, and  $\{nz1, \dots, nzk\}$  is an optional list of polynomials known to be non-zero.

*groebnerf* tries to separate polynomials into individual factors and to branch the computation in a recursive manner (factorization tree). The result is a list of partial Gröbner bases. If no factorization can be found or if all branches but one lead to the trivial basis  $\{1\}$ , the result has only one basis; nevertheless it is a list of lists

of polynomials. If no solution is found, the result will be  $\{\{1\}\}$ . Multiplicities (one factor with a higher power, the same partial basis twice) are deleted as early as possible in order to speed up the calculation. The factorizing is controlled by some switches.

As a side effect, the sequence of variables is stored as a REDUCE list in the shared variable

`gvarslast` .

If *gltbasis* is on, a corresponding list of leading term bases is also produced and is available in the variable *gltb*.

The third parameter of *groebnerf* allows one to declare some polynomials nonzero. If any of these is found in a branch of the calculation the branch is cancelled. This can be used to save a substantial amount of computing time. The second parameter must be included as an empty list if the third parameter is to be used.

```
torder({x,y},lex)$
groebnerf { 3*x**2*y + 2*x*y + y + 9*x**2 + 5*x = 3,
            2*x**3*y - x*y - y + 6*x**3 - 2*x**2 - 3*x = -3,
            x**3*y + x**2*y + 3*x**3 + 2*x**2 \};

{{y - 3,x},

      2
{2*y + 2*x - 1,2*x  - 5*x - 5}}
```

It is obvious here that the solutions of the equations can be read off immediately.

All switches from *groebner* are valid for *groebnerf* as well:

*groebopt*  
*gltbasis*  
*groebfullreduction*  
*groebstat*  
*trgroeb*  
*trgroeb*s  
*rgroeb*l

#### **Additional switches for *groebnerf*:**

***trgroebr*** – All intermediate partial basis are printed when detected.

By default *trgroebr* is off.

*groebmonfac groebresmax groebrestriction*

These variables are described in the following paragraphs.

**Suppression of Monomial Factors** The factorization in *groebnerf* is controlled by the following switches and variables. The variable *groebmonfac* is connected to the handling of “monomial factors”. A monomial factor is a product of variable powers occurring as a factor, e.g.  $x^2 y$  in  $x^3 y - 2 x^2 y^2$ . A monomial factor represents a solution of the type “ $x = 0$  or  $y = 0$ ” with a certain multiplicity. With *groebnerf* the multiplicity of monomial factors is lowered to the value of the shared variable

*groebmonfac*

which by default is 1 (= monomial factors remain present, but their multiplicity is brought down). With

*groebmonfac* := 0

the monomial factors are suppressed completely.

**Limitation on the Number of Results** The shared variable

*groebresmax*

controls the number of partial results. Its default value is 300. If *groebresmax* partial results are calculated, the calculation is terminated. *groebresmax* counts all branches, including those which are terminated (have been computed already), give no contribution to the result (partial basis 1), or which are unified in the result with other (partial) bases. So the resulting number may be much smaller. When the limit of *groebresmax* is reached, a warning

GROEBRESMAX limit reached

is issued; this warning in any case has to be taken as a serious one. For “normal” calculations the *groebresmax* limit is not reached. *groebresmax* is a shared variable (with an integer value); it can be set in the algebraic mode to a different (positive integer) value.

**Restriction of the Solution Space** In some applications only a subset of the complete solution set of a given set of equations is relevant, e.g. only nonnegative values or positive definite values for the variables. A significant amount of computing time can be saved if nonrelevant computation branches can be terminated early.

**Positivity:** If a polynomial has no (strictly) positive zero, then every system containing it has no nonnegative or strictly positive solution. Therefore, the Buchberger algorithm tests the coefficients of the polynomials for equal sign if requested. For example, in  $13 * x + 15 * y * z$  can be zero with real nonnegative values for  $x, y$  and  $z$  only if  $x = 0$  and  $y = 0$  or  $z = 0$ ; this is a sort of “factorization by restriction”. A polynomial  $13 * x + 15 * y * z + 20$  never can vanish with nonnegative real variable values.

**Zero point:** If any polynomial in an ideal has an absolute term, the ideal cannot have the origin point as a common solution.

By setting the shared variable

*groebrestriction*

*groebnerf* is informed of the type of restriction the user wants to impose on the solutions:

*groebrestriction:=nonnegative;*  
only nonnegative real solutions are of interest

*groebrestriction:=positive;*  
only nonnegative and nonzero solutions are of interest

*groebrestriction:=zeropoint;*  
only solution sets which contain the point  $\{0, 0, \dots, 0\}$  are of interest.

If *groebnerf* detects a polynomial which formally conflicts with the restriction, it either splits the calculation into separate branches, or, if a violation of the restriction is determined, it cancels the actual calculation branch.

### ***greduce, preduce:* Reduction of Polynomials**

**Background** Reduction of a polynomial “ $p$ ” modulo a given sets of polynomials “ $b$ ” is done by the reduction algorithm incorporated in the Buchberger algorithm. Informally it can be described for polynomials over a field as follows:

```

loop1: % head term elimination
if there is one polynomial  $b$  in  $B$  such that the leading
term of  $p$  is a multiple of the leading term of  $P$  do
 $p := p - lt(p)/lt(b) * b$  (the leading term vanishes)
do this loop as long as possible;
loop2: % elimination of subsequent terms
for each term  $s$  in  $p$  do
if there is one polynomial  $b$  in  $B$  such that  $s$  is a
multiple of the leading term of  $p$  do
 $p := p - s/lt(b) * b$  (the term  $s$  vanishes)
do this loop as long as possible;

```

If the coefficients are taken from a ring without zero divisors we cannot divide by each possible number like in the field case. But using that in the field case,  $c * p$  is reduced to  $c * q$ , if  $p$  is reduced to  $q$ , for arbitrary numbers  $c$ , the reduction for the ring case uses the least  $c$  which makes the (field) reduction for  $c * p$  integer. The result of this reduction is returned as (ring) reduction of  $p$  eventually after removing the content, i.e. the greatest common divisor of the coefficients. The result of this type of reduction is also called a pseudo reduction of  $p$ .

### Reduction via Gröbner Basis Calculation

$$greduce(exp, \{exp1, exp2, \dots, expm\});$$

where  $exp$  is an expression, and  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions or equations.

*greduce* first converts the list of expressions  $\{exp1, \dots, expn\}$  to a Gröbner basis, and then reduces the given expression modulo that basis. An error results if the list of expressions is inconsistent. The returned value is an expression representing the reduced polynomial. As a side effect, *greduce* sets the variable *gvarslast* in the same manner as *groebner* does.

### Reduction with Respect to Arbitrary Polynomials

$$preduce(exp, \{exp1, exp2, \dots, expm\});$$

where  $expm$  is an expression, and  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions or equations.

*preduce* reduces the given expression modulo the set  $\{exp1, \dots, expm\}$ . If this set is a Gröbner basis, the obtained reduced expression is uniquely determined. If not, then it depends on the subsequence of the single reduction steps (see 27). *preduce* does not check whether  $\{exp1, exp2, \dots, expm\}$  is a Gröbner basis in the actual order. Therefore, if the expressions are a Gröbner basis calculated earlier with a



variable sequence given explicitly or modified by optimization, the proper variable sequence and term order must be activated first.

**Example 28**(*preduce* called with a Gröbner basis):

```
torder({x,y},lex);
gb:=groebner{3*x**2*y + 2*x*y + y + 9*x**2 + 5*x - 3,
             2*x**3*y - x*y - y + 6*x**3 - 2*x**2 - 3*x + 3,
             x**3*y + x**2*y + 3*x**3 + 2*x**2}$
preduce (5*y**2 + 2*x**2*y + 5/2*x*y + 3/2*y
        + 8*x**2 + 3/2*x - 9/2, gb);

      2
     y
```

***greduce\_orders*: Reduction with several term orders** The shortest polynomial with different polynomial term orders is computed with the operator *greduce\_orders*:

*greduce\_orders* (*exp*, {*exp1*, *exp2*, ..., *expm*} [, {*v1*, *v2* ... *vn*}]);

where *exp* is an expression and {*exp1*, *exp2*, ..., *expm*} is a list of any number of expressions or equations. The list of variables *v1*, *v2* ... *vn* may be omitted; if set, the variables must be a list.

The expression *exp* is reduced by *greduce* with the orders in the shared variable *gorders*, which must be a list of term orders (if set). By default it is set to

{revgradlex, gradlex, lex}

The shortest polynomial is the result. The order with the shortest polynomial is set to the shared variable *gorder*. A Gröbner basis of the system {*exp1*, *exp2*, ..., *expm*} is computed for each element of *orders*. With the default setting *gorder* in most cases will be set to *revgradlex*. If the variable set is given, these variables are taken; otherwise all variables of the system {*exp1*, *exp2*, ..., *expm*} are extracted.

The Gröbner basis computations can take some time; if interrupted, the intermediate result of the reduction is set to the shared variable *greduce\_result*, if one is done already. However, this is not necessarily the minimal form.

If the variable *gorders* should be set to orders with a parameter, the term order has to be replaced by a list; the first element is the term order selected, followed by its parameter(s), e.g.

*orders* := {{gradlexgradlex, 2}, {lexgradlex, 2}}

**Reduction Tree** In some case not only are the results produced by *greduce* and *preduce* of interest, but the reduction process is of some value too. If the switch

*groebprot*

is set on, *groebner*, *greduce* and *preduce* produce as a side effect a trace of their work as a REDUCE list of equations in the shared variable

*groebprotfile*.

Its value is a list of equations with a variable “candidate” playing the role of the object to be reduced. The polynomials are cited as “*poly1*”, “*poly2*”, ... . If read as assignments, these equations form a program which leads from the reduction input to its result. Note that, due to the pseudo reduction with a ring as the coefficient domain, the input coefficients may be changed by global factors.

### Example 29

*on groebprot \$*

*preduce* ( $5 * y ** 2 + 2 * x ** 2 * y + 5/2 * x * y + 3/2 * y + 8 * x ** 2$   
 $+ 3/2 * x - 9/2, gb$ );

$y^2$

*groebprotfile*;

```

{candidate= $4 * x^2 * y + 16 * x^2 + 5 * x * y + 3 * x + 10 * y^2 + 3 * y - 9$ ,
poly1= $8 * x^2 - 2 * y^2 + 5 * y + 3$ ,
poly2= $2 * y^3 - 3 * y^2 - 16 * y + 21$ ,
candidate=2*candidate,
candidate=- x*y*poly1 + candidate,
candidate=- 4*x*poly1 + candidate,
candidate=4*candidate,
candidate=- y^3*poly1 + candidate,
candidate=2*candidate,
 $y^2$ 
}
```

```

candidate= - 3*y *poly1 + candidate,
candidate=13*y*poly1 + candidate,
candidate=candidate + 6*poly1,

                2
candidate= - 2*y *poly2 + candidate,
candidate= - y*poly2 + candidate,
candidate=candidate + 6*poly2}

```

This means

$$\begin{aligned}
 16(5y^2 + 2x^2y + \frac{5}{2}xy + \frac{3}{2}y + 8x^2 + \frac{3}{2}x - \frac{9}{2}) = \\
 (-8xy - 32x - 2y^3 - 3y^2 + 13y + 6) \text{poly1} \\
 + (-2y^2 - 2y + 6) \text{poly2} + y^2.
 \end{aligned}$$

### Tracing with *groebnert* and *preducet*

Given a set of polynomials  $\{f_1, \dots, f_k\}$  and their Gröbner basis  $\{g_1, \dots, g_l\}$ , it is well known that there are matrices of polynomials  $C_{ij}$  and  $D_{ji}$  such that

$$f_i = \sum_j C_{ij} g_j \quad \text{and} \quad g_j = \sum_i D_{ji} f_i$$

and these relations are needed explicitly sometimes. In BUCHBERGER [Buc85], such cases are described in the context of linear polynomial equations. The standard technique for computing the above formulae is to perform Gröbner reductions, keeping track of the computation in terms of the input data. In the current package such calculations are performed with (an internally hidden) cofactor technique: the user has to assign unique names to the input expressions and the arithmetic combinations are done with the expressions and with their names simultaneously. So the result is accompanied by an expression which relates it algebraically to the input values.

There are two complementary operators with this feature: *groebnert* and *preducet*; functionally they correspond to *groebner* and *reduce*. However, the sets of expressions here **must be** equations with unique single identifiers on their left side and the *lhs* are interpreted as names of the expressions. Their results are sets of equations (*groebnert*) or equations (*preducet*), where a *lhs* is the computed value, while the *rhs* is its equivalent in terms of the input names.

### Example 30

We calculate the Gröbner basis for an ellipse (named “*p1*”) and a line (named “*p2*”); *p2* is member of the basis immediately and so the corresponding first result

element is of a very simple form; the second member is a combination of  $p_1$  and  $p_2$  as shown on the *rhs* of this equation:

```
gb1:=groebnert {p1=2*x**2+4*y**2-100,p2=2*x-y+1};

gb1 := {2*x - y + 1=p2,
        2
        9*y  - 2*y - 199= - 2*x*p2 - y*p2 + 2*p1 + p2}
```

### Example 31

We want to reduce the polynomial  $x^2$  wrt the above Gröbner basis and need knowledge about the reduction formula. We therefore extract the basis polynomials from *gb1*, assign unique names to them (here  $g_1, g_2$ ) and call *preducet*. The polynomial to be reduced here is introduced with the name  $Q$ , which then appears on the *rhs* of the result. If the name for the polynomial is omitted, its formal value is used on the right side too.

```
gb2 := for k := 1:length gb1 collect
        mkid(g,k) = lhs part (gb1,k) $
preducet (q=x**2,gb2);

- 16*y + 208= - 18*x*g1 - 9*y*g1 + 36*q + 9*g1 - g2
```

This output means

$$x^2 = \left(\frac{1}{2}x + \frac{1}{4}y - \frac{1}{4}\right)g_1 + \frac{1}{36}g_2 + \left(-\frac{4}{9}y + \frac{52}{9}\right).$$

### Example 32

If we reduce a polynomial which is member of the ideal, we consequently get a result with *lhs* zero:

```
preducet (q=2*x**2+4*y**2-100,gb2);

0= - 2*x*g1 - y*g1 + 2*q + g1 - g2
```

This means

$$q = \left(x + \frac{1}{2}y - \frac{1}{2}\right)g_1 + \frac{1}{2}g_2.$$

With these operators the matrices  $C_{ij}$  and  $D_{ji}$  are available implicitly,  $D_{ji}$  as side effect of *groebnertT*,  $c_{ij}$  by calls of *preducet* of  $f_i$  wrt  $\{g_j\}$ . The latter by definition will have the *lhs* zero and a *rhs* with linear  $f_i$ .

If  $\{1\}$  is the Gröbner basis, the *groebnert* calculation gives a “proof”, showing, how 1 can be computed as combination of the input polynomials.

**Remark:** Compared to the non-tracing algorithms, these operators are much more time consuming. So they are applicable only on small sized problems.

### Gröbner Bases for Modules

Given a polynomial ring, e.g.  $r = \mathbb{Z}[x_1 \cdots x_k]$  and an integer  $n > 1$ : the vectors with  $n$  elements of  $r$  form a *module* under vector addition (= componentwise addition) and multiplication with elements of  $r$ . For a submodule given by a finite basis a Gröbner basis can be computed, and the facilities of the *groebner* package can be used except the operators *groebnerf* and *groesolve*.

The vectors are encoded using auxiliary variables which represent the unit vectors in the module. E.g. using  $v_1, v_2, v_3$  the module element  $[x_1^2, 0, x_1 - x_2]$  is represented as  $x_1^2 v_1 + x_1 v_3 - x_2 v_3$ . The use of  $v_1, v_2, v_3$  as unit vectors is set up by assigning the set of auxiliary variables to the share variable *gmodule*, e.g.

```
gmodule := {v1,v2,v3};
```

After this declaration all monomials built from these variables are considered as an algebraically independent basis of a vector space. However, you had best use them only linearly. Once *gmodule* has been set, the auxiliary variables automatically will be added to the end of each variable list (if they are not yet member there). Example:

```
torder({x,y,v1,v2,v3},lex)$
gmodule := {v1,v2,v3}$
g:=groebner{x^2*v1 + y*v2,x*y*v1 - v3,2*y*v1 + y*v3};

      2
g := {x *v1 + y*v2,
      2
      x*v3 + y *v2,
      3
      y *v2 - 2*v3,
      2*y*v1 + y*v3}

preduce((x+y)^3*v1,g);
```

$$- x*y*v2 - \frac{1}{2}*y^3*v3 - 3*y^2*v2 + 3*y*v3$$

In many cases a total degree oriented term order will be adequate for computations in modules, e.g. for all cases where the submodule membership is investigated. However, arranging the auxiliary variables in an elimination oriented term order can give interesting results. E.g.

```

p1:=(x-1)*(x^2-x+3)$  p2:=(x-1)*(x^2+x-5)$
gmodule := {v1,v2,v3};
torder({v1,x,v2,v3},lex)$
gb:=groebner {p1*v1+v2,p2*v1+v3};

gb := {30*v1*x - 30*v1 + x*v2 - x*v3 + 5*v2 - 3*v3,

      x^2*v2 - x^2*v3 + x*v2 + x*v3 - 5*v2 - 3*v3}

g:=coeffn(first gb,v1,1);

g := 30*(x - 1)

c1:=coeffn(first gb,v2,1);

c1 := x + 5

c2:=coeffn(first gb,v3,1);

c2 := - x - 3

c1*p1 + c2*p2;

30*(x - 1)

```

Here two polynomials are entered as vectors  $[p_1, 1, 0]$  and  $[p_2, 0, 1]$ . Using a term ordering such that the first dimension ranges highest and the other components lowest, a classical cofactor computation is executed just as in the extended Euclidean algorithm. Consequently the leading polynomial in the resulting basis shows the greatest common divisor of  $p_1$  and  $p_2$ , found as a coefficient of  $v_1$  while the coefficients of  $v_2$  and  $v_3$  are the cofactors  $c_1$  and  $c_2$  of the polynomials  $p_1$  and  $p_2$  with the relation  $\gcd(p_1, p_2) = c_1 p_1 + c_2 p_2$ .

### Additional Orderings

Besides the basic orderings, there are ordering options that are used for special purposes.

**Separating the Variables into Groups** It is often desirable to separate variables and formal parameters in a system of polynomials. This can be done with a *lex* Gröbner basis. That however may be hard to compute as it does more separation than necessary. The following orderings group the variables into two (or more) sets, where inside each set a classical ordering acts, while the sets are handled via their total degrees, which are compared in elimination style. So the Gröbner basis will eliminate the members of the first set, if algebraically possible. *torder* here gets an additional parameter which describe the grouping

$$\begin{aligned} & \textit{torder} (vl, \textit{gradlexgradlex}, n) \\ & \textit{torder} (vl, \textit{gradlexrevgradlex}, n) \\ & \textit{torder} (vl, \textit{lexgradlex}, n) \\ & \textit{torder} (vl, \textit{lexrevgradlex}, n) \end{aligned}$$

Here the integer  $n$  is the number of variables in the first group and the names combine the local ordering for the first and second group, e.g.

$$\begin{aligned} & \textit{lexgradlex}, 3 \text{ for } \{x_1, x_2, x_3, x_4, x_5\}: \\ & x_1^{i_1} \dots x_5^{i_5} \gg x_1^{j_1} \dots x_5^{j_5} \\ & \text{if} \quad (i_1, i_2, i_3) \gg_{\textit{lex}} (j_1, j_2, j_3) \\ & \quad \text{or} \quad (i_1, i_2, i_3) = (j_1, j_2, j_3) \\ & \quad \text{and} \quad (i_4, i_5) \gg_{\textit{gradlex}} (j_4, j_5) \end{aligned}$$

Note that in the second place there is no *lex* ordering available; that would not make sense.

**Weighted Ordering** The statement

$$\textit{torder} \quad (vl, \textit{weighted}, \{n_1, n_2, n_3 \dots\});$$

establishes a graduated ordering, where the exponents are first multiplied by the given weights. If there are less weight values than variables, the weight 1 is added automatically. If the weighted degree calculation is not decidable, a *lex* comparison follows.

**Graded Ordering** The statement

*torder* (*vl*, *graded*,  $\{n_1, n_2, n_3 \dots\}$ , *order<sub>2</sub>*);

establishes a graduated ordering, where the exponents are first multiplied by the given weights. If there are less weight values than variables, the weight 1 is added automatically. If the weighted degree calculation is not decidable, the term order *order<sub>2</sub>* specified in the following argument(s) is used. The ordering *graded* is designed primarily for use with the operator *dd\_groebner*.

**Matrix Ordering** The statement

*torder* (*vl*, *matrix*, *m*);

where *m* is a matrix with integer elements and row length which corresponds to the variable number. The exponents of each monomial form a vector; two monomials are compared by multiplying their exponent vectors first with *m* and comparing the resulting vector lexicographically. E.g. the unit matrix establishes the classical *lex* term order mode, a matrix with a first row of ones followed by the rows of a unit matrix corresponds to the *gradlex* ordering.

The matrix *m* must have at least as many rows as columns; a non-square matrix contains redundant rows. The matrix must have full rank, and the top non-zero element of each column must be positive.

The generality of the matrix based term order has its price: the computing time spent in the term sorting is significantly higher than with the specialized term orders. To overcome this problem, you can compile a matrix term order; the compilation reduces the computing time overhead significantly. If you set the switch *comp* on, any new order matrix is compiled when any operator of the *groebner* package accesses it for the first time. Alternatively you can compile a matrix explicitly

*torder\_compile* (<*n*>, <*m*>);

where < *n* > is a name (an identifier) and < *m* > is a term order matrix. *torder\_compile* transforms the matrix into a LISP program, which is compiled by the LISP compiler when *comp* is on or when you generate a fast loadable module. Later you can activate the new term order by using the name < *n* > in a *torder* statement as term ordering mode.

### Gröbner Bases for Graded Homogeneous Systems

For a homogeneous system of polynomials under a term order *graded*, *gradlex*, *revgradlex* or *weighted* a Gröbner Base can be computed with limiting the grade of the intermediate *s*-polynomials:



`dd_groebner (d1,d2,{p1,p2,...});`

where  $d1$  is a non-negative integer and  $d2$  is an integer  $> d1$  or “infinity”. A pair of polynomials is considered only if the grade of the lcm of their head terms is between  $d1$  and  $d2$ . See [BWK93] for the mathematical background. For the term orders *graded* or *weighted* the (first) weight vector is used for the grade computation. Otherwise the total degree of a term is used.

### 16.30.4 Ideal Decomposition & Equation System Solving

Based on the elementary Gröbner operations, the *groebner* package offers additional operators, which allow the decomposition of an ideal or of a system of equations down to the individual solutions.

#### Solutions Based on Lex Type Gröbner Bases

**groesolve: Solution of a Set of Polynomial Equations** The *groesolve* operator incorporates a macro algorithm; lexical Gröbner bases are computed by *groebnerf* and decomposed into simpler ones by ideal decomposition techniques; if algebraically possible, the problem is reduced to univariate polynomials which are solved by *solve*; if *rounded* is on, numerical approximations are computed for the roots of the univariate polynomials.

`groesolve({exp1,exp2,...,expm},{var1,var2,...,varn});`

where  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions or equations,  $\{var1, var2, \dots, varn\}$  is an optional list of variables.

The result is a set of subsets. The subsets contain the solutions of the polynomial equations. If there are only finitely many solutions, then each subset is a set of expressions of triangular type  $\{exp1, exp2, \dots, expn\}$ , where  $exp1$  depends only on  $var1$ ,  $exp2$  depends only on  $var1$  and  $var2$  etc. until  $expn$  which depends on  $var1, \dots, varn$ . This allows a successive determination of the solution components. If there are infinitely many solutions, some subsets consist in less than  $n$  expressions. By considering some of the variables as “free parameters”, these subsets are usually again of triangular type.

**Example 33**(Intersubsections of a line with a circle):

`groesolve({x**2 - y**2 - a, p*x + q*y + s}, {x, y});`

$$\{ \{ x = \left( \sqrt{ -a \cdot p^2 + a \cdot q^2 + s^2 } \cdot q - p \cdot s \right) / (p^2 - q^2), \dots \} \}$$

$$y = - \frac{(\sqrt{-a^2p^2 + a^2q^2 + s^2})p - q*s}{(p^2 - q^2)},$$

$$\{x = - \frac{(\sqrt{-a^2p^2 + a^2q^2 + s^2})q + p*s}{(p^2 - q^2)},$$

$$y = \frac{(\sqrt{-a^2p^2 + a^2q^2 + s^2})p + q*s}{(p^2 - q^2)}\}$$

If the system is zero-dimensional (has a number of isolated solutions), the algorithm described in [Hi99] is used, if the decomposition leaves a polynomial with mixed leading term. Hillebrand has written the article and Möller was the tutor of this job.

The reordering of the *groesolve* variables is controlled by the REDUCE switch *varopt*. If *varopt* is *on* (which is the default of *varopt*), the variable sequence is optimized (the variables are reordered). If *varopt* is *off*, the given variable sequence is taken (if no variables are given, the order of the REDUCE system is taken instead). In general, the reordering of the variables makes the Gröbner basis computation significantly faster. A variable dependency, declare by one (or several) *depend* statements, is regarded (if *varopt* is *on*). The switch *groebopt* has no meaning for *groesolve*; it is stored during its processing.

**groepostproc: Postprocessing of a Gröbner Basis** In many cases, it is difficult to do the general Gröbner processing. If a Gröbner basis with a *lex* ordering is calculated already (e.g., by very individual parameter settings), the solutions can be derived from it by a call to *groepostproc*. *groesolve* is functionally equivalent to a call to *groebnerf* and subsequent calls to *groepostproc* for each partial basis.

$$\text{groepostproc}(\{exp1, exp2, \dots, expm\}, \{var1, var2, \dots, varn\});$$

where  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions,  $\{var1, var2, \dots, varn\}$  is an optional list of variables. The expressions must be a *lex* Gröbner basis with the given variables; the ordering must be still active.

The result is the same as with *groesolve*.

```
groepostproc({x3**2 + x3 + x2 - 1,
              x2*x3 + x1*x3 + x3 + x1*x2 + x1 + 2,
              x2**2 + 2*x2 - 1,
              x1**2 - 2}, {x3, x2, x1});

{{x3= - sqrt(2),
  x2=sqrt(2) - 1,
  x1=sqrt(2)},
```

```

{x3=sqrt(2),

x2= - (sqrt(2) + 1),

x1= - sqrt(2)},

      sqrt(4*sqrt(2) + 9) - 1
{x3=-----,
              2

x2= - (sqrt(2) + 1),

x1=sqrt(2)},

      - (sqrt(4*sqrt(2) + 9) + 1)
{x3=-----,
              2

x2= - (sqrt(2) + 1),

x1=sqrt(2)},

      sqrt(- 4*sqrt(2) + 9) - 1
{x3=-----,
              2

x2=sqrt(2) - 1,

x1= - sqrt(2)},

      - (sqrt(- 4*sqrt(2) + 9) + 1)
{x3=-----,
              2

x2=sqrt(2) - 1,

x1= - sqrt(2)}}

```

**Idealquotient: Quotient of an Ideal and an Expression** Let  $i$  be an ideal and  $f$  be a polynomial in the same variables. Then the algebraic quotient is defined by

$$i : f = \{p \mid p * f \text{ member of } i\}.$$

The ideal quotient  $i : f$  contains  $i$  and is obviously part of the whole polynomial ring, i.e. contained in  $\{1\}$ . The case  $i : f = \{1\}$  is equivalent to  $f$  being a member of  $i$ . The other extremal case,  $i : f = i$ , occurs, when  $f$  does not vanish at any general zero of  $i$ . The explanation of the notion “general zero” introduced by van der Waerden, however, is beyond the aim of this manual. The operation of *groesolve/groepostproc* is based on nested ideal quotient calculations.

If  $i$  is given by a basis and  $f$  is given as an expression, the quotient can be calculated by

$$idealquotient(\{exp1, \dots, expm\}, exp);$$

where  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions or equations,  $exp$  is a single expression or equation.

*idealquotient* calculates the algebraic quotient of the ideal  $i$  with the basis  $\{exp1, exp2, \dots, expm\}$  and  $exp$  with respect to the variables given or extracted.  $\{exp1, exp2, \dots, expm\}$  is not necessarily a Gröbner basis. The result is the Gröbner basis of the quotient.

**Saturation: Saturation of an Ideal and an Expression** The *saturation* operator computes the quotient on an ideal and an arbitrary power of an expression  $exp**n$  with arbitrary  $n$ . The call is

$$saturation(\{exp1, \dots, expm\}, exp);$$

where  $\{exp1, exp2, \dots, expm\}$  is a list of any number of expressions or equations,  $exp$  is a single expression or equation.

*saturation* calls *idealquotient* several times, until the result is stable, and returns it.

### Operators for Gröbner Bases in all Term Orderings

In some cases where no Gröbner basis with lexical ordering can be calculated, a calculation with a total degree ordering is still possible. Then the Hilbert polynomial gives information about the dimension of the solutions space and for finite sets of solutions univariate polynomials can be calculated. The solutions of the equation system then is contained in the cross product of all solutions of all univariate polynomials.

**Hilbertpolynomial: Hilbert Polynomial of an Ideal** This algorithm was contributed by JOACHIM HOLLMAN, Royal Institute of Technology, Stockholm (private communication).

$$hilbertpolynomial(\{exp1, \dots, expm\});$$

where  $\{exp1, \dots, expm\}$  is a list of any number of expressions or equations.

*hilbertpolynomial* calculates the Hilbert polynomial of the ideal with basis  $\{exp1, \dots, expm\}$  with respect to the variables given or extracted provided the given term ordering is compatible with the degree, such as the *gradlex*- or *revgradlex*-ordering. The term ordering of the basis must be active and  $\{exp1, \dots, expm\}$  should be a Gröbner basis with respect to this ordering. The Hilbert polynomial gives information about the cardinality of solutions of the system  $\{exp1, \dots, expm\}$ : if the Hilbert polynomial is an integer, the system has only a discrete set of solutions and the polynomial is identical with the number of solutions counted with their multiplicities. Otherwise the degree of the Hilbert polynomial is the dimension of the solution space.

If the Hilbert polynomial is not a constant, it is constructed with the variable “ $x$ ” regardless of whether  $x$  is member of  $\{var1, \dots, varn\}$  or not. The value of this polynomial at sufficiently large numbers “ $x$ ” is the difference of the dimension of the linear vector space of all polynomials of degree  $\leq x$  minus the dimension of the subspace of all polynomials of degree  $\leq x$  which belong also to the ideal.

$x$  must be an undefined variable or the value of  $x$  must be an undefined variable; otherwise a warning is given and a new (generated) variable is taken instead.

**Remark:** The number of zeros in an ideal and the Hilbert polynomial depend only on the leading terms of the Gröbner basis. So if a subsequent Hilbert calculation is planned, the Gröbner calculation should be performed with *on gltbasis* and the value of *gltb* (or its elements in a *groebnerf* context) should be given to *hilbertpolynomial*. In this manner, a lot of computing time can be saved in the case of long calculations.

### 16.30.5 Calculations “by Hand”

The following operators support explicit calculations with polynomials in a distributive representation at the REDUCE top level. So they allow one to do Gröbner type evaluations stepwise by separate calls. Note that the normal REDUCE arithmetic can be used for arithmetic combinations of monomials and polynomials.

#### Representing Polynomials in Distributive Form

*gsortp;*

where  $p$  is a polynomial or a list of polynomials.

If  $p$  is a single polynomial, the result is a reordered version of  $p$  in the distributive representation according to the variables and the current term order mode; if  $p$  is a list, its members are converted into distributive representation and the result

is the list sorted by the term ordering of the leading terms; zero polynomials are eliminated from the result.

```
torder({alpha,beta,gamma},lex);

dip := gsort(gamma*(alpha-1)**2*(beta+1)**2);

      2      2      2
dip := alpha *beta *gamma + 2*alpha *beta*gamma
      2      2
+ alpha *gamma - 2*alpha*beta *gamma - 4*alpha*beta*gamma
      2
- 2*alpha*gamma + beta *gamma + 2*beta*gamma + gamma
```

### Splitting of a Polynomial into Leading Term and Reductum

*gsplit*;

where  $p$  is a polynomial.

*gsplit* converts the polynomial  $p$  into distributive representation and splits it into leading monomial and reductum. The result is a list with two elements, the leading monomial and the reductum.

```
gsplit dip;

      2      2
{alpha *beta *gamma,
      2      2      2
2*alpha *beta*gamma + alpha *gamma - 2*alpha*beta *gamma
      2
- 4*alpha*beta*gamma - 2*alpha*gamma + beta *gamma
      2
+ 2*beta*gamma + gamma}
```

### Calculation of Buchberger's S-polynomial

*gspoly*( $p1, p2$ );

where  $p1$  and  $p2$  are polynomials.

*gspoly* calculates the  $s$ -polynomial from  $p1$  and  $p2$ ;

Example for a complete calculation (taken from DAVENPORT ET AL. [DST93]):

```
torder({x,y,z},lex)$
g1 := x**3*y*z - x*z**2;
g2 := x*y**2*z - x*y*z;
g3 := x**2*y**2 - z;$

% first S-polynomial

g4 := gspoly(g2,g3);$

      2      2
g4 := x *y*z - z

% next S-polynomial

p := gspoly(g2,g4); $

      2      2
p := x *y*z - y*z

% and reducing, here only by g4

g5 := preduce(p,{g4});

      2      2
g5 := - y*z + z

% last S-polynomial}

g6 := gspoly(g4,g5);

      2  2      3
g6 := x *z - z

% and the final basis sorted descending

gsort{g2,g3,g4,g5,g6};

      2  2
{x *y - z,
```

$$x^2 * y^2 z^2 - z^2 ,$$

$$x^2 * z^2 - z^3 ,$$

$$x^2 y^2 * z^2 - x^2 y^2 z^2 ,$$

$$- y^2 z^2 + z^2 \}$$



## 16.31 GUARDIAN: Guarded Expressions in Practice

Computer algebra systems typically drop some degenerate cases when evaluating expressions, e.g.,  $x/x$  becomes 1 dropping the case  $x = 0$ . We claim that it is feasible in practice to compute also the degenerate cases yielding *guarded expressions*. We work over real closed fields but our ideas about handling guarded expression can be easily transferred to other situations. Using formulas as guards provides a powerful tool for heuristically reducing the combinatorial explosion of cases: equivalent, redundant, tautological, and contradictory cases can be detected by simplification and quantifier elimination. Our approach allows to simplify the expressions on the basis of simplification knowledge on the logical side. The method described in this paper is implemented in the REDUCE package GUARDIAN.

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### 16.31.1 Introduction

It is meanwhile a well-known fact that evaluations obtained with the interactive use of computer algebra systems (CAS) are not entirely correct in general. Typically, some degenerate cases are dropped. Consider for instance the evaluation

$$\frac{x^2}{x} = x,$$

which is correct only if  $x \neq 0$ . The problem here is that CAS consider variables to be transcendental elements. The user, in contrast, has in mind variables in the sense of logic. In other words: The user does not think of rational functions but of terms.

Next consider the valid expression

$$\frac{\sqrt{x} + \sqrt{-x}}{x}.$$

It is meaningless over the reals. CAS often offer no choice than to interpret surds over the complex numbers even if they distinguish between a *real* and a *complex* mode.

Corless and Jeffrey [CJ92] have examined the behavior of a number of CAS with such input data. They come to the conclusion that simultaneous computation of all cases is exemplary but not feasible due to the combinatorial explosion of cases to be considered. Therefore, they suggest to ignore the degenerate cases but to provide the assumptions to the user on request. We claim, in contrast, that it is in fact feasible to compute all possible cases.

Our setting is as follows: Expressions are evaluated to *guarded expressions* consisting of possibly several conventional expressions guarded by quantifier-free for-

mulas. For the above examples, we would obtain

$$\left[ x \neq 0 \mid x \right], \quad \left[ F \mid \frac{\sqrt{x} + \sqrt{-x}}{x} \right].$$

As the second example illustrates, we are working in ordered fields, more precisely in real closed fields. The handling of guarded expressions as described in this paper can, however, be easily transferred to other situations.

Our approach can also deal with redundant guarded expressions, such as

$$\left[ \begin{array}{c|c} T & |x| - x \\ x \geq 0 & 0 \\ x < 0 & -2x \end{array} \right]$$

which leads to algebraic simplification techniques based on logical simplification as proposed by Davenport and Faure [DF94].

We use *formulas* over the language of ordered rings as guards. This provides powerful tools for heuristically reducing the combinatorial explosion of cases: equivalent, redundant, tautological, and contradictory cases can be detected by *simplification* [DS97b] and *quantifier elimination* [Tar48, Col75, Wei88, RLW93, Wei97, Wei94]. In certain situations, we will allow the formulas also to contain extra functions such as  $\sqrt{\cdot}$  or  $|\cdot|$ . Then we take care that there is no quantifier elimination applied.

Simultaneous computation of several cases concerning certain expressions being zero or not has been extensively investigated as *dynamic evaluation* [GD96, DR94a, DR94b, BGDW95]. It has also been extended to real closed fields [DGV96]. The idea behind the development of these methods is of a more theoretical nature than to overcome the problems with the interactive usage of CAS sketched above: one wishes to compute in algebraic (or real) extension fields of the rationals. Guarded expressions occur naturally when solving problems parametrically. Consider, e.g., the *Gröbner systems* used during the computation of *comprehensive Gröbner bases* [Wei92].

The algorithms described in this paper are implemented in the REDUCE package GUARDIAN. It is based on the REDUCE [Hea95, Mel95] package REDLOG [DS97a, DS96] implementing a formula data type with corresponding algorithms, in particular including simplification and quantifier elimination.

### 16.31.2 An outline of our method

#### Guarded expressions

A *guarded expression* is a scheme

$$\left[ \begin{array}{c|c} \gamma_0 & t_0 \\ \gamma_1 & t_1 \\ \vdots & \vdots \\ \gamma_n & t_n \end{array} \right]$$

where each  $\gamma_i$  is a quantifier-free formula, the *guard*, and each  $t_i$  is an associated *conventional expression*. The idea is that some  $t_i$  is a valid interpretation iff  $\gamma_i$  holds. Each pair  $(\gamma_i, t_i)$  is called a *case*.

The first case  $(\gamma_0, t_0)$  is the *generic case*:  $t_0$  is the expression the system would compute without our package, and  $\gamma_0$  is the corresponding guard.

The guards  $\gamma_i$  need neither exclude one another, nor do we require that they form a complete case distinction. We shall, however, assume that all cases covered by a guarded expression are already covered by the generic case; in other words:

$$\bigwedge_{i=1}^n (\gamma_i \longrightarrow \gamma_0). \quad (16.74)$$

Consider the following evaluation of  $|x|$  to a guarded expression:

$$\left[ \begin{array}{c|c} \mathbf{T} & |x| \\ x \geq 0 & x \\ x < 0 & -x \end{array} \right].$$

Here the non-generic cases already cover the whole domain. The generic case is in some way *redundant*. It is just present for keeping track of the system's default behavior. Formally we have

$$\left( \bigvee_{i=1}^n \gamma_i \right) \longleftrightarrow \gamma_0. \quad (16.75)$$

As an example for a non-redundant, i.e., *necessary* generic case we have the evaluation of the reciprocal  $\frac{1}{x}$ :

$$\left[ \begin{array}{c|c} x \neq 0 & \frac{1}{x} \end{array} \right].$$

In every guarded expression, the generic case is explicitly marked as either necessary or redundant. The corresponding tag is inherited during the evaluation process.

Unfortunately it can happen that guarded expressions satisfy (16.75) without being tagged redundant, e.g., specialization of

$$\left[ \begin{array}{c|c} \mathbf{T} & \sin x \\ x = 0 & 0 \end{array} \right]$$

to  $x = 0$  if the system cannot evaluate  $\sin(0)$ . This does not happen if one claims for necessary generic cases to have, as the reciprocal above, no alternative cases at all. Else, in the sequel “redundant generic case” has to be read as “tagged redundant.”

With guarded expressions, the evaluation splits into two independent parts: *Algebraic evaluation* and a subsequent *simplification* of the guarded expression obtained.

### Guarding schemes

In the introduction we have seen that certain operators introduce case distinctions. For this, with each operator  $f$  there is a *guarding scheme* associated providing information on how to map  $f(t_1, \dots, t_m)$  to a guarded expression provided that one does not have to care for the argument expressions  $t_1, \dots, t_m$ . In the easiest case, this is a rewrite rule

$$f(a_1, \dots, a_m) \rightarrow G(a_1, \dots, a_m).$$

The actual terms  $t_1, \dots, t_m$  are simply substituted for the formal symbols  $a_1, \dots, a_m$  into the generic guarded expression  $G(a_1, \dots, a_m)$ . We give some examples:

$$\begin{aligned} \frac{a_1}{a_2} &\rightarrow \left[ \mathbf{a_2} \neq \mathbf{0} \mid \frac{\mathbf{a_1}}{\mathbf{a_2}} \right] \\ \sqrt{a_1} &\rightarrow \left[ \mathbf{a_1} \geq \mathbf{0} \mid \sqrt{\mathbf{a_1}} \right] \\ \text{sign}(a_1) &\rightarrow \left[ \begin{array}{c|c} \mathbf{T} & \text{sign}(\mathbf{a_1}) \\ a_1 > 0 & 1 \\ a_1 = 0 & 0 \\ a_1 < 0 & -1 \end{array} \right] \\ |a_1| &\rightarrow \left[ \begin{array}{c|c} \mathbf{T} & |\mathbf{a_1}| \\ a_1 \geq 0 & a_1 \\ a_1 < 0 & -a_1 \end{array} \right] \end{aligned} \tag{16.76}$$

For functions of arbitrary arity, e.g., min or max, we formally assume infinitely many operators of the same name. Technically, we associate a procedure parameterized with the number of arguments  $m$  that generates the corresponding rewrite

rule. As `min_scheme(2)` we obtain, e.g.,

$$\min(a_1, a_2) \rightarrow \left[ \begin{array}{c|c} \mathbf{T} & \mathbf{min}(a_1, a_2) \\ a_1 \leq a_2 & a_1 \\ a_2 \leq a_1 & a_2 \end{array} \right], \quad (16.77)$$

while for higher arities there are more case distinctions necessary.

For later complexity analysis, we state the concept of a guarding scheme formally: a guarding scheme for an  $m$ -ary operator  $f$  is a map

$$\text{gscheme}_f : E^m \rightarrow \text{GE}$$

where  $E$  is the set of expressions, and  $\text{GE}$  is the set of guarded expressions. This allows to split  $f(t_1, \dots, t_m)$  in dependence on the form of the parameter expressions  $t_1, \dots, t_m$ .

### Algebraic evaluation

**Evaluating conventional expressions** The evaluation of conventional expressions into guarded expressions is performed recursively: Constants  $c$  evaluate to

$$[ \mathbf{T} \mid c ].$$

For the evaluation of  $f(e_1, \dots, e_m)$  the argument expressions  $e_1, \dots, e_m$  are recursively evaluated to guarded expressions

$$e'_i = \left[ \begin{array}{c|c} \gamma_{i0} & t_{i0} \\ \gamma_{i1} & t_{i1} \\ \vdots & \vdots \\ \gamma_{in_i} & t_{in_i} \end{array} \right] \quad \text{for } 1 \leq i \leq m. \quad (16.78)$$

Then the operator  $f$  is “moved inside” the  $e'_i$  by combining all cases, technically a simultaneous Cartesian product computation of both the sets of guards and the sets of terms:

$$\Gamma = \prod_{i=1}^m \{\gamma_{i0}, \dots, \gamma_{in_i}\}, \quad T = \prod_{i=1}^m \{t_{i0}, \dots, t_{in_i}\}. \quad (16.79)$$

This leads to the intermediate result

$$\left[ \begin{array}{c|c} \gamma_{10} \wedge \dots \wedge \gamma_{m0} & f(t_{10}, \dots, t_{m0}) \\ \vdots & \vdots \\ \gamma_{1n_1} \wedge \dots \wedge \gamma_{mn_1} & f(t_{1n_1}, \dots, t_{mn_1}) \\ \vdots & \vdots \\ \gamma_{1n_m} \wedge \dots \wedge \gamma_{mn_m} & f(t_{1n_m}, \dots, t_{mn_m}) \end{array} \right]. \quad (16.80)$$

The new generic case is exactly the combination of the generic cases of the  $e'_i$ . It is redundant if at least one of these combined cases is redundant.

Next, all non-generic cases containing at least one *redundant* generic constituent  $\gamma_{i0}$  in their guard are deleted. The reason for this is that generic cases are only used to keep track of the system default behavior. All other cases get the status of a non-generic case even if they contain necessary generic constituents in their guard.

At this point, we apply the guarding scheme of  $f$  to all remaining expressions  $f(t_{1i_1}, \dots, t_{mi_m})$  in the form (16.80) yielding a nested guarded expression

$$\left[ \begin{array}{c|c} \Gamma_0 & \begin{bmatrix} \delta_{00} & u_{00} \\ \vdots & \vdots \\ \delta_{0k_0} & u_{0k_0} \end{bmatrix} \\ \vdots & \vdots \\ \Gamma_N & \begin{bmatrix} \delta_{N0} & u_{N0} \\ \vdots & \vdots \\ \delta_{Nk_N} & u_{Nk_N} \end{bmatrix} \end{array} \right], \quad (16.81)$$

which can be straightforwardly resolved to a guarded expression

$$\left[ \begin{array}{c|c} \Gamma_0 \wedge \delta_{00} & u_{00} \\ \vdots & \vdots \\ \Gamma_0 \wedge \delta_{0k_0} & u_{0k_0} \\ \vdots & \vdots \\ \Gamma_N \wedge \delta_{N0} & u_{N0} \\ \vdots & \vdots \\ \Gamma_N \wedge \delta_{Nk_N} & u_{Nk_N} \end{array} \right].$$

This form is treated analogously to the form (16.80): The new generic case  $(\Gamma_0 \wedge \delta_{00}, u_{00})$  is redundant if at least one of  $(\Gamma_0, f(t_{10}, \dots, t_{m0}))$  and  $(\delta_{00}, u_{00})$  is redundant. Among the non-generic cases all those containing redundant generic constituents in their guard are deleted, and all those containing necessary generic constituents in their guard get the status of an ordinary non-generic case.

Finally the standard evaluator of the system—`reval` in the case of REDUCE—is applied to all contained expressions, which completes the algebraic part of the evaluation.

**Evaluating guarded expressions** The previous section was concerned with the evaluation of pure conventional expressions into guarded expressions. Our system currently combines both conventional and guarded expressions. We are thus faced with the problem of treating guarded subexpressions during evaluation.

When there is a *guarded* subexpression  $e_i$  detected during evaluation, all contained expressions are recursively evaluated to guarded expressions yielding a nested guarded expression of the form (16.81). This is resolved as described above yielding the evaluation subresult  $e'_i$ .

As a special case, this explains how guarded expressions are (re)evaluated to guarded expressions.

### Example

We describe the evaluation of the expression  $\min(x, |x|)$ . The first argument  $e_1 = x$  evaluates recursively to

$$e'_1 = [ \text{T} \mid x ] \quad (16.82)$$

with a necessary generic case. The nested  $x$  inside  $e_2 = |x|$  evaluates to the same form (16.82). For obtaining  $e'_2$ , we apply the guarding scheme (16.76) of the absolute value to the only term of (16.82) yielding

$$\left[ \text{T} \mid \left[ \begin{array}{c|c} \text{T} & |x| \\ x \geq 0 & x \\ x < 0 & -x \end{array} \right] \right],$$

where the inner generic case is redundant. This form is resolved to

$$e'_2 = \left[ \begin{array}{c|c} \text{T} \wedge \text{T} & |x| \\ \text{T} \wedge x \geq 0 & x \\ \text{T} \wedge x < 0 & -x \end{array} \right]$$

with a redundant generic case. The next step is the combination of cases by Cartesian product computation. We obtain

$$\left[ \begin{array}{c|c} \text{T} \wedge (\text{T} \wedge \text{T}) & \min(x, |x|) \\ \text{T} \wedge (\text{T} \wedge x \geq 0) & \min(x, x) \\ \text{T} \wedge (\text{T} \wedge x < 0) & \min(x, -x) \end{array} \right],$$

which corresponds to (16.80) above. For the outer min, we apply the guarding scheme (16.77) to all terms yielding the nested guarded expression

$$\left[ \begin{array}{c|c} \text{T} \wedge (\text{T} \wedge \text{T}) & \left[ \begin{array}{c|c} \text{T} & \min(x, |x|) \\ x \leq |x| & x \\ |x| \leq x & |x| \end{array} \right] \\ \text{T} \wedge (\text{T} \wedge x \geq 0) & \left[ \begin{array}{c|c} \text{T} & \min(x, x) \\ x \leq x & x \\ x \leq x & x \end{array} \right] \\ \text{T} \wedge (\text{T} \wedge x < 0) & \left[ \begin{array}{c|c} \text{T} & \min(x, -x) \\ x \leq -x & x \\ -x \leq x & -x \end{array} \right] \end{array} \right],$$

which is in turn resolved to

$$\left[ \begin{array}{l} (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge \mathbf{T} \\ (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge x \leq |x| \\ (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge |x| \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x \geq 0)) \wedge \mathbf{T} \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x \geq 0)) \wedge x \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x \geq 0)) \wedge x \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x < 0)) \wedge \mathbf{T} \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x < 0)) \wedge x \leq -x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x < 0)) \wedge -x \leq x \end{array} \middle| \begin{array}{l} \mathbf{min}(x, |x|) \\ x \\ |x| \\ \mathbf{min}(x, x) \\ x \\ x \\ \mathbf{min}(x, -x) \\ x \\ -x \end{array} \right].$$

From this, we delete the two non-generic cases obtained by combination with the redundant generic case of the min. The final result of the algebraic evaluation step is the following:

$$\left[ \begin{array}{l} (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge \mathbf{T} \\ (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge x \leq |x| \\ (\mathbf{T} \wedge (\mathbf{T} \wedge \mathbf{T})) \wedge |x| \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x \geq 0)) \wedge x \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x \geq 0)) \wedge x \leq x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x < 0)) \wedge x \leq -x \\ (\mathbf{T} \wedge (\mathbf{T} \wedge x < 0)) \wedge -x \leq x \end{array} \middle| \begin{array}{l} \mathbf{min}(x, |x|) \\ x \\ |x| \\ x \\ x \\ x \\ -x \end{array} \right]. \quad (16.83)$$

### Worst-case complexity

Our measure of complexity  $|G|$  for guarded expressions  $G$  is the number of contained cases:

$$\left| \left[ \begin{array}{c|c} \gamma_0 & t_0 \\ \gamma_1 & t_1 \\ \vdots & \vdots \\ \gamma_n & t_n \end{array} \right] \right| = n + 1.$$

As in Section 16.31.2, consider an  $m$ -ary operator  $f$ , guarded expression arguments  $e'_1, \dots, e'_m$  as in equation (16.78), and the Cartesian product  $T$  as in equation (16.79). Then

$$\begin{aligned} |f(e'_1, \dots, e'_m)| &\leq \sum_{(t_1, \dots, t_m) \in T} |\text{gscheme}_f(t_1, \dots, t_m)| \\ &\leq \max_{(t_1, \dots, t_m) \in T} |\text{gscheme}_f(t_1, \dots, t_m)| \cdot \#T \\ &= \max_{(t_1, \dots, t_m) \in T} |\text{gscheme}_f(t_1, \dots, t_m)| \cdot \prod_{j=1}^m |e'_j| \\ &\leq \max_{(t_1, \dots, t_m) \in T} |\text{gscheme}_f(t_1, \dots, t_m)| \cdot \left( \max_{1 \leq j \leq m} |e'_j| \right)^m. \end{aligned}$$



In the important special case that the guarding scheme of  $f$  is a rewrite rule  $f(a_1, \dots, a_m) \rightarrow G$ , the above complexity estimation simplifies to

$$|f(e'_1, \dots, e'_m)| \leq |G| \cdot \prod_{j=1}^m |e'_j| \leq |G| \cdot \left( \max_{1 \leq j \leq m} |e'_j| \right)^m.$$

In other words:  $|G|$  plays the role of a factor, which, however, depends on  $f$ , and  $|f(e'_1, \dots, e'_m)|$  is polynomial in the size of the  $e_i$  but exponential in the arity of  $f$ .

### Simplification

In view of the increasing size of the guarded expressions coming into existence with subsequent computations, it is indispensable to apply simplification strategies. There are two different algorithms involved in the simplification of guarded expressions:

1. A *formula simplifier* mapping quantifier-free formulas to equivalent simpler ones.
2. Effective *quantifier elimination* for real closed fields over the language of ordered rings.

It is not relevant, which simplifier and which quantifier elimination procedure is actually used. We use the formula simplifier described in [DS97b]. Our quantifier elimination uses test point methods developed by Weispfenning [Wei88, RLW93, Wei97]. It is restricted to formulas obeying certain degree restrictions wrt. the quantified variables. As an alternative, REDLOG provides an interface to Hong's QEPCAD quantifier elimination package [HCJE93]. Compared to the simplification, the quantifier elimination is more time consuming. It can be turned off by a *switch*.

The following simplification steps are applied in the given order:

**Contraction of cases** This is restricted to the non-generic cases of the considered guarded expression. We contract different cases containing the same terms:

$$\left[ \begin{array}{c|c} \gamma_0 & t_0 \\ \vdots & \vdots \\ \gamma_i & t_i \\ \vdots & \vdots \\ \gamma_j & t_i \\ \vdots & \vdots \end{array} \right] \quad \text{becomes} \quad \left[ \begin{array}{c|c} \gamma_0 & t_0 \\ \vdots & \vdots \\ \gamma_i \vee \gamma_j & t_i \\ \vdots & \vdots \end{array} \right].$$

**Simplification of the guards** The simplifier is applied to all guards replacing them by simplified equivalents. Since our simplifier maps  $\gamma \vee \gamma$  to  $\gamma$ , this together with the contraction of cases takes care for the deletion of duplicate cases.

**Keep one tautological case** If the guard of some non-generic case becomes “T,” we delete all other non-generic cases. Else, if quantifier elimination is turned on, we try to detect a tautology by eliminating the universal closures  $\forall \gamma$  of the guards  $\gamma$ . This quantifier elimination is also applied to the guards of generic cases. These are, in case of success, simply replaced by “T” without deleting the case.

**Remove contradictory cases** A non-generic case is deleted if its guard has become “F.” If quantifier elimination is turned on, we try to detect further contradictory cases by eliminating the existential closure  $\exists \gamma$  for each guard  $\gamma$ . This quantifier elimination is also applied to generic cases. In case of success they are not deleted but their guards are replaced by “F.” Our assumption (16.74) allows then to delete all non-generic cases.

### Example revisited

We turn back to the form (16.83) of our example  $\min(x, |x|)$ . Contraction of cases with subsequent simplification automatically yields

$$\left[ \begin{array}{c|c} \text{T} & \mathbf{\min}(x, |x|) \\ \text{T} & x \\ |x| - x \leq 0 & |x| \\ \text{F} & -x \end{array} \right],$$

of which only the tautological non-generic case survives:

$$\left[ \begin{array}{c|c} \text{T} & \mathbf{\min}(x, |x|) \\ \text{T} & x \end{array} \right]. \quad (16.84)$$

### Output modes

An *output mode* determines which part of the information contained in the guarded expressions is provided to the user. GUARDIAN knows the following output modes:

**Matrix** Output matrices in the style used throughout this paper. We have already seen that these can become very large in general.

**Generic case** Output only the generic case.

**Generic term** Output only the generic term. Thus the output is exactly the same as without the guardian package. If the condition of the generic case becomes “F,” a *warning* “contradictive situation” is given. The computation can, however, be continued.

Note that output modes are restrictions concerning only the output; internally the system still computes with the complete guarded expressions.

### A smart mode

Consider the evaluation result (16.84) of  $\min(x, |x|)$ . The *generic term* output mode would output  $\min(x, |x|)$ , although more precise information could be given, namely  $x$ . The problem is caused by the fact that generic cases are used to keep track of the system’s default behavior. In this section we will describe an optional *smart mode* with a different notion of *generic case*. To begin with, we show why the problem can not be overcome by a “smart output mode.”

Assume that there is an output mode which outputs  $x$  for (16.84). As the next computation involving (16.84) consider division by  $y$ . This would result in

$$\left[ \begin{array}{l|l} y \neq 0 & \frac{\min(x, |x|)}{y} \\ y \neq 0 & \frac{x}{y} \end{array} \right].$$

Again, there are identic conditions for the generic case and some non-generic case, and, again, the term belonging to the latter is simpler. Our mode would output  $\frac{x}{y}$ . Next, we apply the absolute value once more yielding

$$\left[ \begin{array}{l|l} y \neq 0 & \frac{|\min(x, |x|)|}{|y|} \\ xy \geq 0 \wedge y \neq 0 & \frac{x}{y} \\ xy < 0 \wedge y \neq 0 & \frac{-x}{y} \end{array} \right].$$

Here, the condition of the generic case differs from all other conditions. We thus have to output the generic term. For the user, the evaluation of  $|\frac{x}{y}|$  results in  $\frac{|\min(x, |x|)|}{|y|}$ .

The smart mode can turn a non-generic case into a necessary generic one dropping the original generic case and all other non-generic cases. Consider, e.g., (16.84), where the conditions are equal, and the non-generic term is “simpler.”

In fact, the relevant relationship between the conditions is that the generic condition *implies* the non-generic one. In other words: Some non-generic condition is not more restrictive than the generic condition, and thus covers the whole domain of the guarded expression. Note that from the implication and (16.74) we may conclude that the cases are even equivalent.

Implication is heuristically checked by simplification. If this fails, quantifier elimination provides a decision procedure. Note that our test point methods are incomplete in this regard due to the degree restrictions. Also it cannot be applied straightforwardly to guards containing operators that do not belong to the language of ordered rings.

Whenever we happen to detect a relevant implication, we actually turn the corresponding non-generic case into the generic one. From our motivation of non-generic cases, we may expect that non-generic expressions are generally more convenient than generic ones.

### 16.31.3 Examples

We give the results for the following computations as they are printed in the output mode *matrix* providing the full information on the computation result. The reader can derive himself what the output in the mode *generic case* or *generic term* would be.

- Smart mode or not:

$$\frac{1}{x^2 + 2x + 1} = \left[ x + 1 \neq 0 \mid \frac{1}{x^2 + 2x + 1} \right].$$

The simplifier recognizes that the denominator is a square.

- Smart mode or not:

$$\frac{1}{x^2 + 2x + 2} = \left[ T \mid \frac{1}{x^2 + 2x + 2} \right].$$

Quantifier elimination recognizes the positive definiteness of the denominator.

- Smart mode:

$$|x| - \sqrt{x} = \left[ x \geq 0 \mid -\sqrt{x} + x \right].$$

The square root allows to forget about the negative branch of the absolute value.

- Smart mode:

$$|x^2 + 2x + 1| = \left[ T \mid x^2 + 2x + 1 \right].$$

The simplifier recognizes the positive semidefiniteness of the argument. REDUCE itself recognizes squares within absolute values only in very special cases such as  $|x^2|$ .

- Smart mode:

$$\min(x, \max(x, y)) = [T \mid x].$$

Note that REDUCE does not know any rules about nested minima and maxima.

- Smart mode:

$$\min(\text{sign}(x), -1) = [T \mid -1].$$

- Smart mode or not:

$$|x| - x = \left[ \begin{array}{c|c} T & |x| - x \\ x \geq 0 & 0 \\ x < 0 & -2x \end{array} \right].$$

This example is taken from [DF94].

- Smart mode or not:

$$\sqrt{1 + x^2 y^2 (x^2 + y^2 - 3)} = [T \mid \sqrt{x^4 y^2 + x^2 y^4 - 3x^2 y^2 + 1}]$$

The *Motzkin polynomial* is recognized to be positive semidefinite by quantifier elimination.

The evaluation time for the last example is 119 ms on a SUN SPARC-4. This illustrates that efficiency is no problem with such interactive examples.

#### 16.31.4 Outlook

This section describes possible extensions of the GUARDIAN. The extensions proposed in Section 16.31.4 on simplification of terms and Section 16.31.4 on a background theory are clear from a theoretical point of view but not yet implemented. Section 16.31.4 collects some ideas on the application of our ideas to the REDUCE integrator. In this field, there is some more theoretical work necessary.

#### Simplification of terms

Consider the expression  $\text{sign}(x)x - |x|$ . It evaluates to the following guarded expression:

$$\left[ \begin{array}{c|c} T & -|x| + \text{sign}(x)x \\ x \neq 0 & 0 \\ x = 0 & -x \end{array} \right].$$

This suggests to substitute  $-x$  by 0 in the third case, which would in turn allow to contract the two non-generic cases yielding

$$\left[ \begin{array}{c|c} T & -|x| + \text{sign}(x)x \\ T & 0 \end{array} \right].$$

In smart mode second case would then become the only generic case.

Generally, one would proceed as follows: If the guard is a conjunction containing as toplevel equations

$$t_1 = 0, \quad \dots, \quad t_k = 0,$$

reduce the corresponding expression modulo the set of univariate linear polynomials among  $t_1, \dots, t_k$ .

A more general approach would reduce the expression modulo a Gröbner basis of all the  $t_1, \dots, t_k$ . This leads, however, to larger expressions in general.

One can also imagine to make use of non-conjunctive guards in the following way:

1. Compute a DNF of the guard.
2. Split the case into several cases corresponding to the conjunctions in the DNF.
3. Simplify the terms.
4. Apply the standard simplification procedure to the resulting guarded expression. Note that it includes *contraction of cases*.

According to experiences with similar ideas in the “Gröbner simplifier” described in [DS97b], this should work well.

### Background theory

In practice one often computes with quantities guaranteed to lie in a certain range. For instance, when computing an electrical resistance, one knows in advance that it will not be negative. For such cases one would like to have some facility to provide external information to the system. This can then be used to reduce the complexity of the guarded expressions.

One would provide a function `assert ( $\varphi$ )`, which asserts the formula  $\varphi$  to hold. Successive applications of `assert` establish a *background theory*, which is a set of formulas considered conjunctively. The information contained in the background theory can be used with the guarded expression computation. The user must, however, not rely on all the background information to be actually used.

Technically, denote by  $\Phi$  the (conjunctive) background theory. For the *simplification of the guards*, we can make use of the fact that our simplifier is designed to simplify wrt. a theory, cf. [DS97b]. For proving that some guard  $\gamma$  is *tautological*, we try to prove

$$\forall (\Phi \longrightarrow \gamma)$$

instead of  $\forall\gamma$ . Similarly, for proving that  $\gamma$  is *contradictive*, we try to disprove

$$\exists(\Phi \wedge \gamma).$$

Instead of proving  $\forall(\gamma_1 \longrightarrow \gamma_2)$  in smart mode, we try to prove

$$\forall((\Phi \wedge \gamma_1) \longrightarrow \gamma_2).$$

Independently, one can imagine to use a background theory for reducing the *output* with the *matrix* output mode. For this, one simplifies each guard wrt. the theory at the output stage treating contradictions and tautologies appropriately. Using the theory for replacing all cases by one at output stage in a smart mode manner leads once more to the problem of expressions or even guarded expressions “mysteriously” getting more complicated. Applying the theory only at the output stage makes it possible to implement a procedure `unassert( $\varphi$ )` in a reasonable way.

## Integration

CAS integrators make “mistakes” similar to those we have examined. Consider, e.g., the typical result

$$\int x^a dx = \frac{1}{a+1} x^{a+1}.$$

It does not cover the case  $a = -1$ , for which one wishes to obtain

$$\int x^{-1} dx = \ln x.$$

This problem can also be solved by using guarded expressions for integration results.

Within the framework of this paper, we would have to associate a guarding scheme to the integrator `int`. It is not hard to see that this cannot be done in a reasonable way without putting as much knowledge into the scheme as into the integrator itself. Thus for treating integration, one has to modify the integrator to provide guarded expressions.

Next, we have to clarify what the guarded expression for the above integral would look like. Since we know that the integral is defined for all interpretations of the variables, our assumption (16.74) implies that the generic condition be “T.” We obtain the guarded expression

$$\left[ \begin{array}{l} \text{T} \\ a \neq -1 \\ a = -1 \end{array} \middle| \begin{array}{l} \int x^a dx \\ \frac{1}{a+1} x^{a+1} \\ \ln x \end{array} \right].$$

Note that the redundant generic case does not model the system’s current behavior.

### Combining algebra with logic

Our method, in the described form, uses an already implemented algebraic evaluator. In the previous section, we have seen that this point of view is not sufficient for treating integration appropriately.

Also our approach runs into trouble with built-in knowledge such as

$$\sqrt{x^2} = |x|, \quad (16.85)$$

$$\text{sign}(|x|) = 1. \quad (16.86)$$

Equation (16.85) introduces an absolute value operator within a non-generic term without making a case distinction. Equation (16.86) is wrong when not considering  $x$  transcendental. In contrast to the situation with reciprocals, our technique cannot be used to avoid this “mistake.” We obtain

$$\text{sign}(|x|) = \left[ \begin{array}{c|c} \text{T} & \mathbf{1} \\ x \neq 0 & 1 \\ x = 0 & 0 \end{array} \right]$$

yielding two different answers for  $x = 0$ .

We have already seen in the example Section 16.31.3 that the implementation of knowledge such as (16.85) and (16.86) is usually quite *ad hoc*, and can be mostly covered by using guarded expressions. This observation gives rise to the following question: When designing a new CAS based on guarded expressions, how should the knowledge be distributed between the algebraic side and the logic side?

### 16.31.5 Conclusions

Guarded expressions can be used to overcome well-known problems with interpreting expressions as terms. We have explained in detail how to compute with guarded expressions including several simplification techniques. Moreover we gain algebraic simplification power from the logical simplifications. Numerous examples illustrate the power of our simplification methods. The largest part of our ideas is efficiently implemented, and the software is published. The outlook on background theories and on the treatment of integration by guarded expressions points on interesting future extensions.



## 16.32 IDEALS: Arithmetic for polynomial ideals

This package implements the basic arithmetic for polynomial ideals by exploiting the Gröbner bases package of REDUCE. In order to save computing time all intermediate Gröbner bases are stored internally such that time consuming repetitions are inhibited.

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### 16.32.1 Introduction

This package implements the basic arithmetic for polynomial ideals by exploiting the Gröbner bases package of REDUCE. In order to save computing time all intermediate Gröbner bases are stored internally such that time consuming repetitions are inhibited. A uniform setting facilitates the access.

### 16.32.2 Initialization

Prior to any computation the set of variables has to be declared by calling the operator *I\_setting*. E.g. in order to initiate computations in the polynomial ring  $Q[x, y, z]$  call

```
I_setting(x,y,z);
```

A subsequent call to *I\_setting* allows one to select another set of variables; at the same time the internal data structures are cleared in order to free memory resources.

### 16.32.3 Bases

An ideal is represented by a basis (set of polynomials) tagged with the symbol *I*, e.g.

```
u := I(x*z-y**2, x**3-y*z);
```

Alternatively a list of polynomials can be used as input basis; however, all arithmetic results will be presented in the above form. The operator *ideal2list* allows one to convert an ideal basis into a conventional REDUCE list.

### Operators

Because of syntactical restrictions in REDUCE, special operators have to be used for ideal arithmetic:

<code>.+</code>	ideal sum (infix)
<code>.*</code>	ideal product (infix)
<code>.:</code>	ideal quotient (infix)
<code>./</code>	ideal quotient (infix)
<code>.=</code>	ideal equality test (infix)
<code>subset</code>	ideal inclusion test (infix)
<code>intersection</code>	ideal intersection (prefix, binary)
<code>member</code>	test for membership in an ideal (infix: polynomial and ideal)
<code>gb</code>	Groebner basis of an ideal (prefix, unary)
<code>ideal2list</code>	convert ideal basis to polynomial list (prefix, unary)

Example:

```
I (x+y, x^2) .* I (x-z);

      2      2      2
I (X  + X*Y - X*Z - Y*Z, X*Y  - Y *Z)
```

The test operators return the values 1 (=true) or 0 (=false) such that they can be used in REDUCE *if – then – else* statements directly.

The results of *sum*, *product*, *quotient*, *intersection* are ideals represented by their Gröbner basis in the current setting and term order. The term order can be modified using the operator *torder* from the Gröbner package. Note that ideal equality cannot be tested with the REDUCE equal sign:

```
I (x, y)  = I (y, x)      is false
I (x, y)  .= I (y, x)    is true
```

#### 16.32.4 Algorithms

The operators *groebner*, *preduce* and *idealquotient* of the REDUCE Gröbner package support the basic algorithms:

$$GB(Iu_1, u_2 \dots) \rightarrow \text{groebner}(\{u_1, u_2 \dots\}, \{x, \dots\})$$

$$p \in I_1 \rightarrow p = 0 \bmod I_1$$

$$I_1 : I(p) \rightarrow (I_1 \cap I(p)) / p \text{ elementwise}$$

On top of these the Ideals package implements the following operations:

$$I(u_1, u_2 \dots) + I(v_1, v_2 \dots) \rightarrow GB(I(u_1, u_2 \dots, v_1, v_2 \dots))$$

$$I(u_1, u_2 \dots) * I(v_1, v_2 \dots) \rightarrow GB(I(u_1 * v_1, u_1 * v_2, \dots, u_2 * v_1, u_2 * v_2 \dots))$$

$$I_1 \cap I_2 \rightarrow Q[x, \dots] \cap GB_{lex}(t * I_1 + (1 - t) * I_2, \{t, x, \dots\})$$

$$I_1 : I(p_1, p_2, \dots) \rightarrow I_1 : I(p_1) \cap I_1 : I(p_2) \cap \dots$$

$$I_1 = I_2 \rightarrow GB(I_1) = GB(I_2)$$

$$I_1 \subseteq I_2 \rightarrow u_i \in I_2 \forall u_i \in I_1 = I(u_1, u_2 \dots)$$

### 16.32.5 Examples

Please consult the file `ideals.tst`.

### 16.33 INEQ: Support for solving inequalities

This package supports the operator `ineq_solve` that tries to solve single inequalities and sets of coupled inequalities.

Author: Herbert Melenk.

The following types of systems are supported :

- only numeric coefficients (no parametric system),
- a linear system of mixed equations and  $\leq - \geq$  inequalities, applying the method of Fourier and Motzkin<sup>28</sup>,
- a univariate inequality with  $\leq, \geq, >$  or  $<$  operator and polynomial or rational left-hand and right-hand sides, or a system of such inequalities with only one variable.

For linear optimization problems please use the operator `simplex` of the LINALG package (cf. section 16.39).

Syntax:

```
INEQ_SOLVE (<expr> [, <vl>])
```

where  $\langle \text{expr} \rangle$  is an inequality or a list of coupled inequalities and equations, and the optional argument  $\langle \text{vl} \rangle$  is a single variable (kernel) or a list of variables (kernels). If not specified, they are extracted automatically from  $\langle \text{expr} \rangle$ . For multivariate input an explicit variable list specifies the elimination sequence: the last member is the most specific one.

An error message occurs if the input cannot be processed by the currently implemented algorithms.

The result is a list. It is empty if the system has no feasible solution. Otherwise the result presents the admissible ranges as set of equations where each variable is equated to one expression or to an interval. The most specific variable is the first one in the result list and each form contains only preceding variables (resolved form). The interval limits can be formal **max** or **min** expressions. Algebraic numbers are encoded as rounded number approximations.

#### Examples:

```
ineq_solve ({ (2*x^2+x-1) / (x-1) >= (x+1/2)^2, x>0 });  
  
{x=(0 .. 0.326583), x=(1 .. 2.56777) }
```

<sup>28</sup>described by G.B. Dantzig in *Linear Programming and Extensions*.

```

reg:=
{a + b - c>=0, a - b + c>=0, - a + b + c>=0, 0>=0, 2>=0,
 2*c - 2>=0, a - b + c>=0, a + b - c>=0, - a + b + c - 2>=0,
 2>=0, 0>=0, 2*b - 2>=0, k + 1>=0, - a - b - c + k>=0,
  - a - b - c + k + 2>=0, - 2*b + k>=0,
  - 2*c + k>=0, a + b + c - k>=0,
 2*b + 2*c - k - 2>=0, a + b + c - k>=0}$

ineq_solve (reg,{k,a,b,c});

{c=(1 .. infinity),

b=(1 .. infinity),

a=(max( - b + c,b - c) .. b + c - 2),

k=a + b + c}

```

## 16.34 INVBASE: A package for computing involutive bases

Involutive bases are a new tool for solving problems in connection with multivariate polynomials, such as solving systems of polynomial equations and analyzing polynomial ideals. An involutive basis of polynomial ideal is nothing but a special form of a redundant Gröbner basis. The construction of involutive bases reduces the problem of solving polynomial systems to simple linear algebra.

Authors: A.Yu. Zharkov and Yu.A. Blinkov.

### 16.34.1 Introduction

Involutive bases are a new tool for solving problems in connection with multivariate polynomials, such as solving systems of polynomial equations and analyzing polynomial ideals, see [ZB96]. An involutive basis of polynomial ideal is nothing but a special form of a redundant Gröbner basis. The construction of involutive bases reduces the problem of solving polynomial systems to simple linear algebra. The INVBASE package<sup>29</sup> calculates involutive bases of polynomial ideals using an algorithm described in [ZB96] which may be considered as an alternative to the well-known Buchberger algorithm [Buc85]. The package can be used over a variety of different coefficient domains, and for different variable and term orderings. The algorithm implemented in the INVBASE package is proved to be valid for any zero-dimensional ideal (finite number of solutions) as well as for positive-dimensional ideals in generic form. However, the algorithm does not terminate for “sparse” positive-dimensional systems. In order to stop the process we use the maximum degree bound for the Gröbner bases of generic ideals in the total-degree term ordering established in [Laz83]. In this case, it is reasonable to call the GROEBNER package with the answer of INVBASE as input information in order to compute the reduced Gröbner basis under the same variable and term ordering. Though the INVBASE package supports computing involutive bases in any admissible term ordering, it is reasonable to compute them only for the total-degree term orderings. The package includes a special algorithm for conversion of total-degree involutive bases into the triangular bases in the lexicographical term ordering that is desirable for finding solutions. Normally the sum of timings for these two computations is much less than the timing for direct computation of the lexicographical involutive bases. As a rule, the result of the conversion algorithm is a reduced Gröbner basis in the lexicographical term ordering. However, because of some gaps in the current version of the algorithm, there may be rare situations when the resulting triangular set does not possess the formal property of Gröbner bases. Anyway, we recommend using the GROEBNER package with the result of the

<sup>29</sup>The REDUCE implementation has been supported by the Konrad-Zuse-Zentrum Berlin

conversion algorithm as input in order either to check the Gröbner bases property or to transform the result into a lexicographical Gröbner basis.

### 16.34.2 The Basic Operators

#### Term Ordering

The following term order modes are available:

$$REVGRADLEX, GRADLEX, LEX$$

These modes have the same meaning as for the GROEBNER package.

All orderings are based on an ordering among the variables. For each pair of variables an order relation  $>$  must be defined, e.g.  $x > y$ . The term ordering mode as well as the order of variables are set by the operator

$$INVTORDER < mode >, \{x_1, \dots, x_n\}$$

where  $< mode >$  is one of the term order modes listed above. The notion of  $\{x_1, \dots, x_n\}$  as a list of variables at the same time means  $x_1 > \dots > x_n$ .

#### Example 1.

$$INVTORDER REVGRADLEX, \{x, y, z\}$$

sets the reverse graduated term ordering based on the variable order  $x > y > z$ .

The operator *INVTORDER* may be omitted. The default term order mode is *REVGRADLEX* and the default decreasing variable order is alphabetical (or, more generally, the default REDUCE kernel order). Furthermore, the list of variables in the *INVTORDER* may be omitted. In this case the default variable order is used.

#### Computing Involutive Bases

To compute the involutive basis of ideal generated by the set of polynomials  $\{p_1, \dots, p_m\}$  one should type the command

$$INVBASE \{p_1, \dots, p_m\}$$

where  $p_i$  are polynomials in variables listed in the *INVTORDER* operator. If some kernels in  $p_i$  were not listed previously in the *INVTORDER* operator they are considered as parameters, i.e. they are considered part of the coefficients of polynomials. If *INVTORDER* was omitted, all the kernels in  $p_i$  are considered as variables with the default REDUCE kernel order.

The coefficients of polynomials  $p_i$  may be integers as well as rational numbers (or,

accordingly, polynomials and rational functions in the parametric case). The computations modulo prime numbers are also available. For this purpose one should type the REDUCE commands

*ON MODULAR; SETMOD p;*

where  $p$  is a prime number.

The value of the *INVBASE* function is a list of integer polynomials  $\{g_1, \dots, g_n\}$  representing an involutive basis of a given ideal.

**Example 2.**

```
INVTORDER REVGRADLEX, {x, y, z};
g := INVBASE {4 * x ** 2 + x * y ** 2 - z + 1/4, 2 * x + y ** 2 * z + 1/2,
x ** 2 * z - 1/2 * x - y ** 2};
```

The resulting involutive basis in the reverse graduate ordering is

```
g := { 8 * x * y * z^3 - 2 * x * y * z^2 + 4 * y^3 -
4 * y * z^2 + 16 * x * y + 17 * y * z - 4 * y,
8 * y^4 - 8 * x * z^2 - 256 * y^2 + 2 * x * z + 64 * z^2 - 96 * x + 20 * z - 9,
2 * y^3 * z + 4 * x * y + y,
8 * x * z^3 - 2 * x * z^2 + 4 * y^2 - 4 * z^2 + 16 * x + 17 * z - 4,
-4 * y * z^3 - 8 * y^3 + 6 * x * y * z + y * z^2 - 36 * x * y - 8 * y,
4 * x * y^2 + 32 * y^2 - 8 * z^2 + 12 * x - 2 * z + 1,
2 * y^2 * z + 4 * x + 1,
-4 * z^3 - 8 * y^2 + 6 * x * z + z^2 - 36 * x - 8,
8 * x^2 - 16 * y^2 + 4 * z^2 - 6 * x - z }
```

To convert it into a lexicographical Gröbner basis one should type

$h := \text{INVLEX } g;$

The result is

```
h := { 3976 * x + 37104 * z^6 - 600 * z^5 + 2111 * z^4 +
122062 * z^3 + 232833 * z^2 - 680336 * z + 288814,
1988 * y^2 - 76752 * z^6 + 1272 * z^5 - 4197 * z^4 -
251555 * z^3 - 481837 * z^2 + 1407741 * z - 595666,
16 * z^7 - 8 * z^6 + z^5 + 52 * z^4 + 75 * z^3 - 342 * z^2 + 266 * z - 60 }
```

In the case of “sparse” positive-dimensioned system when the involutive basis in the sense of [ZB96] does not exist, you get the error message

\*\*\*\*\* MAXIMUM DEGREE BOUND EXCEEDED



The resulting list of polynomials which is not an involutive basis is stored in the share variable INVTEMPBASIS. In this case it is reasonable to call the GROEBNER package with the value of INVTEMPBASIS as input under the same variable and term ordering.

## 16.35 LALR: A parser generator

Author: Arthur Norman

This package provides a parser-generator, somewhat styled after `yacc` or the many programs available for use with other languages. You present it with a phrase structure grammar and it generates a set of tables that can then be used by the function `yyparse` to read in material in the syntax that you specified. Internally it uses a very well established technique known “LALR” which takes the grammar and derives the description of a stack automaton that can accept it. Details of the procedure can be found in standard books on compiler construction, such as the one by Aho, Ullman Lam and Sethi.

At the time of writing this explanation the code is not in its final form, so this will describe the current state and include a few notes on what might change in the future.

Building a parser is done in Reduce symbolic mode, so say `"symbolic;"` or `"lisp;"` before starting your work.

To use the code here you use a function `lalr_create_parser`, giving it two arguments. The first indicates precedence information and will be described later: for now just pass the value `nil`. The second argument is a list of productions, and the first one of these is taken to be the top-level target for the whole grammar.

Each production is in the form

```
(LHS      ((rhs1.1 rhs1.2 ...) a1.1 a1.2 ...)
           ((rhs2.1 rhs2.1 ...) a2.1 a2.2 ...)
           ...)
```

which in regular publication style for grammars might be interpreted as meaning

$$\begin{array}{ll} \text{LHS} \Rightarrow & \text{rhs}_{1,1} \text{ rhs}_{1,2} \dots \{a_{1,1} \ a_{1,2} \dots\} \\ & | \\ & \text{rhs}_{2,1} \text{ rhs}_{2,2} \dots \{a_{2,1} \ a_{2,2} \dots\} \\ & \dots \\ & ; \end{array}$$

The various lines specify different options for what the left hand side (non-terminal symbol) might correspond to, while the items within the braces are semantic actions that get obeyed or evaluated when the production rule is used.

Each LHS is treated as a non-terminal symbol and is specified as a simple name. Note that by default the Reduce parser will be folding characters within names to lower case and so it will be best to choose names for non-terminals that are unambiguous even when case-folded, but I would like to establish a convention that in source code they are written in capitals.

The RHS items may be either non-terminals (identified because they are present in the left hand side of some production) or terminals. Terminal symbols can be specified in two different ways.

The lexer has built-in recipes that decode certain sequences of characters and return the special markers for `!symbol`, `!number`, `!string`, `!list` for commonly used cases. In these cases the variable `yylval` gets left set to associated data, so for instance in the case of `!symbol` it gets set to the particular symbol concerned. The token type `!list` is used for Lisp or rlist-like notation where the input contains 'expression or 'expression so for instance the input '(a b c) leads to the lexer returning `!list` and `yylval` being set to (backquote (a b c)). This treatment is specialised for handling rlist-like syntax.

Other terminals are indicated by writing a string. That may either consist of characters that would otherwise form a symbol (ie a letter followed by letters, digits and underscores) or a sequence of non-alphanumeric characters. In the latter case if a sequence of three or more punctuation marks make up a terminal then all the shorter prefixes of it will also be grouped to form single entities. So if "<->" is a terminal then '<', '<-' and '<-' will each be parsed as single tokens, and any of them that are not used as terminals will be classified as `!symbol`.

As well as terminals and non-terminals (which are written as symbols or strings) it is possible to write one of

(OPT <i>s1 s2 ...</i> )	0 or 1 instances of the sequence <i>s1, ...</i>
(STAR <i>s1 s2 ...</i> )	0, 1, 2, ... instances.
(PLUS <i>s1 s2 ...</i> )	1, 2, 3, ... instances.
(LIST <i>sep s1 s2 ...</i> )	like (STAR <i>s1 s2 ...</i> ) but with the single item <i>sep</i> between each instance.
(LISTPLUS <i>sep s1 ...</i> )	like (PLUS <i>s2 ...</i> ) but with <i>sep</i> interleaved.
(OR <i>s1 s2 ...</i> )	one or other of the tokens shown.

When the lexer processes input it will return a numeric code that identifies the type of the item seen, so in a production one might write (`!symbol "!="` EXPRESSION) and as it recognises the first two tokens the lexer will return a numeric code for `!symbol` (and set `yylval` to the actual symbol as seen) and then a numeric code that it allocates for `!="`. In the latter case it will also set `yylval` to the symbol `!!=` in case that is useful. Precedence can be set using `lalr_precedence`. See examples below.

### 16.35.1 Limitations

1. Grammar rules and semantic actions are specified in fairly raw Lisp.
2. The lexer is hand-written and can not readily be reconfigured for use with languages other than rlist. For instance it has use of `"!"` as a character escape built into it.

**16.35.2 An example**

```

% Here I set up a sample grammar
%   S' -> S
%   S  -> C C      { }
%   C  -> "c" C      { }
%       | "d"      { }
% This is example 4.42 from Aho, Sethi and Ullman's Red Dragon book.
% It is example 4.54 in the more recent Purple book.
%
%
grammar := '(
  (s ((cc cc) )    % Use default semantic action here
  )
  (cc ("c" cc) (list 'c !$2)) % First production for C
    ("d"      'd          ) % Second production for C
  ) )$

parsertables := lalr_create_parser(nil, grammar)$

<< lex_init();
    yyparse() >>;
c c c d c d ;

```

## 16.36 LAPLACE: Laplace transforms

This package can calculate ordinary and inverse Laplace transforms of expressions. Documentation is in plain text.

Authors: C. Kazasov, M. Spiridonova, V. Tomov.

Reference: **Christomir Kazasov**, Laplace Transformations in REDUCE 3, Proc. Eurocal '87, Lecture Notes in Comp. Sci., Springer-Verlag (1987) 132-133.

Some hints on how to use to use this package:

Syntax:

`LAPLACE (< exp >, < var - s >, < var - t > )`

`INVLAP (< exp >, < var - s >, < var - t > )`

where  $\langle exp \rangle$  is the expression to be transformed,  $\langle var - s \rangle$  is the source variable (in most cases  $\langle exp \rangle$  depends explicitly of this variable) and  $\langle var - t \rangle$  is the target variable. If  $\langle var - t \rangle$  is omitted, the package uses an internal variable `lp!&` or `il!&`, respectively.

The following switches can be used to control the transformations:

- `lmon:` If on, `sin`, `cos`, `sinh` and `cosh` are converted by `LAPLACE` into exponentials,
- `lhyp:` If on, expressions  $e^{\tilde{x}}$  are converted by `INVLAP` into hyperbolic functions `sinh` and `cosh`,
- `ltrig:` If on, expressions  $e^{\tilde{x}}$  are converted by `INVLAP` into trigonometric functions `sin` and `cos`.

The system can be extended by adding Laplace transformation rules for single functions by rules or rule sets. In such a rule the source variable **MUST** be free, the target variable **MUST** be `il!&` for `LAPLACE` and `lp!&` for `INVLAP` and the third parameter should be omitted. Also rules for transforming derivatives are entered in such a form.

**Examples:**

```

let {laplace(log(~x),x) => -log(gam * il!&)/il!&,
     invlap(log(gam * ~x)/x,x) => -log(lp!&)};

operator f;

let{
  laplace(df(f(~x),x),x) => il!&*laplace(f(x),x) - sub(x=0,f(x)),
  laplace(df(f(~x),x,~n),x) => il!&**n*laplace(f(x),x) -
  for i:=n-1 step -1 until 0 sum
  sub(x=0, df(f(x),x,n-1-i)) * il!&**i
  when fixp n,
  laplace(f(~x),x) = f(il!&)
};

```

Remarks about some functions:

The DELTA and GAMMA functions are known.

ONE is the name of the unit step function.

INTL is a parametrized integral function

$$\text{intl}(< \text{expr} >, < \text{var} >, 0, < \text{obj.var} >)$$

which means "Integral of  $< \text{expr} >$  wrt.  $< \text{var} >$  taken from 0 to  $< \text{obj.var} >$ ",  
 e.g.  $\text{intl}(2*y^2, y, 0, x)$  which is formally a function in  $x$ .

We recommend reading the file LAPLACE.TST for a further introduction.

## 16.37 LIE: Functions for the classification of real n-dimensional Lie algebras

**LIE** is a package of functions for the classification of real n-dimensional Lie algebras. It consists of two modules: **liendmc1** and **lie1234**. With the help of the functions in the **liendmc1** module, real n-dimensional Lie algebras  $L$  with a derived algebra  $L^{(1)}$  of dimension 1 can be classified.

Authors: Carsten and Franziska Schöbel.

**LIE** is a package of functions for the classification of real n-dimensional Lie algebras. It consists of two modules: **liendmc1** and **lie1234**.

### liendmc1

With the help of the functions in this module real n-dimensional Lie algebras  $L$  with a derived algebra  $L^{(1)}$  of dimension 1 can be classified.  $L$  has to be defined by its structure constants  $c_{ij}^k$  in the basis  $\{X_1, \dots, X_n\}$  with  $[X_i, X_j] = c_{ij}^k X_k$ . The user must define an ARRAY LIENSTRUCIN( $n, n, n$ ) with  $n$  being the dimension of the Lie algebra  $L$ . The structure constants  $\text{LIENSTRUCIN}(i, j, k) := c_{ij}^k$  for  $i < j$  should be given. Then the procedure LIENDIMCOM1 can be called. Its syntax is:

LIENDIMCOM1 (<number>) .

<number> corresponds to the dimension  $n$ . The procedure simplifies the structure of  $L$  performing real linear transformations. The returned value is a list of the form

(i) {LIE\_ALGEBRA(2), COMMUTATIVE(n-2)} or  
(ii) {HEISENBERG(k), COMMUTATIVE(n-k)}

with  $3 \leq k \leq n$ ,  $k$  odd.

The concepts correspond to the following theorem ( $\text{LIE\_ALGEBRA}(2) \rightarrow L_2$ ,  $\text{HEISENBERG}(k) \rightarrow H_k$  and  $\text{COMMUTATIVE}(n-k) \rightarrow C_{n-k}$ ):

**Theorem.** Every real  $n$ -dimensional Lie algebra  $L$  with a 1-dimensional derived algebra can be decomposed into one of the following forms:

- (i)  $C(L) \cap L^{(1)} = \{0\} : L_2 \oplus C_{n-2}$  or
- (ii)  $C(L) \cap L^{(1)} = L^{(1)} : H_k \oplus C_{n-k} \quad (k = 2r - 1, r \geq 2)$ , with

1.  $C(L) = C_j \oplus (L^{(1)} \cap C(L))$  and  $\dim C_j = j$ ,
2.  $L_2$  is generated by  $Y_1, Y_2$  with  $[Y_1, Y_2] = Y_1$ ,
3.  $H_k$  is generated by  $\{Y_1, \dots, Y_k\}$  with  
 $[Y_2, Y_3] = \dots = [Y_{k-1}, Y_k] = Y_1$ .

(cf. [Sch93])

The returned list is also stored as `LIE_LIST`. The matrix `LIENTRANS` gives the transformation from the given basis  $\{X_1, \dots, X_n\}$  into the standard basis  $\{Y_1, \dots, Y_n\}$ :  $Y_j = (\text{LIENTRANS})_j^k X_k$ .

A more detailed output can be obtained by turning on the switch `TR_LIE`:

```
ON TR_LIE;
```

before the procedure `LIENDIMCOM1` is called.

The returned list could be an input for a data bank in which mathematical relevant properties of the obtained Lie algebras are stored.

### lie1234

This part of the package classifies real low-dimensional Lie algebras  $L$  of the dimension  $n := \dim L = 1, 2, 3, 4$ .  $L$  is also given by its structure constants  $c_{ij}^k$  in the basis  $\{X_1, \dots, X_n\}$  with  $[X_i, X_j] = c_{ij}^k X_k$ . An ARRAY `LIESTRIN`( $n, n, n$ ) has to be defined and `LIESTRIN`( $i, j, k$ ):= $c_{ij}^k$  for  $i < j$  should be given. Then the procedure `LIECLASS` can be performed whose syntax is:

```
LIECLASS (<number>) .
```

`<number>` should be the dimension of the Lie algebra  $L$ . The procedure stepwise simplifies the commutator relations of  $L$  using properties of invariance like the dimension of the centre, of the derived algebra, unimodularity etc. The returned value has the form:

```
{ LIEALG (n) , COMTAB (m) } ,
```

where  $m$  corresponds to the number of the standard form (basis:  $\{Y_1, \dots, Y_n\}$ ) in an enumeration scheme. The corresponding enumeration schemes are listed below (cf. [Sch92],[Mac99]). In case that the standard form in the enumeration scheme depends on one (or two) parameter(s)  $p_1$  (and  $p_2$ ) the list is expanded to:

```
{ LIEALG (n) , COMTAB (m) , p1 , p2 } .
```

This returned value is also stored as `LIE_CLASS`. The linear transformation from the basis  $\{X_1, \dots, X_n\}$  into the basis of the standard form  $\{Y_1, \dots, Y_n\}$  is given by the matrix `LIEMAT`:  $Y_j = (\text{LIEMAT})_j^k X_k$ .



By turning on the switch TR\_LIE:

```
ON TR_LIE;
```

before the procedure LIECLASS is called the output contains not only the list LIE\_CLASS but also the non-vanishing commutator relations in the standard form.

By the value  $m$  and the parameters further examinations of the Lie algebra are possible, especially if in a data bank mathematical relevant properties of the enumerated standard forms are stored.

### Enumeration schemes for lie1234

returned list LIE_CLASS	the corresponding commutator relations
LIEALG(1),COMTAB(0)	commutative case
LIEALG(2),COMTAB(0)	commutative case
LIEALG(2),COMTAB(1)	$[Y_1, Y_2] = Y_2$
LIEALG(3),COMTAB(0)	commutative case
LIEALG(3),COMTAB(1)	$[Y_1, Y_2] = Y_3$
LIEALG(3),COMTAB(2)	$[Y_1, Y_3] = Y_3$
LIEALG(3),COMTAB(3)	$[Y_1, Y_3] = Y_1, [Y_2, Y_3] = Y_2$
LIEALG(3),COMTAB(4)	$[Y_1, Y_3] = Y_2, [Y_2, Y_3] = Y_1$
LIEALG(3),COMTAB(5)	$[Y_1, Y_3] = -Y_2, [Y_2, Y_3] = Y_1$
LIEALG(3),COMTAB(6)	$[Y_1, Y_3] = -Y_1 + p_1 Y_2, [Y_2, Y_3] = Y_1, p_1 \neq 0$
LIEALG(3),COMTAB(7)	$[Y_1, Y_2] = Y_3, [Y_1, Y_3] = -Y_2, [Y_2, Y_3] = Y_1$
LIEALG(3),COMTAB(8)	$[Y_1, Y_2] = Y_3, [Y_1, Y_3] = Y_2, [Y_2, Y_3] = Y_1$
LIEALG(4),COMTAB(0)	commutative case
LIEALG(4),COMTAB(1)	$[Y_1, Y_4] = Y_1$
LIEALG(4),COMTAB(2)	$[Y_2, Y_4] = Y_1$
LIEALG(4),COMTAB(3)	$[Y_1, Y_3] = Y_1, [Y_2, Y_4] = Y_2$
LIEALG(4),COMTAB(4)	$[Y_1, Y_3] = -Y_2, [Y_2, Y_4] = Y_2,$ $[Y_1, Y_4] = [Y_2, Y_3] = Y_1$
LIEALG(4),COMTAB(5)	$[Y_2, Y_4] = Y_2, [Y_1, Y_4] = [Y_2, Y_3] = Y_1$
LIEALG(4),COMTAB(6)	$[Y_2, Y_4] = Y_1, [Y_3, Y_4] = Y_2$
LIEALG(4),COMTAB(7)	$[Y_2, Y_4] = Y_2, [Y_3, Y_4] = Y_1$
LIEALG(4),COMTAB(8)	$[Y_1, Y_4] = -Y_2, [Y_2, Y_4] = Y_1$
LIEALG(4),COMTAB(9)	$[Y_1, Y_4] = -Y_1 + p_1 Y_2, [Y_2, Y_4] = Y_1, p_1 \neq 0$
LIEALG(4),COMTAB(10)	$[Y_1, Y_4] = Y_1, [Y_2, Y_4] = Y_2$
LIEALG(4),COMTAB(11)	$[Y_1, Y_4] = Y_2, [Y_2, Y_4] = Y_1$

returned list LIE_CLASS	the corresponding commutator relations
LIEALG(4),COMTAB(12)	$[Y_1, Y_4] = Y_1 + Y_2, [Y_2, Y_4] = Y_2 + Y_3,$ $[Y_3, Y_4] = Y_3$
LIEALG(4),COMTAB(13)	$[Y_1, Y_4] = Y_1, [Y_2, Y_4] = p_1 Y_2, [Y_3, Y_4] = p_2 Y_3,$ $p_1, p_2 \neq 0$
LIEALG(4),COMTAB(14)	$[Y_1, Y_4] = p_1 Y_1 + Y_2, [Y_2, Y_4] = -Y_1 + p_1 Y_2,$ $[Y_3, Y_4] = p_2 Y_3, p_2 \neq 0$
LIEALG(4),COMTAB(15)	$[Y_1, Y_4] = p_1 Y_1 + Y_2, [Y_2, Y_4] = p_1 Y_2,$ $[Y_3, Y_4] = Y_3, p_1 \neq 0$
LIEALG(4),COMTAB(16)	$[Y_1, Y_4] = 2Y_1, [Y_2, Y_3] = Y_1,$ $[Y_2, Y_4] = (1 + p_1)Y_2, [Y_3, Y_4] = (1 - p_1)Y_3,$ $p_1 \geq 0$
LIEALG(4),COMTAB(17)	$[Y_1, Y_4] = 2Y_1, [Y_2, Y_3] = Y_1,$ $[Y_2, Y_4] = Y_2 - p_1 Y_3, [Y_3, Y_4] = p_1 Y_2 + Y_3,$ $p_1 \neq 0$
LIEALG(4),COMTAB(18)	$[Y_1, Y_4] = 2Y_1, [Y_2, Y_3] = Y_1,$ $[Y_2, Y_4] = Y_2 + Y_3, [Y_3, Y_4] = Y_3$
LIEALG(4),COMTAB(19)	$[Y_2, Y_3] = Y_1, [Y_2, Y_4] = Y_3, [Y_3, Y_4] = Y_2$
LIEALG(4),COMTAB(20)	$[Y_2, Y_3] = Y_1, [Y_2, Y_4] = -Y_3, [Y_3, Y_4] = Y_2$
LIEALG(4),COMTAB(21)	$[Y_1, Y_2] = Y_3, [Y_1, Y_3] = -Y_2, [Y_2, Y_3] = Y_1$
LIEALG(4),COMTAB(22)	$[Y_1, Y_2] = Y_3, [Y_1, Y_3] = Y_2, [Y_2, Y_3] = Y_1$

## 16.38 LIMITS: A package for finding limits

This package loads automatically.

Author: Stanley L. Kameny.

LIMITS is a fast limit package for REDUCE for functions which are continuous except for computable poles and singularities, based on some earlier work by Ian Cohen and John P. Fitch. The Truncated Power Series package is used for non-critical points, at which the value of the function is the constant term in the expansion around that point. l'Hôpital's rule is used in critical cases, with preprocessing of  $\infty - \infty$  forms and reformatting of product forms in order to apply l'Hôpital's rule. A limited amount of bounded arithmetic is also employed where applicable.

### 16.38.1 Normal entry points

`LIMIT` ( $\langle \text{EXPRN:algebraic} \rangle, \langle \text{VAR:kernel} \rangle, \langle \text{LIMPOINT:algebraic} \rangle$ ) : *algebraic*

This is the standard way of calling limit, applying all of the methods. The result is the limit of EXPRN as VAR approaches LIMPOINT.

### 16.38.2 Direction-dependent limits

`LIMIT!+` ( $\langle \text{EXPRN:algebraic} \rangle, \langle \text{VAR:kernel} \rangle, \langle \text{LIMPOINT:algebraic} \rangle$ ) : *algebraic*  
`LIMIT!-` ( $\langle \text{EXPRN:algebraic} \rangle, \langle \text{VAR:kernel} \rangle, \langle \text{LIMPOINT:algebraic} \rangle$ ) : *algebraic*

If the limit depends upon the direction of approach to the LIMPOINT, the functions `LIMIT!+` and `LIMIT!-` may be used. They are defined by:

$$\text{LIMIT!+ } (\text{LIMIT!-}) (\text{EXP,VAR,LIMPOINT}) \rightarrow \text{LIMIT}(\text{EXP}^*,\epsilon,0),$$

$$\text{EXP}^* = \text{sub}(\text{VAR} = \text{VAR} + (-)\epsilon^2, \text{EXP})$$

## 16.39 LINALG: Linear algebra package

This package provides a selection of functions that are useful in the world of linear algebra.

Author: Matt Rebbeck.

### 16.39.1 Introduction

This package provides a selection of functions that are useful in the world of linear algebra. These functions are described alphabetically in subsection 16.39.3 and are labelled 16.39.3.1 to 16.39.3.53. They can be classified into four sections(n.b: the numbers after the dots signify the function label in section 16.39.3).

Contributions to this package have been made by Walter Tietze (ZIB).

#### 16.39.1.1 Basic matrix handling

add_columns	...	<a href="#">16.39.3.1</a>	add_rows	...	<a href="#">16.39.3.2</a>
add_to_columns	...	<a href="#">16.39.3.3</a>	add_to_rows	...	<a href="#">16.39.3.4</a>
augment_columns	...	<a href="#">16.39.3.5</a>	char_poly	...	<a href="#">16.39.3.9</a>
column_dim	...	<a href="#">16.39.3.12</a>	copy_into	...	<a href="#">16.39.3.14</a>
diagonal	...	<a href="#">16.39.3.15</a>	extend	...	<a href="#">16.39.3.16</a>
find_companion	...	<a href="#">16.39.3.17</a>	get_columns	...	<a href="#">16.39.3.18</a>
get_rows	...	<a href="#">16.39.3.19</a>	hermitian_tp	...	<a href="#">16.39.3.21</a>
matrix_augment	...	<a href="#">16.39.3.28</a>	matrix_stack	...	<a href="#">16.39.3.30</a>
minor	...	<a href="#">16.39.3.31</a>	mult_columns	...	<a href="#">16.39.3.32</a>
mult_rows	...	<a href="#">16.39.3.33</a>	pivot	...	<a href="#">16.39.3.34</a>
remove_columns	...	<a href="#">16.39.3.37</a>	remove_rows	...	<a href="#">16.39.3.38</a>
row_dim	...	<a href="#">16.39.3.39</a>	rows_pivot	...	<a href="#">16.39.3.40</a>
stack_rows	...	<a href="#">16.39.3.43</a>	sub_matrix	...	<a href="#">16.39.3.44</a>
swap_columns	...	<a href="#">16.39.3.46</a>	swap_entries	...	<a href="#">16.39.3.47</a>
swap_rows	...	<a href="#">16.39.3.48</a>			

#### 16.39.1.2 Constructors

Functions that create matrices.

band_matrix	...	<a href="#">16.39.3.6</a>	block_matrix	...	<a href="#">16.39.3.7</a>
char_matrix	...	<a href="#">16.39.3.8</a>	coeff_matrix	...	<a href="#">16.39.3.11</a>
companion	...	<a href="#">16.39.3.13</a>	hessian	...	<a href="#">16.39.3.22</a>
hilbert	...	<a href="#">16.39.3.23</a>	mat_jacobian	...	<a href="#">16.39.3.24</a>
jordan_block	...	<a href="#">16.39.3.25</a>	make_identity	...	<a href="#">16.39.3.27</a>
random_matrix	...	<a href="#">16.39.3.36</a>	toeplitz	...	<a href="#">16.39.3.50</a>
Vandermonde	...	<a href="#">16.39.3.52</a>	Kronecker_Product	...	<a href="#">16.39.3.53</a>

### 16.39.1.3 High level algorithms

char_poly	...	<a href="#">16.39.3.9</a>	cholesky	...	<a href="#">16.39.3.10</a>
gram_schmidt	...	<a href="#">16.39.3.20</a>	lu_decom	...	<a href="#">16.39.3.26</a>
pseudo_inverse	...	<a href="#">16.39.3.35</a>	simplex	...	<a href="#">16.39.3.41</a>
svd	...	<a href="#">16.39.3.45</a>	triang_adjoint	...	<a href="#">16.39.3.51</a>

There is a separate NORMFORM[1] package for computing the following matrix normal forms in REDUCE:

smithex, smithex\_int, frobenius, ratjordan, jordansymbolic, jordan.

### 16.39.1.4 Predicates

matrixp	...	<a href="#">16.39.3.29</a>	squarep	...	<a href="#">16.39.3.42</a>
symmetricp	...	<a href="#">16.39.3.49</a>			

### Note on examples:

In the examples the matrix  $\mathcal{A}$  will be

$$\mathcal{A} = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$$

### Notation

Throughout  $\mathcal{I}$  is used to indicate the identity matrix and  $\mathcal{A}^T$  to indicate the transpose of the matrix  $\mathcal{A}$ .

## 16.39.2 Getting started

If you have not used matrices within REDUCE before then the following may be helpful.

**Creating matrices**

Initialisation of matrices takes the following syntax:

```
mat1 := mat((a,b,c),(d,e,f),(g,h,i));
```

will produce

$$mat1 := \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$$

**Getting at the entries**

The  $(i, j)$ th entry can be accessed by:

```
mat1(i, j);
```

**Loading the linear\_algebra package**

The package is loaded by:

```
load_package linalg;
```

**16.39.3 What's available****16.39.3.1 add\_columns, add\_rows****Syntax:**

```
add_columns(A, c1, c2, expr);
```

$A$        :- a matrix.

$c1, c2$    :- positive integers.

$expr$      :- a scalar expression.

**Synopsis:**

`add_columns` replaces column  $c2$  of  $A$  by

`expr * column(A, c1) + column(A, c2)`.

`add_rows` performs the equivalent task on the rows of  $A$ .

**Examples:**

$$\text{add\_columns}(A, 1, 2, x) = \begin{pmatrix} 1 & x+2 & 3 \\ 4 & 4*x+5 & 6 \\ 7 & 7*x+8 & 9 \end{pmatrix}$$

$$\text{add\_rows}(\mathcal{A}, 2, 3, 5) = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 27 & 33 & 39 \end{pmatrix}$$

**Related functions:**

`add_to_columns`, `add_to_rows`, `mult_columns`, `mult_rows`.

**16.39.3.2 add\_rows**

See: `add_columns`.

**16.39.3.3 add\_to\_columns, add\_to\_rows****Syntax:**

`add_to_columns`( $\mathcal{A}$ , `column_list`, `expr`);

$\mathcal{A}$                :- a matrix.

`column_list`   :- a positive integer or a list of positive integers.

`expr`            :- a scalar expression.

**Synopsis:**

`add_to_columns` adds `expr` to each column specified in `column_list` of  $\mathcal{A}$ .

`add_to_rows` performs the equivalent task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{add\_to\_columns}(\mathcal{A}, \{1, 2\}, 10) = \begin{pmatrix} 11 & 12 & 3 \\ 14 & 15 & 6 \\ 17 & 18 & 9 \end{pmatrix}$$

$$\text{add\_to\_rows}(\mathcal{A}, 2, -x) = \begin{pmatrix} 1 & 2 & 3 \\ -x+4 & -x+5 & -x+6 \\ 7 & 8 & 9 \end{pmatrix}$$

**Related functions:**

`add_columns`, `add_rows`, `mult_rows`, `mult_columns`.

**16.39.3.4 add\_to\_rows**

See: `add_to_columns`.

**16.39.3.5 augment\_columns, stack\_rows****Syntax:**

`augment_columns`( $\mathcal{A}$ , `column_list`);

$\mathcal{A}$             :- a matrix.  
 column\_list   :- either a positive integer or a list of positive integers.

**Synopsis:**

augment\_columns gets hold of the columns of  $\mathcal{A}$  specified in column\_list and sticks them together.  
 stack\_rows performs the same task on rows of  $\mathcal{A}$ .

**Examples:**

$$\text{augment\_columns}(\mathcal{A}, \{1, 2\}) = \begin{pmatrix} cc1 & 2 \\ 4 & 5 \\ 7 & 8 \end{pmatrix}$$

$$\text{stack\_rows}(\mathcal{A}, \{1, 3\}) = \begin{pmatrix} 1 & 2 & 3 \\ 7 & 8 & 9 \end{pmatrix}$$

**Related functions:**

get\_columns, get\_rows, sub\_matrix.

**16.39.3.6 band\_matrix****Syntax:**

band\_matrix(expr\_list, square\_size);  
 expr\_list       :- either a single scalar expression or a list of an odd number of scalar expressions.  
 square\_size    :- a positive integer.

**Synopsis:**

band\_matrix creates a square matrix of dimension square\_size. The diagonal consists of the middle expr of the expr\_list. The expressions to the left of this fill the required number of sub-diagonals and the expressions to the right the super-diagonals.

**Examples:**  $\text{band\_matrix}(\{x, y, z\}, 6) = \begin{pmatrix} y & z & 0 & 0 & 0 & 0 \\ x & y & z & 0 & 0 & 0 \\ 0 & x & y & z & 0 & 0 \\ 0 & 0 & x & y & z & 0 \\ 0 & 0 & 0 & x & y & z \\ 0 & 0 & 0 & 0 & x & y \end{pmatrix}$

**Related functions:**

diagonal.



### 16.39.3.7 block\_matrix

#### Syntax:

```
block_matrix(r, c, matrix_list);
```

$r, c$                    :- positive integers.  
 $matrix\_list$        :- a list of matrices.

#### Synopsis:

`block_matrix` creates a matrix that consists of  $r \times c$  matrices filled from the `matrix_list` row-wise.

#### Examples:

$$\mathcal{B} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \mathcal{C} = \begin{pmatrix} 5 \\ 5 \end{pmatrix}, \mathcal{D} = \begin{pmatrix} 22 & 33 \\ 44 & 55 \end{pmatrix}$$

$$\text{block\_matrix}(2, 3, \{\mathcal{B}, \mathcal{C}, \mathcal{D}, \mathcal{D}, \mathcal{C}, \mathcal{B}\}) = \begin{pmatrix} 1 & 0 & 5 & 22 & 33 \\ 0 & 1 & 5 & 44 & 55 \\ 22 & 33 & 5 & 1 & 0 \\ 44 & 55 & 5 & 0 & 1 \end{pmatrix}$$

### 16.39.3.8 char\_matrix

#### Syntax:

```
char_matrix(A, λ);
```

$\mathcal{A}$    :- a square matrix.  
 $\lambda$    :- a symbol or algebraic expression.

#### Synopsis:

`char_matrix` creates the characteristic matrix  $\mathcal{C}$  of  $\mathcal{A}$ . This is  $\mathcal{C} = \lambda \mathcal{I} - \mathcal{A}$ .

**Examples:**  $\text{char\_matrix}(\mathcal{A}, x) = \begin{pmatrix} x-1 & -2 & -3 \\ -4 & x-5 & -6 \\ -7 & -8 & x-9 \end{pmatrix}$

#### Related functions:

`char_poly`.

### 16.39.3.9 char\_poly

#### Syntax:

```
char_poly(A, λ);
```

$\mathcal{A}$    :- a square matrix.  
 $\lambda$    :- a symbol or algebraic expression.

**Synopsis:**

`char_poly` finds the characteristic polynomial of  $\mathcal{A}$ .

This is the determinant of  $\lambda\mathcal{I} - \mathcal{A}$ .

**Examples:**

`char_poly`( $\mathcal{A}, x$ ) =  $x^3 - 15 * x^2 - 18 * x$

**Related functions:**

`char_matrix`.

**16.39.3.10 cholesky****Syntax:**

`cholesky`( $\mathcal{A}$ );

$\mathcal{A}$  :- a positive definite matrix containing numeric entries.

**Synopsis:**

`cholesky` computes the cholesky decomposition of  $\mathcal{A}$ .

It returns  $\{\mathcal{L}, \mathcal{U}\}$  where  $\mathcal{L}$  is a lower matrix,  $\mathcal{U}$  is an upper matrix,  $\mathcal{A} = \mathcal{L}\mathcal{U}$ , and  $\mathcal{U} = \mathcal{L}^T$ .

**Examples:**

$$\mathcal{F} = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 3 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$\text{cholesky}(\mathcal{F}) = \left\{ \begin{pmatrix} 1 & 0 & 0 \\ 1 & \sqrt{2} & 0 \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}, \begin{pmatrix} 1 & 1 & 0 \\ 0 & \sqrt{2} & \frac{1}{\sqrt{2}} \\ 0 & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \right\}$$

**Related functions:**

`lu_decom`.

**16.39.3.11 coeff\_matrix****Syntax:**

`coeff_matrix`(`{lin_eqn1, lin_eqn2, ..., lin_eqnn}`); <sup>30</sup>

`lin_eqn1, lin_eqn2, ..., lin_eqnn` :- linear equations. Can be of the form *equation* = *number* or just *equation* which is equivalent to *equation* = 0.

---

<sup>30</sup>If you're feeling lazy then the `{}`'s can be omitted.

**Synopsis:**

`coeff_matrix` creates the coefficient matrix  $\mathcal{C}$  of the linear equations. It returns  $\{\mathcal{C}, \mathcal{X}, \mathcal{B}\}$  such that  $\mathcal{C}\mathcal{X} = \mathcal{B}$ .

**Examples:**

`coeff_matrix` ( $\{x + y + 4 * z = 10, y + x - z = 20, x + y + 4\}$ ) =

$$\left\{ \begin{pmatrix} 4 & 1 & 1 \\ -1 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix}, \begin{pmatrix} z \\ y \\ x \end{pmatrix}, \begin{pmatrix} 10 \\ 20 \\ -4 \end{pmatrix} \right\}$$

**16.39.3.12 column\_dim, row\_dim****Syntax:**

`column_dim` ( $\mathcal{A}$ ) ;

$\mathcal{A}$    :-   a matrix.

**Synopsis:**

`column_dim` finds the column dimension of  $\mathcal{A}$ .

`row_dim` finds the row dimension of  $\mathcal{A}$ .

**Examples:**

`column_dim`( $\mathcal{A}$ ) = 3

**16.39.3.13 companion****Syntax:**

`companion` (`poly`, `x`) ;

`poly`   :-   a monic univariate polynomial in  $x$ .

$x$        :-   the variable.

**Synopsis:**

`companion` creates the companion matrix  $\mathcal{C}$  of `poly`.

This is the square matrix of dimension  $n$ , where  $n$  is the degree of `poly` w.r.t.  $x$ . The entries of  $\mathcal{C}$  are:  $\mathcal{C}(i, n) = -\text{coeffn}(\text{poly}, x, i - 1)$  for  $i = 1, \dots, n$ ,  $\mathcal{C}(i, i - 1) = 1$  for  $i = 2, \dots, n$  and the rest are 0.

**Examples:** `companion`( $x^4 + 17 * x^3 - 9 * x^2 + 11, x$ ) = 
$$\begin{pmatrix} 0 & 0 & 0 & -11 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 9 \\ 0 & 0 & 1 & -17 \end{pmatrix}$$

**Related functions:**

`find_companion`.

**16.39.3.14 copy\_into****Syntax:**

```
copy_into( $\mathcal{A}, \mathcal{B}, r, c$ );
```

$\mathcal{A}, \mathcal{B}$    :- matrices.  
 $r, c$      :- positive integers.

**Synopsis:**

`copy_into` copies matrix  $\mathcal{A}$  into  $\mathcal{B}$  with  $\mathcal{A}(1, 1)$  at  $\mathcal{B}(r, c)$ .

**Examples:**

$$\mathcal{G} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\text{copy\_into}(\mathcal{A}, \mathcal{G}, 1, 2) = \begin{pmatrix} 0 & 1 & 2 & 3 \\ 0 & 4 & 5 & 6 \\ 0 & 7 & 8 & 9 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

**Related functions:**

`augment_columns`, `extend`, `matrix_augment`, `matrix_stack`,  
`stack_rows`, `sub_matrix`.

**16.39.3.15 diagonal****Syntax:**

```
diagonal({mat1, mat2, ..., matn});31
```

$\text{mat}_1, \text{mat}_2, \dots, \text{mat}_n$    :- each can be either a scalar expr or a square matrix.

**Synopsis:**

`diagonal` creates a matrix that contains the input on the diagonal.

**Examples:**

$$\mathcal{H} = \begin{pmatrix} 66 & 77 \\ 88 & 99 \end{pmatrix}$$

$$\text{diagonal}(\{\mathcal{A}, x, \mathcal{H}\}) = \begin{pmatrix} 1 & 2 & 3 & 0 & 0 & 0 \\ 4 & 5 & 6 & 0 & 0 & 0 \\ 7 & 8 & 9 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & 0 & 0 \\ 0 & 0 & 0 & 0 & 66 & 77 \\ 0 & 0 & 0 & 0 & 88 & 99 \end{pmatrix}$$

---

<sup>31</sup>If you're feeling lazy then the `{}`'s can be omitted.

**Related functions:**

jordan\_block.

**16.39.3.16 extend****Syntax:**

```
extend( $\mathcal{A}$ ,  $r$ ,  $c$ ,  $\text{expr}$ ) ;
```

$\mathcal{A}$        :- a matrix.  
 $r, c$        :- positive integers.  
 $\text{expr}$     :- algebraic expression or symbol.

**Synopsis:**

extend returns a copy of  $\mathcal{A}$  that has been extended by  $r$  rows and  $c$  columns. The new entries are made equal to  $\text{expr}$ .

**Examples:**  $\text{extend}(\mathcal{A}, 1, 2, x) = \begin{pmatrix} 1 & 2 & 3 & x & x \\ 4 & 5 & 6 & x & x \\ 7 & 8 & 9 & x & x \\ x & x & x & x & x \end{pmatrix}$

**Related functions:**

copy\_into, matrix\_augment, matrix\_stack, remove\_columns,  
 remove\_rows.

**16.39.3.17 find\_companion****Syntax:**

```
find_companion( $\mathcal{A}$ ,  $x$ ) ;
```

$\mathcal{A}$        :- a matrix.  
 $x$        :- the variable.

**Synopsis:**

Given a companion matrix, find\_companion finds the polynomial from which it was made.

**Examples:**

$$C = \begin{pmatrix} 0 & 0 & 0 & -11 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 9 \\ 0 & 0 & 1 & -17 \end{pmatrix}$$

$$\text{find\_companion}(C, x) = x^4 + 17 * x^3 - 9 * x^2 + 11$$

**Related functions:**

companion.

**16.39.3.18 get\_columns, get\_rows****Syntax:**

```
get_columns( $\mathcal{A}$ , column_list);
```

$\mathcal{A}$    :- a matrix.  
 $c$     :- either a positive integer or a list of positive integers.

**Synopsis:**

`get_columns` removes the columns of  $\mathcal{A}$  specified in `column_list` and returns them as a list of column matrices.  
`get_rows` performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{get\_columns}(\mathcal{A}, \{1, 3\}) = \left\{ \begin{pmatrix} 1 \\ 4 \\ 7 \end{pmatrix}, \begin{pmatrix} 3 \\ 6 \\ 9 \end{pmatrix} \right\}$$

$$\text{get\_rows}(\mathcal{A}, 2) = \{(4 \ 5 \ 6)\}$$

**Related functions:**

`augment_columns`, `stack_rows`, `sub_matrix`.

**16.39.3.19 get\_rows**

See: `get_columns`.

**16.39.3.20 gram\_schmidt****Syntax:**

```
gram_schmidt({vec1, vec2, ..., vecn}); 32
```

$\text{vec}_1, \text{vec}_2, \dots, \text{vec}_n$    :- linearly-independent vectors. Each vector must be written as a list, eg:  $\{1, 0, 0\}$ .

**Synopsis:**

`gram_schmidt` performs the Gram-Schmidt orthonormalisation on the input vectors. It returns a list of orthogonal normalised vectors.

**Examples:**

$$\text{gram\_schmidt}(\{\{1, 0, 0\}, \{1, 1, 0\}, \{1, 1, 1\}\}) = \{\{1, 0, 0\}, \{0, 1, 0\}, \{0, 0, 1\}\}$$

$$\text{gram\_schmidt}(\{\{1, 2\}, \{3, 4\}\}) = \left\{ \left\{ \frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}} \right\}, \left\{ \frac{2 * \sqrt{5}}{5}, \frac{-\sqrt{5}}{5} \right\} \right\}$$

---

<sup>32</sup>If you're feeling lazy then the  $\{\}$ 's can be omitted.

### 16.39.3.21 hermitian\_tp

**Syntax:**

```
hermitian_tp( $\mathcal{A}$ );
```

$\mathcal{A}$  :- a matrix.

**Synopsis:**

hermitian\_tp computes the hermitian transpose of  $\mathcal{A}$ .

This is a matrix in which the  $(i, j)$ th entry is the conjugate of the  $(j, i)$ th entry of  $\mathcal{A}$ .

**Examples:**

$$\mathcal{J} = \begin{pmatrix} i+1 & i+2 & i+3 \\ 4 & 5 & 2 \\ 1 & i & 0 \end{pmatrix}$$

$$\text{hermitian\_tp}(\mathcal{J}) = \begin{pmatrix} -i+1 & 4 & 1 \\ -i+2 & 5 & -i \\ -i+3 & 2 & 0 \end{pmatrix}$$

**Related functions:**

tp<sup>33</sup>.

### 16.39.3.22 hessian

**Syntax:**

```
hessian(expr, variable_list);
```

expr           :- a scalar expression.

variable\_list   :- either a single variable or a list of variables.

**Synopsis:**

hessian computes the hessian matrix of expr w.r.t. the variables in variable\_list.

This is an  $n \times n$  matrix where  $n$  is the number of variables and the  $(i, j)$ th entry is  $\text{df}(\text{expr}, \text{variable\_list}(i), \text{variable\_list}(j))$ .

**Examples:**  $\text{hessian}(x * y * z + x^2, \{w, x, y, z\}) = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 2 & z & y \\ 0 & z & 0 & x \\ 0 & y & x & 0 \end{pmatrix}$

**Related functions:**

df<sup>34</sup>.

---

<sup>33</sup>standard reduce call for the transpose of a matrix - see section 14.4.

<sup>34</sup>standard reduce call for differentiation - see section 7.7.

**16.39.3.23 hilbert****Syntax:**

```

hilbert (square_size, expr) ;
square_size  :-  a positive integer.
expr         :-  an algebraic expression.

```

**Synopsis:**

`hilbert` computes the square hilbert matrix of dimension `square_size`.

This is the symmetric matrix in which the  $(i, j)$ th entry is  $1/(i + j - \text{expr})$ .

**Examples:**  $\text{hilbert}(3, y + x) = \begin{pmatrix} \frac{-1}{x+y-2} & \frac{-1}{x+y-3} & \frac{-1}{x+y-4} \\ \frac{-1}{x+y-3} & \frac{-1}{x+y-4} & \frac{-1}{x+y-5} \\ \frac{-1}{x+y-4} & \frac{-1}{x+y-5} & \frac{-1}{x+y-6} \end{pmatrix}$

**16.39.3.24 jacobian****Syntax:**

```

mat_jacobian (expr_list, variable_list) ;
expr_list    :-  either a single algebraic expression or a list of algebraic
                  expressions.
variable_list :-  either a single variable or a list of variables.

```

**Synopsis:**

`mat_jacobian` computes the jacobian matrix of `expr_list` w.r.t. `variable_list`.

This is a matrix whose  $(i, j)$ th entry is `df (expr_list (i) , variable_list (j))`.  
The matrix is  $n \times m$  where  $n$  is the number of variables and  $m$  the number of expressions.

**Examples:**

```

mat_jacobian ({x^4, x * y^2, x * y * z^3}, {w, x, y, z}) =
  \begin{pmatrix} 0 & 4 * x^3 & 0 & 0 \\ 0 & y^2 & 2 * x * y & 0 \\ 0 & y * z^3 & x * z^3 & 3 * x * y * z^2 \end{pmatrix}

```

**Related functions:**

`hessian`, `df`<sup>35</sup>.

NOTE: The function `mat_jacobian` used to be called just "jacobian" however us of that name was in conflict with another Reduce package.

<sup>35</sup>standard reduce call for differentiation - see REDUCE User's Manual[2].



### 16.39.3.25 jordan\_block

#### Syntax:

```
jordan_block(expr, square_size);
```

expr           :- an algebraic expression or symbol.  
square\_size   :- a positive integer.

#### Synopsis:

jordan\_block computes the square jordan block matrix  $\mathcal{J}$  of dimension square\_size.

The entries of  $\mathcal{J}$  are:  $\mathcal{J}(i, i) = \text{expr}$  for  $i = 1, \dots, n$ ,  $\mathcal{J}(i, i + 1) = 1$  for  $i = 1, \dots, n - 1$ , and all other entries are 0.

**Examples:**  $\text{jordan\_block}(x, 5) = \begin{pmatrix} x & 1 & 0 & 0 & 0 \\ 0 & x & 1 & 0 & 0 \\ 0 & 0 & x & 1 & 0 \\ 0 & 0 & 0 & x & 1 \\ 0 & 0 & 0 & 0 & x \end{pmatrix}$

#### Related functions:

diagonal, companion.

### 16.39.3.26 lu\_decom

#### Syntax:

```
lu_decom(A);
```

A   :- a matrix containing either numeric entries or imaginary entries with numeric coefficients.

#### Synopsis:

lu\_decom performs LU decomposition on A, ie: it returns  $\{\mathcal{L}, \mathcal{U}\}$  where  $\mathcal{L}$  is a lower diagonal matrix,  $\mathcal{U}$  an upper diagonal matrix and  $A = \mathcal{L}\mathcal{U}$ .

**Caution:** The algorithm used can swap the rows of A during the calculation. This means that  $\mathcal{L}\mathcal{U}$  does not equal A but a row equivalent of it. Due to this, lu\_decom returns  $\{\mathcal{L}, \mathcal{U}, \text{vec}\}$ . The call `convert(A, vec)` will return the matrix that has been decomposed, ie:  $\mathcal{L}\mathcal{U} = \text{convert}(A, \text{vec})$ .

**Examples:**  $\mathcal{K} = \begin{pmatrix} 1 & 3 & 5 \\ -4 & 3 & 7 \\ 8 & 6 & 4 \end{pmatrix}$

$$\text{lu} := \text{lu\_decom}(\mathcal{K}) = \left\{ \begin{pmatrix} 8 & 0 & 0 \\ -4 & 6 & 0 \\ 1 & 2.25 & 1.1251 \end{pmatrix}, \begin{pmatrix} 1 & 0.75 & 0.5 \\ 0 & 1 & 1.5 \\ 0 & 0 & 1 \end{pmatrix}, [3 \ 2 \ 3] \right\}$$

$$\text{first lu} * \text{second lu} = \begin{pmatrix} 8 & 6 & 4 \\ -4 & 3 & 7 \\ 1 & 3 & 5 \end{pmatrix}$$

$$\text{convert}(\mathcal{K}, \text{third lu}) = \begin{pmatrix} 8 & 6 & 4 \\ -4 & 3 & 7 \\ 1 & 3 & 5 \end{pmatrix}$$

$$\mathcal{P} = \begin{pmatrix} i+1 & i+2 & i+3 \\ 4 & 5 & 2 \\ 1 & i & 0 \end{pmatrix}$$

$$\text{lu} := \text{lu\_decom}(\mathcal{P}) = \left\{ \begin{pmatrix} 1 & 0 & 0 \\ 4 & -4*i+5 & 0 \\ i+1 & 3 & 0.41463*i+2.26829 \end{pmatrix}, \begin{pmatrix} 1 & i & 0 \\ 0 & 1 & 0.19512*i+0.24390 \\ 0 & 0 & 1 \end{pmatrix}, [3 \ 2 \ 3] \right\}$$

$$\text{first lu} * \text{second lu} = \begin{pmatrix} 1 & i & 0 \\ 4 & 5 & 2 \\ i+1 & i+2 & i+3 \end{pmatrix}$$

$$\text{convert}(\mathcal{P}, \text{thirdlu}) = \begin{pmatrix} 1 & i & 0 \\ 4 & 5 & 2 \\ i+1 & i+2 & i+3 \end{pmatrix}$$

**Related functions:**

cholesky.

**16.39.3.27 make\_identity****Syntax:**`make_identity(square_size);``square_size` :- a positive integer.**Synopsis:**`make_identity` creates the identity matrix of dimension `square_size`.

$$\textbf{Examples: } \text{make\_identity}(4) = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

**Related functions:**

diagonal.

### 16.39.3.28 `matrix_augment`, `matrix_stack`

#### Syntax:

`matrix_augment({mat1, mat2, ..., matn});`<sup>36</sup>

`mat1, mat2, ..., matn` :- matrices.

#### Synopsis:

`matrix_augment` sticks the matrices in `matrix_list` together horizontally.

`matrix_stack` sticks the matrices in `matrix_list` together vertically.

#### Examples:

$$\text{matrix\_augment}(\{\mathcal{A}, \mathcal{A}\}) = \begin{pmatrix} 1 & 2 & 3 & 1 & 2 & 3 \\ 4 & 4 & 6 & 4 & 5 & 6 \\ 7 & 8 & 9 & 7 & 8 & 9 \end{pmatrix}$$

$$\text{matrix\_stack}(\{\mathcal{A}, \mathcal{A}\}) = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \\ 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$$

#### Related functions:

`augment_columns`, `stack_rows`, `sub_matrix`.

### 16.39.3.29 `matrixp`

#### Syntax:

`matrixp(test_input);`

`test_input` :- anything you like.

#### Synopsis:

`matrixp` is a boolean function that returns `t` if the input is a matrix and `nil` otherwise.

#### Examples:

`matrixp(A) = t`

`matrixp(doodlesackbanana) = nil`

#### Related functions:

`squarep`, `symmetricp`.

---

<sup>36</sup>If you're feeling lazy then the `{}`'s can be omitted.

**16.39.3.30 matrix\_stack**

See: `matrix_augment`.

**16.39.3.31 minor****Syntax:**

```
minor( $\mathcal{A}$ ,  $r$ ,  $c$ );
```

$\mathcal{A}$     :- a matrix.  
 $r, c$    :- positive integers.

**Synopsis:**

`minor` computes the  $(r, c)$ th minor of  $\mathcal{A}$ .

This is created by removing the  $r$ th row and the  $c$ th column from  $\mathcal{A}$ .

**Examples:**  $\text{minor}(\mathcal{A}, 1, 3) = \begin{pmatrix} 4 & 5 \\ 7 & 8 \end{pmatrix}$

**Related functions:**

`remove_columns`, `remove_rows`.

**16.39.3.32 mult\_columns, mult\_rows****Syntax:**

```
mult_columns( $\mathcal{A}$ , column_list, expr);
```

$\mathcal{A}$             :- a matrix.  
column\_list   :- a positive integer or a list of positive integers.  
expr           :- an algebraic expression.

**Synopsis:**

`mult_columns` returns a copy of  $\mathcal{A}$  in which the columns specified in `column_list` have been multiplied by `expr`.

`mult_rows` performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{mult\_columns}(\mathcal{A}, \{1, 3\}, x) = \begin{pmatrix} x & 2 & 3 * x \\ 4 * x & 5 & 6 * x \\ 7 * x & 8 & 9 * x \end{pmatrix}$$

$$\text{mult\_rows}(\mathcal{A}, 2, 10) = \begin{pmatrix} 1 & 2 & 3 \\ 40 & 50 & 60 \\ 7 & 8 & 9 \end{pmatrix}$$

**Related functions:**

`add_to_columns`, `add_to_rows`.

### 16.39.3.33 `mult_rows`

See: `mult_columns`.

### 16.39.3.34 `pivot`

#### Syntax:

`pivot(A, r, c);`

$\mathcal{A}$  :- a matrix.

$r, c$  :- positive integers such that  $\mathcal{A}(r, c) \neq 0$ .

#### Synopsis:

`pivot` pivots  $\mathcal{A}$  about its  $(r, c)$ th entry.

To do this, multiples of the  $r$ 'th row are added to every other row in the matrix.

This means that the  $c$ 'th column will be 0 except for the  $(r, c)$ 'th entry.

**Examples:**  $\text{pivot}(\mathcal{A}, 2, 3) = \begin{pmatrix} -1 & -0.5 & 0 \\ 4 & 5 & 6 \\ 1 & 0.5 & 0 \end{pmatrix}$

#### Related functions:

`rows_pivot`.

### 16.39.3.35 `pseudo_inverse`

#### Syntax:

`pseudo_inverse(A);`

$\mathcal{A}$  :- a matrix containing only real numeric entries.

#### Synopsis:

`pseudo_inverse`, also known as the Moore-Penrose inverse, computes the pseudo inverse of  $\mathcal{A}$ .

Given the singular value decomposition of  $\mathcal{A}$ , i.e:  $\mathcal{A} = \mathcal{U}\Sigma\mathcal{V}^T$ , then the pseudo inverse  $\mathcal{A}^\dagger$  is defined by  $\mathcal{A}^\dagger = \mathcal{V}\Sigma^\dagger\mathcal{U}^T$ . For the diagonal matrix  $\Sigma$ , the pseudoinverse  $\Sigma^\dagger$  is computed by taking the reciprocal of only the nonzero diagonal elements.

If  $\mathcal{A}$  is square and non-singular, then  $\mathcal{A}^\dagger = \mathcal{A}$ . In general, however,  $\mathcal{A}\mathcal{A}^\dagger\mathcal{A} = \mathcal{A}$ , and  $\mathcal{A}^\dagger\mathcal{A}\mathcal{A}^\dagger = \mathcal{A}^\dagger$ .

Perhaps more importantly,  $\mathcal{A}^\dagger$  solves the following least-squares problem: given a rectangular matrix  $\mathcal{A}$  and a vector  $b$ , find the  $x$  minimizing  $\|\mathcal{A}x - b\|_2$ ,

and which, in addition, has minimum  $\ell_2$  (euclidean) Norm,  $\|x\|_2$ . This  $x$  is  $\mathcal{A}^\dagger b$ .

**Examples:**

$$\mathcal{R} = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 9 & 8 & 7 & 6 \end{pmatrix}, \quad \text{pseudo\_inverse}(\mathcal{R}) = \begin{pmatrix} -0.2 & 0.1 \\ -0.05 & 0.05 \\ 0.1 & 0 \\ 0.25 & -0.05 \end{pmatrix}$$

**Related functions:**

`svd`.

### 16.39.3.36 random\_matrix

**Syntax:**

`random_matrix(r, c, limit);`

`r, c, limit` :- positive integers.

**Synopsis:**

`random_matrix` creates an  $r \times c$  matrix with random entries in the range  $-\text{limit} < \text{entry} < \text{limit}$ .

**Switches:**

`imaginary` :- if on, then matrix entries are  $x + iy$  where  $-\text{limit} < x, y < \text{limit}$ .  
`not_negative` :- if on then  $0 < \text{entry} < \text{limit}$ . In the imaginary case we have  $0 < x, y < \text{limit}$ .  
`only_integer` :- if on then each entry is an integer. In the imaginary case  $x, y$  are integers.  
`symmetric` :- if on then the matrix is symmetric.  
`upper_matrix` :- if on then the matrix is upper triangular.  
`lower_matrix` :- if on then the matrix is lower triangular.

**Examples:**

$$\text{random\_matrix}(3, 3, 10) = \begin{pmatrix} -4.729721 & 6.987047 & 7.521383 \\ -5.224177 & 5.797709 & -4.321952 \\ -9.418455 & -9.94318 & -0.730980 \end{pmatrix}$$

on `only_integer`, `not_negative`, `upper_matrix`, `imaginary`;

$$\text{random\_matrix}(4, 4, 10) = \begin{pmatrix} 2*i+5 & 3*i+7 & 7*i+3 & 6 \\ 0 & 2*i+5 & 5*i+1 & 2*i+1 \\ 0 & 0 & 8 & i \\ 0 & 0 & 0 & 5*i+9 \end{pmatrix}$$

**16.39.3.37 remove\_columns, remove\_rows****Syntax:**

```
remove_columns( $\mathcal{A}$ , column_list);
```

$\mathcal{A}$             :- a matrix.  
column\_list   :- either a positive integer or a list of positive integers.

**Synopsis:**

remove\_columns removes the columns specified in column\_list from  $\mathcal{A}$ .  
remove\_rows performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{remove\_columns}(\mathcal{A}, 2) = \begin{pmatrix} 1 & 3 \\ 4 & 6 \\ 7 & 9 \end{pmatrix}$$

$$\text{remove\_rows}(\mathcal{A}, \{1, 3\}) = \begin{pmatrix} 4 & 5 & 6 \end{pmatrix}$$
**Related functions:**

minor.

**16.39.3.38 remove\_rows**

See: remove\_columns.

**16.39.3.39 row\_dim**

See: column\_dim.

**16.39.3.40 rows\_pivot****Syntax:**

```
rows_pivot( $\mathcal{A}$ , r, c, {row_list});
```

$\mathcal{A}$             :- a matrix.  
r, c           :- positive integers such that  $\mathcal{A}(r, c) \neq 0$ .  
row\_list   :- positive integer or a list of positive integers.

**Synopsis:**

rows\_pivot performs the same task as pivot but applies the pivot only to the rows specified in row\_list.

**Examples:**

$$\mathcal{N} = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \\ 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$$

$$\text{rows\_pivot}(\mathcal{N}, 2, 3, \{4, 5\}) = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \\ -0.75 & 0 & 0.75 \\ -0.375 & 0 & 0.375 \end{pmatrix}$$

**Related functions:**

`pivot.`

**16.39.3.41 simplex****Syntax:**

`simplex(max/min, objective function, {linear inequalities}, [{bounds`

`max/min`                   :- either max or min (signifying maximise and minimise).

`objective function`   :- the function you are maximising or minimising.

`linear inequalities`   :- the constraint inequalities. Each one must be of the form *sum of variables* ( $\leq, =, \geq$ ) *number*.

`bounds`                   :- bounds on the variables as specified for the LP file format. Each bound is of one of the forms  $l \leq v$ ,  $v \leq u$ , or  $l \leq v \leq u$ , where  $v$  is a variable and  $l, u$  are numbers or `infinity` or `-infinity`

**Synopsis:**

`simplex` applies the revised simplex algorithm to find the optimal (either maximum or minimum) value of the objective function under the linear inequality constraints.

It returns {optimal value, { values of variables at this optimal } }.

The {bounds} argument is optional and admissible only when the switch `fastsimplex` is on, which is the default.

Without a {bounds} argument, the algorithm implies that all the variables are non-negative.

**Examples:** `simplex(max, x+y, {x>=10, y>=20, x+y<=25});`



```

***** Error in simplex: Problem has no feasible solution.

simplex(max, 10x+5y+5.5z, {5x+3z<=200, x+0.1y+0.5z<=12,
      0.1x+0.2y+0.3z<=9, 30x+10y+50z<=1500});

{525.0, {x=40.0, y=25.0, z=0}}

```

### 16.39.3.42 squarep

#### Syntax:

```
squarep( $\mathcal{A}$ );
```

$\mathcal{A}$  :- a matrix.

#### Synopsis:

squarep is a boolean function that returns t if the matrix is square and nil otherwise.

#### Examples:

```

 $\mathcal{L} = \begin{pmatrix} 1 & 3 & 5 \end{pmatrix}$ 
squarep( $\mathcal{A}$ ) = t
squarep( $\mathcal{L}$ ) = nil

```

#### Related functions:

matrixp, symmetricp.

### 16.39.3.43 stack\_rows

See: augment\_columns.

### 16.39.3.44 sub\_matrix

#### Syntax:

```
sub_matrix( $\mathcal{A}$ , row_list, column_list);
```

$\mathcal{A}$  :- a matrix.  
row\_list, column\_list :- either a positive integer or a list of positive integers.

#### Synopsis:

sub\_matrix produces the matrix consisting of the intersection of the rows specified in row\_list and the columns specified in column\_list.

**Examples:**  $\text{sub\_matrix}(\mathcal{A}, \{1, 3\}, \{2, 3\}) = \begin{pmatrix} 2 & 3 \\ 8 & 9 \end{pmatrix}$

**Related functions:**

augment\_columns, stack\_rows.

**16.39.3.45 svd (singular value decomposition)****Syntax:**

svd( $\mathcal{A}$ );

$\mathcal{A}$  :- a matrix containing only real numeric entries.

**Synopsis:**

svd computes the singular value decomposition of  $\mathcal{A}$ . If  $A$  is an  $m \times n$  real matrix of (column) rank  $r$ , svd returns the 3-element list  $\{\mathcal{U}, \Sigma, \mathcal{V}\}$  where  $\mathcal{A} = \mathcal{U}\Sigma\mathcal{V}^T$ .

Let  $k = \min(m, n)$ . Then  $U$  is  $m \times k$ ,  $V$  is  $n \times k$ , and  $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_k)$ , where  $\sigma_i \geq 0$  are the singular values of  $\mathcal{A}$ ; only  $r$  of these are non-zero. The singular values are the non-negative square roots of the eigenvalues of  $\mathcal{A}^T \mathcal{A}$ .

$\mathcal{U}$  and  $\mathcal{V}$  are such that  $\mathcal{U}\mathcal{U}^T = \mathcal{V}\mathcal{V}^T = \mathcal{V}^T \mathcal{V} = \mathcal{I}_k$ .

**Note:** there are a number of different definitions of SVD in the literature, in some of which  $\Sigma$  is square and  $U$  and  $V$  rectangular, as here, but in others  $U$  and  $V$  are square, and  $\Sigma$  is rectangular.

**Examples:**

$$\mathcal{Q} = \begin{pmatrix} 1 & 3 \\ -4 & 3 \\ 3 & 6 \end{pmatrix}$$

$$\text{svd}(\mathcal{Q}) = \left\{ \begin{pmatrix} 0.0236042 & 0.419897 \\ -0.969049 & 0.232684 \\ 0.245739 & 0.877237 \end{pmatrix}, \begin{pmatrix} 4.83288 & 0 \\ 0 & 7.52618 \end{pmatrix}, \begin{pmatrix} 0.959473 & 0.281799 \\ -0.281799 & 0.959473 \end{pmatrix} \right\}$$

$$\text{svd}(\text{TP}(\mathcal{Q})) = \left\{ \begin{pmatrix} 0.959473 & 0.281799 \\ -0.281799 & 0.959473 \end{pmatrix}, \begin{pmatrix} 4.83288 & 0 \\ 0 & 7.52618 \end{pmatrix}, \begin{pmatrix} 0.0236042 & 0.419897 \\ -0.969049 & 0.232684 \\ 0.245739 & 0.877237 \end{pmatrix} \right\}$$

**16.39.3.46 swap\_columns, swap\_rows****Syntax:**

swap\_columns( $\mathcal{A}, c1, c2$ );

$\mathcal{A}$        :- a matrix.  
 $c1, c2$    :- positive integers.

**Synopsis:**

`swap_columns` swaps column  $c1$  of  $\mathcal{A}$  with column  $c2$ .

`swap_rows` performs the same task on 2 rows of  $\mathcal{A}$ .

**Examples:**  $\text{swap\_columns}(\mathcal{A}, 2, 3) = \begin{pmatrix} 1 & 3 & 2 \\ 4 & 6 & 5 \\ 7 & 9 & 8 \end{pmatrix}$

**Related functions:**

`swap_entries`.

**16.39.3.47 swap\_entries****Syntax:**

`swap_entries( $\mathcal{A}$ , { $r1$ ,  $c1$ }, { $r2$ ,  $c2$ });`

$\mathcal{A}$                :- a matrix.  
 $r1, c1, r2, c2$    :- positive integers.

**Synopsis:**

`swap_entries` swaps  $\mathcal{A}(r1, c1)$  with  $\mathcal{A}(r2, c2)$ .

**Examples:**  $\text{swap\_entries}(\mathcal{A}, \{1, 1\}, \{3, 3\}) = \begin{pmatrix} 9 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 1 \end{pmatrix}$

**Related functions:**

`swap_columns`, `swap_rows`.

**16.39.3.48 swap\_rows**

See: `swap_columns`.

**16.39.3.49 symmetricp****Syntax:**

`symmetricp( $\mathcal{A}$ );`

$\mathcal{A}$    :- a matrix.

**Synopsis:**

`symmetricp` is a boolean function that returns `t` if the matrix is symmetric and `nil` otherwise.

**Examples:**

$$\mathcal{M} = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$$

```
symmetricp( $\mathcal{A}$ ) = nil
symmetricp( $\mathcal{M}$ ) = t
```

**Related functions:**

```
matrixp, squarep.
```

**16.39.3.50 toeplitz****Syntax:**

```
toeplitz({expr1, expr2, ..., exprn}); 37
expr1, expr2, ..., exprn :- algebraic expressions.
```

**Synopsis:**

`toeplitz` creates the toeplitz matrix from the expression list.

This is a square symmetric matrix in which the first expression is placed on the diagonal and the  $i$ 'th expression is placed on the  $(i-1)$ 'th sub and super diagonals.

It has dimension  $n$  where  $n$  is the number of expressions.

**Examples:**  $\text{toeplitz}(\{w, x, y, z\}) = \begin{pmatrix} w & x & y & z \\ x & w & x & y \\ y & x & w & x \\ z & y & x & w \end{pmatrix}$

**16.39.3.51 triang\_adjoint****Syntax:**

```
triang_adjoint( $\mathcal{A}$ );
 $\mathcal{A}$  :- a matrix.
```

**Synopsis:** `triang_adjoint` computes the triangularizing adjoint  $\mathcal{F}$  of matrix  $\mathcal{A}$  due to the algorithm of Arne Storjohann.  $\mathcal{F}$  is lower triangular matrix and the resulting matrix  $\mathcal{T}$  of  $\mathcal{F} * \mathcal{A} = \mathcal{T}$  is upper triangular with the property that the  $i$ -th entry in the diagonal of  $\mathcal{T}$  is the determinant of the principal  $i$ -th submatrix of the matrix  $\mathcal{A}$ .

<sup>37</sup>If you're feeling lazy then the `{}`'s can be omitted.

**Examples:**

$$\text{triang\_adjoint}(\mathcal{A}) = \begin{pmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ -3 & 6 & -3 \end{pmatrix}$$

$$\mathcal{F} * \mathcal{A} = \begin{pmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 0 \end{pmatrix}$$

**16.39.3.52 Vandermonde****Syntax:**

`vandermonde({expr1,expr2,...,exprn});`<sup>38</sup>  
`expr1,expr2,...,exprn   :- algebraic expressions.`

**Synopsis:**

`vandermonde` creates the Vandermonde matrix from the expression list. This is the square matrix in which the  $(i,j)$ th entry is  $\text{expr}_i^{(j-1)}$ . It has dimension  $n$ , where  $n$  is the number of expressions.

**Examples:**  $\text{vandermonde}(\{x, 2 * y, 3 * z\}) = \begin{pmatrix} 1 & x & x^2 \\ 1 & 2 * y & 4 * y^2 \\ 1 & 3 * z & 9 * z^2 \end{pmatrix}$

**16.39.3.53 kronecker\_product****Syntax:**

`kronecker_product(M1,M2)`  
`M1,M2   :- Matrices`

**Synopsis:**

`kronecker_product` creates a matrix containing the Kronecker product (also called direct product or tensor product) of its arguments.

**Examples:** `a1 := mat((1,2),(3,4),(5,6))$`  
`a2 := mat((1,1,1),(2,z,2),(3,3,3))$`  
`kronecker_product(a1,a2);`

---

<sup>38</sup>If you're feeling lazy then the {}'s can be omitted.

$$\begin{pmatrix} 1 & 1 & 1 & 2 & 2 & 2 \\ 2 & z & 2 & 4 & 2*z & 4 \\ 3 & 3 & 3 & 6 & 6 & 6 \\ 3 & 3 & 3 & 4 & 4 & 4 \\ 6 & 3*z & 6 & 8 & 4*z & 8 \\ 9 & 9 & 9 & 12 & 12 & 12 \\ 5 & 5 & 5 & 6 & 6 & 6 \\ 10 & 5*z & 10 & 12 & 6*z & 12 \\ 15 & 15 & 15 & 18 & 18 & 18 \end{pmatrix}$$

### 16.39.4 Fast Linear Algebra

By turning the `fast_la` switch on, the speed of the following functions will be increased:

<code>add_columns</code>	<code>add_rows</code>	<code>augment_columns</code>	<code>column_dim</code>
<code>copy_into</code>	<code>make_identity</code>	<code>matrix_augment</code>	<code>matrix_stack</code>
<code>minor</code>	<code>mult_column</code>	<code>mult_row</code>	<code>pivot</code>
<code>remove_columns</code>	<code>remove_rows</code>	<code>rows_pivot</code>	<code>squarep</code>
<code>stack_rows</code>	<code>sub_matrix</code>	<code>swap_columns</code>	<code>swap_entries</code>
<code>swap_rows</code>	<code>symmetricp</code>		

The increase in speed will be insignificant unless you are making a significant number (i.e: thousands) of calls. When using this switch, error checking is minimised. This means that illegal input may give strange error messages. Beware.

### 16.39.5 Acknowledgments

Many of the ideas for this package came from the Maple[3] Linalg package [4].

The algorithms for `cholesky`, `lu_decom`, and `svd` are taken from the book Linear Algebra - J.H. Wilkinson & C. Reinsch[5].

The `gram_schmidt` code comes from Karin Gatermann's Symmetry package[6] for REDUCE.

## 16.40 LISTVECOPS: Vector operations on lists

Author: Eberhard Schröder

This package implements vector operations on lists.. Addition, multiplication, division, and exponentiation work elementwise. For example, after

```
A := {a1,a2,a3,a4};
B := {b1,b2,b3,b4};
```

$c*A$  will simplify to  $\{c*a1, \dots, c*a4\}$ ,  $A + B$  to  $\{a1+b1, \dots, a4+b4\}$ , and  $A*B$  to  $\{a1*b1, \dots, a4*b4\}$ . Linear operations work as expected:

```
c1*A + c2*B;

{a1*c1 + b1*c2,

 a2*c1 + b2*c2,

 a3*c1 + b3*c2,

 a4*c1 + b4*c2}
```

A division and an exponentiation example:

```
{a,b,c}/{3,g,5};

  a    b    c
{---,---,---}
  3    g    5

ws^3;

  3    3    3
  a    b    c
{----,----,----}
  27   3   125
      g
```

The new operator  $*.$  (ldot) implements the dot product:

```
{a,b,c,d} *. {5,7,9,11/d};

5*a + 7*b + 9*c + 11
```

For accessing list elements, the new operator `_ (lnth)` can be used instead of the `PART` operator:

```
l := {1, {2, 3}, 4}$
```

```
lnth(l, 3);
```

```
4
```

```
l _2*3;
```

```
{6, 9}
```

```
l _2 _2;
```

```
3
```

It can also be used to modify a list (unlike `PART`, which returns a modified list):

```
part(l, 2, 2) := three;
```

```
{1, {2, three}, 4}
```

```
l;
```

```
{1, {2, 3}, 4}
```

```
l _ 2 _2 := three;
```

```
three
```

```
l;
```

```
{1, {2, three}, 4}
```

Operators are distributed over lists:

```
a *. log b;
```

```
log(b1)*a1 + log(b2)*a2 + log(b3)*a3 + log(b4)*a4
```

```
df({sin x*y, x^3*cos y}, x, 2, y);
```

```
{ - sin(x), - 6*sin(y)*x}
```



```
int({sin x,cos x},x);
```

```
{ - cos(x),sin(x) }
```

By using the keyword **listproc**, an algebraic procedure can be declared to return a list:

```
listproc spat3(u,v,w);
  begin scalar x,y;
    x := u *. w;
    y := u *. v;
    return v*x - w*y
  end;
```

## 16.41 LPDO: Linear Partial Differential Operators

Author: Thomas Sturm

### 16.41.1 Introduction

Consider the field  $F = \mathbb{Q}(x_1, \dots, x_n)$  of rational functions and a set  $\Delta = \{\partial_{x_1}, \dots, \partial_{x_n}\}$  of *commuting derivations* acting on  $F$ . That is, for all  $\partial_{x_i}, \partial_{x_j} \in \Delta$  and all  $f, g \in F$  the following properties are satisfied:

$$\begin{aligned}\partial_{x_i}(f + g) &= \partial_{x_i}(f) + \partial_{x_i}(g), \\ \partial_{x_i}(f \cdot g) &= f \cdot \partial_{x_i}(g) + \partial_{x_i}(f) \cdot g,\end{aligned}\tag{16.87}$$

$$\partial_{x_i}(\partial_{x_j}(f)) = \partial_{x_j}(\partial_{x_i}(f)).\tag{16.88}$$

Consider now the set  $F[\partial_{x_1}, \dots, \partial_{x_n}]$ , where the derivations are used as variables. This set forms a non-commutative *linear partial differential operator ring* with pointwise addition, and multiplication defined as follows: For  $f \in F$  and  $\partial_{x_i}, \partial_{x_j} \in \Delta$  we have for any  $g \in F$  that

$$\begin{aligned}(f\partial_{x_i})(g) &= f \cdot \partial_{x_i}(g), \\ (\partial_{x_i}f)(g) &= \partial_{x_i}(f \cdot g),\end{aligned}\tag{16.89}$$

$$(\partial_{x_i}\partial_{x_j})(g) = \partial_{x_i}(\partial_{x_j}(g)).\tag{16.90}$$

Here “ $\cdot$ ” denotes the multiplication in  $F$ . From (16.90) and (16.88) it follows that  $\partial_{x_i}\partial_{x_j} = \partial_{x_j}\partial_{x_i}$ , and using (16.89) and (16.87) the following *commutator* can be proved:

$$\partial_{x_i}f = f\partial_{x_i} + \partial_{x_i}(f).$$

A *linear partial differential operator* (LPDO) of order  $k$  is an element

$$D = \sum_{|j| \leq k} a_j \partial^j \in F[\partial_{x_1}, \dots, \partial_{x_n}]$$

in canonical form. Here the expression  $|j| \leq k$  specifies the set of all tuples of the form  $j = (j_1, \dots, j_n) \in \mathbb{N}^n$  with  $\sum_{i=1}^n j_i \leq k$ , and we define  $\partial^j = \partial_{x_1}^{j_1} \cdots \partial_{x_n}^{j_n}$ .

A *factorization* of  $D$  is a non-trivial decomposition

$$D = D_1 \cdots D_r \in F[\partial_{x_1}, \dots, \partial_{x_n}]$$

into multiplicative factors, each of which is an LPDO  $D_i$  of order greater than 0 and less than  $k$ . If such a factorization exists, then  $D$  is called *reducible* or *factorable*, else *irreducible*.

For the purpose of factorization it is helpful to temporarily consider as regular commutative polynomials certain summands of the LPDO under consideration. Consider a commutative polynomial ring over  $F$  in new indeterminates  $y_1, \dots, y_n$ . Adopting the notational conventions above, for  $m \leq k$  the *symbol of  $D$  of order  $m$*  is defined as

$$\text{Sym}_m(D) = \sum_{|j|=m} a_j y^j \in F[y_1, \dots, y_n].$$

For  $m = k$  we obtain as a special case the *symbol*  $\text{Sym}(D)$  of  $D$ .

## 16.41.2 Operators

### 16.41.2.1 `partial`

There is a unary operator `partial(·)` denoting  $\partial$ .

$$\langle \text{partial-term} \rangle \rightarrow \mathbf{partial} \ ( \langle id \rangle )$$

### 16.41.2.2 `***`

There is a binary operator `***` for the non-commutative multiplication involving partials  $\partial_x$ . All expressions involving `***` are implicitly transformed into LPDOs, i.e., into the following normal form:

$$\begin{aligned} \langle \text{normalized-lpdo} \rangle &\rightarrow \langle \text{normalized-mon} \rangle [ + \langle \text{normalized-lpdo} \rangle ] \\ \langle \text{normalized-mon} \rangle &\rightarrow \langle F\text{-element} \rangle [ *** \langle \text{partial-termprod} \rangle ] \\ \langle \text{partial-termprod} \rangle &\rightarrow \langle \text{partial-term} \rangle [ *** \langle \text{partial-termprod} \rangle ] \end{aligned}$$

The summands of the *normalized-lpdo* are ordered in some canonical way. As an example consider

```
input: a()***partial(y)***b()***partial(x);

(a()*b()) *** partial(x) *** partial(y) + (a()*diff(b(),y,1)) *** partial(x)
```

Here the *F-elements* are polynomials, where the unknowns are of the type *constant-operator* denoting functions from  $F$ :

$$\langle \text{constant-operator} \rangle \rightarrow \langle id \rangle \ ( \ )$$

We do not admit division of such constant operators since we cannot exclude that such a constant operator denotes 0.

The operator notation on the one hand emphasizes the fact that the denoted elements are functions. On the other hand it distinguishes  $a()$  from the variable  $a$  of a rational function, which specifically denotes the corresponding projection. Consider e.g.

```
input: (x+y)***partial(y)***(x-y)***partial(x);

      2      2
(x  - y ) *** partial(x) *** partial(y) + ( - x - y) *** partial(x)
```

Here we use as *F-elements* specific elements from  $F = \mathbb{Q}(x, y)$ .

### 16.41.2.3 diff

In our example with constant operators, the transformation into normal form introduces a formal derivative operation `diff(.,.,.)`, which cannot be evaluated. Notice that we do not use the Reduce operator `df(.,.,.)` here, which for technical reasons cannot smoothly handle our constant operators.

In our second example with rational functions as *F-elements*, derivative occurring with commutation can be computed such that `diff` does not occur in the output.

## 16.41.3 Shapes of F-elements

Besides the generic computations with constant operators, we provide a mechanism to globally fix a certain *shape* for *F-elements* and to expand constant operators according to that shape.

### 16.41.3.1 lpdoset

We give an example for a shape that fixes all constant operators to denote generic bivariate affine linear functions:

```
input: d := (a()+b())***partial(x1)***partial(x2)**2;

      2
d := (a() + b()) *** partial(x1) *** partial(x2)

input: lpdoset {!#10*x1+!#01*x2+!#00,x1,x2};

{-1}

input: d;
```

```
(a00 + a01*x2 + a10*x1 + b00 + b01*x2 + b10*x1) *** partial(x1) *** partial(x2)
```

Notice that the placeholder # must be escaped with !, which is a general convention for Rlisp/Reduce. Notice that `lpdoset` returns the old shape and that `{-1}` denotes the default state that there is no shape selected.

### 16.41.3.2 `lpdowey1`

The command `lpdowey1 {n,x1,x2,...}` creates a shape for generic polynomials of total degree  $n$  in variables  $x_1, x_2, \dots$ .

```
input: lpdowey1(2,x1,x2);
```

```
{#_00_ + #_01_*x2 + #_02_*x22 + #_10_*x1 + #_11_*x1*x2 + #_20_*x12, x1, x2}
```

```
input: lpdoset ws;
```

```
{#10*x1 + #01*x2 + #00,x1,x2}
```

```
input: d;
```

```
(a_00_ + a_01_*x2 + a_02_*x22 + a_10_*x1 + a_11_*x1*x2 + a_20_*x12 + b_00_
+ b_01_*x2 + b_02_*x22 + b_10_*x1 + b_11_*x1*x2 + b_20_*x12) *** partial(x1)
*** partial(x2)2
```

## 16.41.4 Commands

### 16.41.4.1 General

**lpdoord** The *order* of an lpdo:

```
input: lpdoord((a()+b())***partial(x1)***partial(x2)**2+3***partial(x1));
```

```
3
```

**lpdopt1** Returns the list of derivations (partials) occurring in its argument LPDO  $d$ .

```
input: lpdopt1(a()***partial(x1)***partial(x2)+partial(x4)+diff(a(),x3,1));
```

```
{partial(x1),partial(x2),partial(x4)}
```

That is the smallest set  $\{\dots, \partial_{x_i}, \dots\}$  such that  $d$  is defined in  $F[\dots, \partial_{x_i}, \dots]$ . Notice that formal derivatives are not derivations in that sense.

**lpdogp** Given a starting symbol  $a$ , a list of variables  $l$ , and a degree  $n$ , `lpdogp( $a, l, n$ )` generates a generic (commutative) polynomial of degree  $n$  in variables  $l$  with coefficients generated from the starting symbol  $a$ :

```
input: lpdogp(a, {x1, x2}, 2);
```

$$a_{00\_} + a_{01\_}x_2 + a_{02\_}x_2^2 + a_{10\_}x_1 + a_{11\_}x_1x_2 + a_{20\_}x_1^2$$

**lpdogdp** Given a starting symbol  $a$ , a list of variables  $l$ , and a degree  $n$ , `lpdogdp( $a, l, n$ )` generates a generic differential polynomial of degree  $n$  in variables  $l$  with coefficients generated from the starting symbol  $a$ :

```
input: lpdogdp(a, {x1, x2}, 2);
```

$$\begin{aligned} & a_{20\_} \text{***} \text{partial}(x_1)^2 + a_{02\_} \text{***} \text{partial}(x_2)^2 \\ & + a_{11\_} \text{***} \text{partial}(x_1) \text{***} \text{partial}(x_2) + a_{10\_} \text{***} \text{partial}(x_1) \\ & + a_{01\_} \text{***} \text{partial}(x_2) + a_{00\_} \end{aligned}$$

#### 16.41.4.2 Symbols

**lpdosym** The *symbol* of an lpdo. That is the differential monomial of highest order with the partials replaced by corresponding commutative variables:

```
input: lpdosym((a()+b())***partial(x1)***partial(x2)**2+3***partial(x1));
```

$$y_{x1\_}y_{x2\_}^2*(a() + b())$$

More generally, one can use a second optional arguments to specify a the order of a different differential monomial to form the symbol of:

```
input: lpdosym((a()+b())***partial(x1)***partial(x2)**2+3***partial(x1), 1);
```

$$3*y_{x1\_}$$

Finally, a third optional argument can be used to specify an alternative starting symbol for the commutative variable, which is `y` by default. Altogether, the optional arguments default like `lpdosym( $\cdot$ )=lpdosym( $\cdot$ , lpdoord( $\cdot$ ),  $y$ )`.

**lpdosym2dp** This converts a symbol obtained via `lpdosym` back into an LPDO resulting in the corresponding differential monomial of the original LPDO.

```
input: d := a()***partial(x1)***partial(x2)+partial(x3)$
input: s := lpdosym d;
s := a()*y_x1_*y_x2_
input: lpdosym2dp s;
a() *** partial(x1) *** partial(x2)
```

In analogy to `lpdosym` there is an optional argument for specifying an alternative starting symbol for the commutative variable, which is `y` by default.

**lpdos** Given LPDOs  $p, q$  and  $m \in \mathbb{N}$  the function `lpdos( $p, q, m$ )` computes the commutative polynomial

$$S_m = \sum_{\substack{|j|=m \\ |j| < k}} \left( \sum_{i=1}^n p_i \partial_i(q_j) + p_0 q_j \right) y^j.$$

This is useful for the factorization of LPDOs.

```
input: p := a()***partial(x1)+b()$
input: q := c()***partial(x1)+d()***partial(x2)$
input: lpdos(p,q,1);
a()*diff(c(),x1,1)*y_x1_ + a()*diff(d(),x1,1)*y_x2_ + b()*c()*y_x1_
+ b()*d()*y_x2_
```

#### 16.41.4.3 Factorization

**lpdofactorize** Factorize the argument LPDO  $d$ . The ground field  $F$  must be fixed via `lpdoset`. The result is a list of lists  $\{\dots, (A_i, L_i), \dots\}$ .  $A_i$  is generally the identifier `true`, which indicates reducibility. The respective  $L_i$  is a list of two differential polynomial factors, the first of which has order 1.

```
input: bk := (partial(x)+partial(y)+(a10-a01)/2) ***
            (partial(x)-partial(y)+(a10+a01)/2);
bk := partial(x)2 - partial(y)2 + a10 *** partial(x) + a01 *** partial(y)
```

$$- a_{01}^2 + a_{10}^2 + \frac{\quad}{4}$$

```

input: lpdoset lpdoweyl(1,x,y);
{#_00_ + #_01_*y + #_10_*x,x,y}

input: lpdofactorize bk;

{{true,

      a01 - a10
{ - partial(x) - partial(y) + -----,
      2

      - a01 - a10
- partial(x) + partial(y) + -----}}}}
      2

```

If the result is the empty list, then this guarantees that there is no approximate factorization possible. In general it is possible to obtain several sample factorizations. Note, however, that the result does not provide a complete list of possible factorizations with a left factor of order 1 but only at least one such sample factorization in case of reducibility.

Furthermore, the procedure might fail due to polynomial degrees exceeding certain bounds for the extended quantifier elimination by virtual substitution used internally. In this case there is the identifier `failed` returned. This must not be confused with the empty list indicating irreducibility as described above.

Besides

1. the LPDO  $d$ ,

`lpdofactorizex` accepts several optional arguments:

2. An LPDO of order 1, which serves as a template for the left (linear) factor. The default is a generic linear LPDO with generic coefficient functions according from the ground field specified via `lpdoset`. The principle idea is to support the factorization by guessing that certain differential monomials are not present.
3. An LPDO of order  $\text{ord}(d) - 1$ , which serves as a template for the right factor. Similarly to the previous argument the default is fully generic.



**lpdofac** This is a low-level entry point to the factorization `lpdofactorize`. It accepts the same arguments as `lpdofactorize`. It generates factorization conditions as a quite large first-order formula over the reals. This can be passed to extended quantifier elimination. For example, consider `bk` as in the example for `lpdofactorize` above:

```
input: faccond := lpdofac bk$
input: rlqea faccond;
{{true,
      a01 - a10
  {p_00_00_ = -----,
      2
  p_00_01_ = 0, p_00_10_ = 0, p_01_00_ = -1, p_01_01_ = 0, p_01_10_ = 0,
  p_10_00_ = -1, p_10_01_ = 0, p_10_10_ = 0,
      - a01 - a10
  q_00_00_ = -----,
      2
  q_00_01_ = 0, q_00_10_ = 0, q_01_00_ = 1, q_01_01_ = 0, q_01_10_ = 0,
  q_10_00_ = -1, q_10_01_ = 0, q_10_10_ = 0}}}}
```

The result of the extended quantifier elimination provides coefficient values for generic factor polynomials  $p$  and  $q$ . These are automatically interpreted and converted into differential polynomials by `lpdofactorize`.

#### 16.41.4.4 Approximate Factorization

**lpdofactorizex** Approximately factorize the argument LPDO  $d$ . The ground field  $F$  must be fixed via `lpdoset`. The result is a list of lists  $\{\dots, (A_i, L_i), \dots\}$ . Each  $A_i$  is quantifier-free formula possibly containing a variable `epsilon`, which describes the precision of corresponding factorization  $L_i$ .  $L_i$  is a list containing two factors, the first of which is linear.

```
input: off lpdcoeffnorm$
input: lpdoset lpdoweyl(0,x1,x2)$
input: f2 := partial(x1)***partial(x2) + 1$
input: lpdofactorizex f2;
```

```
{(epsilon - 1 >= 0, {partial(x1), partial(x2)}),
 (epsilon - 1 >= 0, {partial(x2), partial(x1)})}
```

If the result is the empty list, then this guarantees that there is no approximate factorization possible. In our example we happen to obtain two possible factorizations. Note, however, that the result in general does not provide a complete list of factorizations with a left factor of order 1 but only at least one such sample factorization.

Furthermore, the procedure might fail due to polynomial degrees exceeding certain bounds for the extended quantifier elimination by virtual substitution used internally. If this happens, the corresponding  $A_i$  will contain existential quantifiers  $\exists x$ , and  $L_i$  will be meaningless.

Da sollte besser ein failed kommen ...

The first of the two subresults above has the semantics that  $\partial_{x_1}\partial_{x_2}$  is an approximate factorization of  $f_2$  for all  $\varepsilon \geq 1$ . Formally,  $\|f_2 - \partial_{x_1}\partial_{x_2}\| \leq \varepsilon$  for all  $\varepsilon \geq 1$ , which is equivalent to  $\|f_2 - \partial_{x_1}\partial_{x_2}\| \leq 1$ . That is, 1 is an upper bound for the approximation error over  $\mathbb{R}^2$ . Where there are two possible choices for the seminorm  $\|\cdot\|$ :

1. ...
2. ...

explain switch lpdocoeffnorm ...

Besides

1. the LPDO  $d$ ,

lpdofactorizex accepts several optional arguments:

2. A Boolean combination  $\psi$  of equations, negated equations, and (possibly strict) ordering constraints. This  $\psi$  describes a (semialgebraic) region over which to factorize approximately. The default is `true` specifying the entire  $\mathbb{R}^n$ . It is possible to choose  $\psi$  parametrically. Then the parameters will in general occur in the conditions  $A_i$  in the result.
- 3., 4. An LPDO of order 1, which serves as a template for the left (linear) factor, and an LPDO of order  $\text{ord}(d) - 1$ , which serves as a template for the right factor. See the documentation of `lpdofactorize` for defaults and details.
5. A bound  $\varepsilon$  for describing the desired precision for approximate factorization. The default is the symbol `epsilon`, i.e., a symbolic choice such that

the optimal choice (with respect to parameters in  $\psi$ ) is obtained during factorization. It is possible to fix  $\varepsilon \in \mathbb{Q}$ . This does, however, not considerably simplify the factorization process in most cases.

```
input: f3 := partial(x1) *** partial(x2) + x1$
input: psi1 := 0<=x1<=1 and 0<=x2<=1$
input: lpdofactorizex(f3,psi1,a()***partial(x1),b()***partial(x2));
{{epsilon - 1 >= 0,{partial(x1),partial(x2)}}}
```

**lpdofacx** This is a low-level entry point to the factorization `lpdofactorizex`. It is analogous to `lpdofac` for `lpdofactorize`; see the documentation there for details.

**lpdohrect**

**lpdohcirc**

## 16.42 MODSR: Modular solve and roots

This package supports solve (M\_SOLVE) and roots (M\_ROOTS) operators for modular polynomials and modular polynomial systems. The moduli need not be primes. M\_SOLVE requires a modulus to be set. M\_ROOTS takes the modulus as a second argument. For example:

```
on modular; setmod 8;
m_solve(2x=4);           ->  {{X=2},{X=6}}
m_solve({x^2-y^3=3});
    ->  {{X=0,Y=5},{X=2,Y=1},{X=4,Y=5},{X=6,Y=1}}
m_solve({x=2,x^2-y^3=3}); ->  {{X=2,Y=1}}
off modular;
m_roots(x^2-1,8);        ->  {1,3,5,7}
m_roots(x^3-x,7);        ->  {0,1,6}
```

The operator `legendre_symbol(a,p)` denotes the Legendre symbol

$$\left(\frac{a}{p}\right) \equiv a^{\frac{p-1}{2}} \pmod{p}$$

which, by its very definition can only have one of the values  $\{-1, 0, 1\}$ .

There is no further documentation for this package.

Author: Herbert Melenk.

## 16.43 MRVLIMIT: A new exp-log limits package

Author: Neil Langmead

This package was written when the author was a placement student at ZIB Berlin.

### 16.43.1 The Exp-Log Limits package

This package arises from the PhD thesis of Dominik Gruntz, of the ETH Zürich. He developed a new algorithm to compute limits of "exp-log" functions. Many of the examples he gave were unable to be computed by the present limits package in REDUCE, the simplest example being the following, whose limit is obviously 0:

```
load limits;

limit(x^7/e^x,x,infinity);

      7
      x
limit(----,x,infinity)
      x
      e
```

This particular problem arises, because L'Hopital's rule for the computation of indefinite forms (such as  $0/0$ , or  $\frac{\infty}{\infty}$ ) can only be applied in a CAS a finite number of times, and in REDUCE, this number is 3. Applied 7 times to the above problem would have yielded the correct answer 0. The new algorithm solves this particular problem, and enables the computation of many more limit calculations in REDUCE. We first define the domain in which we work, and then give a statement of the main algorithm that is used in this package.

Definition:

Let  $\mathcal{R}[x]$  be the ring of polynomials in  $x$  with real coefficients, and let  $f$  be an element in this ring. The field which is obtained from  $\mathcal{R}[x]$  by closing it under the operations  $f \rightarrow \exp(f)$  and  $f \rightarrow \log|f|$  is called the  $L$ -field (or logarithmico-exponential field, or field of exp-log functions for short).

Hardy proved that every  $L$  function is ultimately continuous, of constant sign, monotonic, and tends to  $\pm\infty$  or to a finite real constant as  $x \rightarrow +\infty$ .

Here are some examples of exp-log functions, which the package is able to deal

with:

$$f(x) = e^x * \log(\log(x))$$

$$f(x) = \frac{\log(\log(x + e^{-x}))}{e^{x^2} + \log(\log(x))}$$

$$f(x) = \log(x)^{\log(x)}$$

$$f(x) = e^{x * \log(x)}$$

### 16.43.2 The Algorithm

A complete statement of the algorithm now follows: Let  $f$  be a log-exp function in  $x$ , whose limit we wish to compute as  $x \rightarrow x_0$ . The main steps of the algorithm to do this are as follows:

- Determine the set  $\Omega$  of the most rapidly varying subexpressions of  $f(x)$ . Limits may have to be computed recursively at this stage.
- Choose an expression  $\omega$  such that  $\omega > 0$ ,  $\lim_{x \rightarrow \infty} \omega = 0$  and  $\omega$  is in the same comparability class as any element of  $\Omega$ . Rewrite the other expressions in  $\Omega$  as  $A(x)\omega^c$ , where  $A(x)$  only contains subexpressions in lower comparability classes than  $\Omega$ .
- Let  $f(\omega)$  be the function obtained from  $f(x)$  by replacing all elements of  $\Omega$  by their representation in terms of  $\omega$ . Consider all expressions independent of  $\omega$  as constants and compute the leading term of the power series of  $f(\omega)$  around  $\omega = 0^+$
- If the leading exponent  $e_0 > 0$ , then the limit is 0, and we stop. If the leading exponent  $e_0 < 0$  then the limit is  $\pm\infty$ . The sign is defined by the sign of the leading coefficient  $c_0$ . If the leading exponent  $e_0 = 0$  then the limit is the limit of the leading coefficient  $c_0$ . If  $c_0 \notin C$ , where  $C = \text{Const}(L)$ , the set of exp-log constants, we apply the same algorithm recursively on  $c_0$ .

The algorithm to compute the most rapidly varying subset (the mrv set) of a function  $f$  is given below:

```

procedure mrv(f)
% f an exp log function in x
if (not (depend(f,x))) → return ({ })
    else if  $f = x \rightarrow$  return( $\{x\}$ )
    else if  $f = gh \rightarrow$  return(max(mrv(g),mrv(h)))
else if  $f = g + h \rightarrow$  return(max(mrv(g),mrv(h)))

```

```

else if  $f = g^c$  and  $c \in C \rightarrow \text{return}(\text{mrv}(g))$ 
else if  $f = \log(g) \rightarrow \text{return}(\text{mrv}(g))$ 
else if  $f = e^g \rightarrow$ 
    if  $\lim_{x \rightarrow \infty} g = \pm\infty \rightarrow$ 
         $\text{return}(\max(\{e^g\}, \text{mrv}(g)))$ 
    else  $\rightarrow \text{return mrv}(g)$ 
end

```

The function `max()` computes the maximum of the two sets of expressions. `Max()` compares two elements of its argument sets and returns the set which is in the higher comparability class or the union of both if they have the same order of variation.

For further details, proofs and explanations of the algorithm, please consult [Gru96].

For example, we have

$$\begin{aligned}
 \text{mrv}(e^x) &= \{e^x\} \\
 \text{mrv}(\log(\log(\log(x + x^2 + x^3)))) &= \{x\} \\
 \text{mrv}(x) &= \{x\} \\
 \text{mrv}(e^x + e^{-x} + x^2 + x \log(x)) &= \{e^x, e^{-x}\} \\
 \text{mrv}(e^{e^{-x}}) &= \{e^{-x}\}
 \end{aligned}$$

#### 16.43.2.1 Mrv\_limit Examples

Consider the following in REDUCE:

```

mrv_limit(e^x,x,infinity);

infinity

mrv_limit(1/log(x),x,infinity);

0

b:=e^x*(e^(1/x-e^-x)-e^(1/x));

      -1      - x
      x + x    - e
b := e      * (e      - 1)

```

```

mrsv_limit(b,x,infinity);

-1

ex:= - log(log(log(log(x))) + log(x))-1 *log(x)
      *(log(log(x)) - log(log(log(x)) + log(x)));

ex:= - log(x)*(log(log(x)) - log(log(log(x)) + log(x)))
-----
      log(log(log(log(x))) + log(x))

off mcd;

mrsv_limit(ex,x,infinity);

1

(log(x+e^-x)+log(1/x))/(log(x)*e^x);

e-x *log(x)-1 * (log(x)-1 + log(e-x + x));

mrsv_limit(ws,x,infinity);

0

mrsv_limit((log(x)*e^-x)/e^(log(x)+e^(x^2)),x,infinity);

0

```

### 16.43.3 The tracing facility

The package provides a means of tracing the *mrsv\_limit* function at its main steps, and is intended to help the user if he encounters problems. Messages are displayed informing the user which Taylor expansion is being computed, all recursive calls are listed, and the value returned by the *mrsv* function is given. This information



is displayed when a switch *tracelimit* is on. This is off by default, but can be switched on with the command

```
on tracelimit;
```

For a more complete examination of the workings of the algorithm, the user could also try the command

```
tr mrv_limit;
```

This is not recommended, as the amount of information returned is often huge and difficult to wade through. Here is a simple example in REDUCE:

```
Loading image file: /silo/cons/reduce35/Alpha/binary/redu37a.img
REDUCE Development Version, 4-Nov-96 ...
```

```
1: load mrvlimit;
```

```
2: on tracelimit;
```

```
3: mrv_limit(e^x,x,infinity);
```

```
mrv_f is {x}
```

```

      x
After move_up, f is e
```

```

      -1
performing taylor on: ww
```

```

      -1
series expansion is ww
```

```

      -1
series is ww
```

```
exponent list is {expt,-1}
```

```
leading exponent e0 is {expt,-1}
```

```

      x
mrv_f is {e }
```

h is x

mr<sub>v</sub>\_f is {x}

After move<sub>up</sub>, f is e<sup>x</sup>

performing taylor on: ww<sup>-1</sup>

series expansion is ww<sup>-1</sup>

series is ww<sup>-1</sup>

exponent list is {expt, -1}

leading exponent e<sub>0</sub> is {expt, -1}

small has been changed to e<sup>-x</sup>

After substitution to ww, f is ww<sup>-1</sup>

performing taylor on: ww<sup>-1</sup>

series expansion is ww<sup>-1</sup>

series is ww<sup>-1</sup>

exponent list is {expt, -1}

leading exponent e<sub>0</sub> is {expt, -1}

infinity

Note that, due to the recursiveness of the functions *mrsv* and *mrsv\_limit*, many calls to each function are made, and information is given on all calls when the *tracelimit* switch is on.

## 16.44 NCPOLY: Non-commutative polynomial ideals

This package allows the user to set up automatically a consistent environment for computing in an algebra where the non-commutativity is defined by Lie-bracket commutators. The package uses the REDUCE **noncom** mechanism for elementary polynomial arithmetic; the commutator rules are automatically computed from the Lie brackets.

Authors: Herbert Melenk and Joachim Apel.

### 16.44.1 Introduction

REDUCE supports a very general mechanism for computing with objects under a non-commutative multiplication, where commutator relations must be introduced explicitly by rule sets when needed. The package **NCPOLY** allows you to set up automatically a consistent environment for computing in an algebra where the non-commutativity is defined by Lie-bracket commutators. The package uses the REDUCE **noncom** mechanism for elementary polynomial arithmetic; the commutator rules are automatically computed from the Lie brackets. You can perform polynomial arithmetic directly, including **division** and **factorization**. Additionally **NCPOLY** supports computations in a one sided ideal (left or right), especially one sided **Gröbner** bases and **polynomial reduction**.

### 16.44.2 Setup, Cleanup

Before the computations can start the environment for a non-commutative computation must be defined by a call to **nc\_setup**:

```
nc_setup(<vars>[, <comms>][, <dir>]);
```

where

*< vars >* is a list of variables; these must include the non-commutative quantities.

*< comms >* is a list of equations  $\langle u \rangle * \langle v \rangle - \langle v \rangle * \langle u \rangle = \langle rh \rangle$  where *< u >* and *< v >* are members of *< vars >*, and *< rh >* is a polynomial.

*< dir >* is either *left* or *right* selecting a left or a right one sided ideal. The initial direction is *left*.

**nc\_setup** generates from  $\langle comms \rangle$  the necessary rules to support an algebra where all monomials are ordered corresponding to the given variable sequence. All pairs of variables which are not explicitly covered in the commutator set are considered as commutative and the corresponding rules are also activated.

The second parameter in **nc\_setup** may be omitted if the operator is called for the second time, e.g. with a reordered variable sequence. In such a case the last commutator set is used again.

Remarks:

- The variables need not be declared **noncom** - **nc\_setup** performs all necessary declarations.
- The variables need not be formal operator expressions; **nc\_setup** encapsulates a variable  $x$  internally as  $nc! * (!_x)$  expressions anyway where the operator  $nc!$  keeps the noncom property.
- The commands **order** and **korder** should be avoided because **nc\_setup** sets these such that the computation results are printed in the correct term order.

Example:

```
nc_setup ({KK, NN, k, n},
          {NN*n-n*NN= NN, KK*k-k*KK= KK});

NN*n;          ->    NN*n
n*NN;          ->    NN*n - NN
nc_setup ({k, n, KK, NN});
NN*n - NN      ->    n*NN;
```

Here  $KK, NN, k, n$  are non-commutative variables where the commutators are described as  $[NN, n] = NN$ ,  $[KK, k] = KK$ .

The current term order must be compatible with the commutators: the product  $\langle u \rangle * \langle v \rangle$  must precede all terms on the right hand side  $\langle rh \rangle$  under the current term order. Consequently

- the maximal degree of  $\langle u \rangle$  or  $\langle v \rangle$  in  $\langle rh \rangle$  is 1,
- in a total degree ordering the total degree of  $\langle rh \rangle$  may be not higher than 1,
- in an elimination degree order (e.g. *lex*) all variables in  $\langle rh \rangle$  must be below the minimum of  $\langle u \rangle$  and  $\langle v \rangle$ .

- If  $\langle rh \rangle$  does not contain any variables or has at most  $\langle u \rangle$  or  $\langle v \rangle$ , any term order can be selected.

If you want to use the non-commutative variables or results from non-commutative computations later in commutative operations it might be necessary to switch off the non-commutative evaluation mode because not all operators in REDUCE are prepared for that environment. In such a case use the command

```
nc_cleanup;
```

without parameters. It removes all internal rules and definitions which **nc\_setup** had introduced. To reactive non-commutative call **nc\_setup** again.

### 16.44.3 Left and right ideals

A (polynomial) left ideal  $L$  is defined by the axioms

$$u \in L, v \in L \implies u + v \in L$$

$$u \in L \implies k * u \in L \text{ for an arbitrary polynomial } k$$

where “\*” is the non-commutative multiplication. Correspondingly, a right ideal  $R$  is defined by

$$u \in R, v \in R \implies u + v \in R$$

$$u \in R \implies u * k \in R \text{ for an arbitrary polynomial } k$$

### 16.44.4 Gröbner bases

When a non-commutative environment has been set up by **nc\_setup**, a basis for a left or right polynomial ideal can be transformed into a Gröbner basis by the operator **nc\_groebner**:

```
nc_groebner(<plist>);
```

Note that the variable set and variable sequence must be defined before in the **nc\_setup** call. The term order for the Gröbner calculation can be set by using the **torder** declaration. The internal steps of the Gröbner calculation can be watched by setting the switches **trgroeb** (=list all internal basis polynomials) or **trgroeb**s (=list additionally the  $S$ -polynomials) <sup>39</sup>.

For details about **torder**, **trgroeb** and **trgroeb**s see the **REDUCE GROEBNER** manual.

---

<sup>39</sup>The command `lisp(!*trgroebfull:=t);` causes additionally all elementary polynomial operations to be printed.

```

2: nc_setup({k,n,NN, KK},{NN*n-n*NN=NN, KK*k-k*KK=KK}, left);

3: p1 := (n-k+1)*NN - (n+1);

p1 := - k*nn + n*nn - n + nn - 1

4: p2 := (k+1)*KK - (n-k);

p2 := k*kk + k - n + kk

5: nc_groebner ({p1,p2});

{k*nn - n*nn + n - nn + 1,

 k*kk + k - n + kk,

 n*nn*kk - n*kk - n + nn*kk - kk - 1}

```

Important: Do not use the operators of the GROEBNER package directly as they would not consider the non-commutative multiplication.

#### 16.44.5 Left or right polynomial division

The operator **nc\_divide** computes the one sided quotient and remainder of two polynomials:

```
nc_divide(<p1>, <p2>);
```

The result is a list with quotient and remainder. The division is performed as a pseudo-division, multiplying  $\langle p1 \rangle$  by coefficients if necessary. The result  $\{\langle q \rangle, \langle r \rangle\}$  is defined by the relation

$\langle c \rangle * \langle p1 \rangle = \langle q \rangle * \langle p2 \rangle + \langle r \rangle$  for direction *left* and

$\langle c \rangle * \langle p1 \rangle = \langle p2 \rangle * \langle q \rangle + \langle r \rangle$  for direction *right*,

where  $\langle c \rangle$  is an expression that does not contain any of the ideal variables, and the leading term of  $\langle r \rangle$  is lower than the leading term of  $\langle p2 \rangle$  according to the actual term order.

### 16.44.6 Left or right polynomial reduction

For the computation of the one sided remainder of a polynomial modulo a given set of other polynomials the operator **nc\_preduce** may be used:

```
nc_preduce(<polynomial>, <plist>);
```

The result of the reduction is unique (canonical) if and only if *< plist >* is a one sided Gröbner basis. Then the computation is at the same time an ideal membership test: if the result is zero, the polynomial is member of the ideal, otherwise not.

### 16.44.7 Factorization

#### 16.44.7.1 Technique

Polynomials in a non-commutative ring cannot be factored using the ordinary **factorize** command of REDUCE. Instead one of the operators of this section must be used:

```
nc_factorize(<polynomial>);
```

The result is a list of factors of *< polynomial >*. A list with the input expression is returned if it is irreducible.

As non-commutative factorization is not unique, there is an additional operator which computes all possible factorizations

```
nc_factorize_all(<polynomial>);
```

The result is a list of factor decompositions of *< polynomial >*. If there are no factors at all the result list has only one member which is a list containing the input polynomial.

#### 16.44.7.2 Control of the factorization

In contrast to factoring in commutative polynomial rings, the non-commutative factorization is rather time consuming. Therefore two additional operators allow you to reduce the amount of computing time when you look only for isolated factors in special context, e.g. factors with a limited degree or factors which contain only explicitly specified variables:

```
left_factor(<polynomial>[, <deg>[, <vars>]])  
right_factor(<polynomial>[, <deg>[, <vars>]])
```

```

left_factors(<polynomial>[, <deg>[, <vars>]])
right_factors(<polynomial>[, <deg>[, <vars>]])

```

where *< polynomial >* is the form under investigation, *< vars >* is an optional list of variables which must appear in the factor, and *< deg >* is an optional integer degree bound for the total degree of the factor, a zero for an unbounded search, or a monomial (product of powers of the variables) where each exponent is an individual degree bound for its base variable; unmentioned variables are allowed in arbitrary degree. The operators *\*\_factor* stop when they have found one factor, while the operators *\*\_factors* select all one-sided factors within the given range. If there is no factor of the desired type, an empty list is returned by *\*\_factors* while the routines *\*\_factor* return the input polynomial.

#### 16.44.7.3 Time of the factorization

The share variable *nc\_factor\_time* sets an upper limit for the time to be spent for a call to the non-commutative factorizer. If the value is a positive integer, a factorization is terminated with an error message as soon as the time limit is reached. The time units are milliseconds.

#### 16.44.7.4 Usage of SOLVE

The factorizer internally uses *solve*, which is controlled by the REDUCE switch *varopt*. This switch (which per default is set *on*) allows, to reorder the variable sequence, which is favourable for the normal system. It should be avoided to set *varopt off*, when using the non-commutative factorizer, unless very small polynomials are used.

### 16.44.8 Output of expressions

It is often desirable to have the commutative parts (coefficients) in a non-commutative operation condensed by factorization. The operator

```
nc_compact(<polynomial>)
```

collects the coefficients to the powers of the lowest possible non-commutative variable.

```
load ncpoly;
```

```
nc_setup({n, NN}, {NN*n-n*NN=NN}) $
p1 := n**4 + n**2*nn + 4*n**2 + 4*n*nn + 4*nn + 4;
```



```

      4      2      2
p1 := n  + n *nn + 4*n  + 4*n*nn + 4*nn + 4

nc_compact p1;

      2      2      2
(n  + 2)  + (n + 2) *nn

```

## 16.45 NORMFORM: Computation of matrix normal forms

This package contains routines for computing the following normal forms of matrices:

- smithex\_int
- smithex
- frobenius
- ratjordan
- jordansymbolic
- jordan.

Author: Matt Rebbeck.

### 16.45.1 Introduction

When are two given matrices similar? Similar matrices have the same trace, determinant, characteristic polynomial, and eigenvalues, but the matrices

$$\mathcal{U} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad \text{and} \quad \mathcal{V} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

are the same in all four of the above but are not similar. Otherwise there could exist a nonsingular  $\mathcal{N} \in M_2$  (the set of all  $2 \times 2$  matrices) such that  $\mathcal{U} = \mathcal{N}\mathcal{V}\mathcal{N}^{-1} = \mathcal{N} \mathbf{0} \mathcal{N}^{-1} = \mathbf{0}$ , which is a contradiction since  $\mathcal{U} \neq \mathbf{0}$ .

Two matrices can look very different but still be similar. One approach to determining whether two given matrices are similar is to compute the normal form of them. If both matrices reduce to the same normal form they must be similar.

NORMFORM is a package for computing the following normal forms of matrices:

- smithex
- smithex\_int
- frobenius
- ratjordan
- jordansymbolic
- jordan

The package is loaded by `load_package normform;`

By default all calculations are carried out in  $\mathbf{Q}$  (the rational numbers). For `smithex`, `frobenius`, `ratjordan`, `jordansymbolic`, and `jordan`, this field can be extended. Details are given in the respective sections.

The `frobenius`, `ratjordan`, and `jordansymbolic` normal forms can also be computed in a modular base. Again, details are given in the respective sections.

The algorithms for each routine are contained in the source code.

NORMFORM has been converted from the `normform` and `Normform` packages written by T.M.L. Mulders and A.H.M. Levelt. These have been implemented in Maple [4].

### 16.45.2 Smith normal form

#### Function

`smithex`( $\mathcal{A}$ ,  $x$ ) computes the Smith normal form  $\mathcal{S}$  of the matrix  $\mathcal{A}$ .

It returns  $\{\mathcal{S}, \mathcal{P}, \mathcal{P}^{-1}\}$  where  $\mathcal{S}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{S}\mathcal{P}^{-1} = \mathcal{A}$ .

$\mathcal{A}$  is a rectangular matrix of univariate polynomials in  $x$ .

$x$  is the variable name.

#### Field extensions

Calculations are performed in  $\mathbf{Q}$ . To extend this field the ARNUM package can be used. For details see subsection 16.45.8.

**Synopsis:** • The Smith normal form  $\mathcal{S}$  of an  $n$  by  $m$  matrix  $\mathcal{A}$  with univariate polynomial entries in  $x$  over a field  $\mathbf{F}$  is computed. That is, the polynomials are then regarded as elements of the Euclidean domain  $\mathbf{F}(x)$ .

- The Smith normal form is a diagonal matrix  $\mathcal{S}$  where:
  - $\text{rank}(\mathcal{A}) = \text{number of nonzero rows (columns) of } \mathcal{S}$ .
  - $\mathcal{S}(i, i)$  is a monic polynomial for  $0 < i \leq \text{rank}(\mathcal{A})$ .
  - $\mathcal{S}(i, i)$  divides  $\mathcal{S}(i + 1, i + 1)$  for  $0 < i < \text{rank}(\mathcal{A})$ .
  - $\mathcal{S}(i, i)$  is the greatest common divisor of all  $i$  by  $i$  minors of  $\mathcal{A}$ .

Hence, if we have the case that  $n = m$ , as well as  $\text{rank}(\mathcal{A}) = n$ , then

$$\prod_{i=1}^n \mathcal{S}(i, i) = \frac{\det(\mathcal{A})}{\text{lcoeff}(\det(\mathcal{A}), x)}.$$

- The Smith normal form is obtained by doing elementary row and column operations. This includes interchanging rows (columns), multiplying through a row (column) by  $-1$ , and adding integral multiples of one row (column) to another.

- Although the rank and determinant can be easily obtained from  $\mathcal{S}$ , this is not an efficient method for computing these quantities except that this may yield a partial factorization of  $\det(\mathcal{A})$  without doing any explicit factorizations.

**Example:**

```
load_package normform;
```

$$\mathcal{A} = \begin{pmatrix} x & x+1 \\ 0 & 3 * x^2 \end{pmatrix}$$

$$\text{smithex}(\mathcal{A}, x) = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & x^3 \end{pmatrix}, \begin{pmatrix} 1 & 0 \\ 3 * x^2 & 1 \end{pmatrix}, \begin{pmatrix} x & x+1 \\ -3 & -3 \end{pmatrix} \right\}$$

**16.45.3 smithex\_int****Function**

Given an  $n$  by  $m$  rectangular matrix  $\mathcal{A}$  that contains *only* integer entries, `smithex_int( $\mathcal{A}$ )` computes the Smith normal form  $\mathcal{S}$  of  $\mathcal{A}$ .

It returns  $\{\mathcal{S}, \mathcal{P}, \mathcal{P}^{-1}\}$  where  $\mathcal{S}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{S}\mathcal{P}^{-1} = \mathcal{A}$ .

**Synopsis** • The Smith normal form  $\mathcal{S}$  of an  $n$  by  $m$  matrix  $\mathcal{A}$  with integer entries is computed.

- The Smith normal form is a diagonal matrix  $\mathcal{S}$  where:
  - $\text{rank}(\mathcal{A}) = \text{number of nonzero rows (columns) of } \mathcal{S}$ .
  - $\text{sign}(\mathcal{S}(i, i)) = 1$  for  $0 < i \leq \text{rank}(\mathcal{A})$ .
  - $\mathcal{S}(i, i)$  divides  $\mathcal{S}(i+1, i+1)$  for  $0 < i < \text{rank}(\mathcal{A})$ .
  - $\mathcal{S}(i, i)$  is the greatest common divisor of all  $i$  by  $i$  minors of  $\mathcal{A}$ .

Hence, if we have the case that  $n = m$ , as well as  $\text{rank}(\mathcal{A}) = n$ , then

$$|\det(\mathcal{A})| = \prod_{i=1}^n \mathcal{S}(i, i).$$

- The Smith normal form is obtained by doing elementary row and column operations. This includes interchanging rows (columns), multiplying through a row (column) by  $-1$ , and adding integral multiples of one row (column) to another.

**Example**

```
load_package normform;
```

$$\mathcal{A} = \begin{pmatrix} 9 & -36 & 30 \\ -36 & 192 & -180 \\ 30 & -180 & 180 \end{pmatrix}$$

$$\text{smithex\_int}(\mathcal{A}) = \left\{ \begin{pmatrix} 3 & 0 & 0 \\ 0 & 12 & 0 \\ 0 & 0 & 60 \end{pmatrix}, \begin{pmatrix} -17 & -5 & -4 \\ 64 & 19 & 15 \\ -50 & -15 & -12 \end{pmatrix}, \begin{pmatrix} 1 & -24 & 30 \\ -1 & 25 & -30 \\ 0 & -1 & 1 \end{pmatrix} \right\}$$

#### 16.45.4 frobenius

##### Function

`frobenius( $\mathcal{A}$ )` computes the Frobenius normal form  $\mathcal{F}$  of the matrix  $\mathcal{A}$ .  
It returns  $\{\mathcal{F}, \mathcal{P}, \mathcal{P}^{-1}\}$  where  $\mathcal{F}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{F}\mathcal{P}^{-1} = \mathcal{A}$ .  
 $\mathcal{A}$  is a square matrix.

##### Field extensions

Calculations are performed in  $\mathcal{Q}$ . To extend this field the ARNUM package can be used. For details see subsection [16.45.8](#)

##### Modular arithmetic

`frobenius` can be calculated in a modular base. For details see subsection [16.45.9](#).

**Synopsis** •  $\mathcal{F}$  has the following structure:

$$\mathcal{F} = \begin{pmatrix} \mathcal{C}_{p_1} & & & \\ & \mathcal{C}_{p_2} & & \\ & & \ddots & \\ & & & \mathcal{C}_{p_k} \end{pmatrix}$$

where the  $\mathcal{C}(p_i)$ 's are companion matrices associated with polynomials  $p_1, p_2, \dots, p_k$ , with the property that  $p_i$  divides  $p_{i+1}$  for  $i = 1 \dots k-1$ .  
All unmarked entries are zero.

- The Frobenius normal form defined in this way is unique (ie: if we require that  $p_i$  divides  $p_{i+1}$  as above).

##### Example

```
load_package normform;
```

$$\mathcal{A} = \begin{pmatrix} \frac{-x^2+y^2+y}{y} & \frac{-x^2+x+y^2-y}{y} \\ \frac{-x^2-x+y^2+y}{y} & \frac{-x^2+x+y^2-y}{y} \end{pmatrix}$$

```
frobenius( $\mathcal{A}$ ) =
```

$$\left\{ \begin{pmatrix} 0 & \frac{x*(x^2-x-y^2+y)}{y} \\ 1 & \frac{-2*x^2+x+2*y^2}{y} \end{pmatrix}, \begin{pmatrix} 1 & \frac{-x^2+y^2+y}{y} \\ 0 & \frac{-x^2-x+y^2+y}{y} \end{pmatrix}, \begin{pmatrix} 1 & \frac{-x^2+y^2+y}{x^2+x-y^2-y} \\ 0 & \frac{-y}{x^2+x-y^2-y} \end{pmatrix} \right\}$$

### 16.45.5 ratjordan

#### Function

`ratjordan( $\mathcal{A}$ )` computes the rational Jordan normal form  $\mathcal{R}$  of the matrix  $\mathcal{A}$ .

It returns  $\{\mathcal{R}, \mathcal{P}, \mathcal{P}^{-1}\}$  where  $\mathcal{R}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{R}\mathcal{P}^{-1} = \mathcal{A}$ .  $\mathcal{A}$  is a square matrix.

#### Field extensions

Calculations are performed in  $\mathcal{Q}$ . To extend this field the ARNUM package can be used. For details see subsection 16.45.8.

#### Modular arithmetic

`ratjordan` can be calculated in a modular base. For details see subsection 16.45.9.

**Synopsis** •  $\mathcal{R}$  has the following structure:

$$\mathcal{R} = \begin{pmatrix} r_{11} & & & & \\ & r_{12} & & & \\ & & \ddots & & \\ & & & r_{21} & \\ & & & & r_{22} \\ & & & & & \ddots \end{pmatrix}$$

The  $r_{ij}$ 's have the following shape:

$$r_{ij} = \begin{pmatrix} \mathcal{C}(p) & \mathcal{I} & & & \\ & \mathcal{C}(p) & \mathcal{I} & & \\ & & \ddots & \ddots & \\ & & & \mathcal{C}(p) & \mathcal{I} \\ & & & & \mathcal{C}(p) \end{pmatrix}$$

where there are  $eij$  times  $\mathcal{C}(p)$  blocks along the diagonal and  $\mathcal{C}(p)$  is the companion matrix associated with the irreducible polynomial  $p$ . All unmarked entries are zero.

#### Example

```
load_package normform;
```

$$\mathcal{A} = \begin{pmatrix} x+y & 5 \\ y & x^2 \end{pmatrix}$$

```
ratjordan( $\mathcal{A}$ ) =
```

$$\left\{ \begin{pmatrix} 0 & -x^3 - x^2 * y + 5 * y \\ 1 & x^2 + x + y \end{pmatrix}, \begin{pmatrix} 1 & x+y \\ 0 & y \end{pmatrix}, \begin{pmatrix} 1 & \frac{-(x+y)}{y} \\ 0 & \frac{1}{y} \end{pmatrix} \right\}$$

### 16.45.6 jordansymbolic

#### Function

`jordansymbolic(A)` computes the Jordan normal form  $\mathcal{J}$  of the matrix  $\mathcal{A}$ .

It returns  $\{\mathcal{J}, \mathcal{L}, \mathcal{P}, \mathcal{P}^{-1}\}$ , where  $\mathcal{J}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{J}\mathcal{P}^{-1} = \mathcal{A}$ .  $\mathcal{L} = \{ll, \xi\}$ , where  $\xi$  is a name and  $ll$  is a list of irreducible factors of  $p(\xi)$ .

$\mathcal{A}$  is a square matrix.

#### Field extensions

Calculations are performed in  $\mathcal{Q}$ . To extend this field the ARNUM package can be used. For details see subsection [16.45.8](#).

#### Modular arithmetic

`jordansymbolic` can be calculated in a modular base. For details see subsection [16.45.9](#).

#### Extras

If using `xr`, the X interface for REDUCE, the appearance of the output can be improved by setting the switch `looking_good` to on. This converts all `lambda` to  $\xi$  and improves the indexing, e.g., `lambda12`  $\Rightarrow$   $\xi_{12}$ . The example below shows the output when this switch is on.

**Synopsis** • A *Jordan block*  $j_k(\lambda)$  is a  $k$  by  $k$  upper triangular matrix of the form:

$$j_k(\lambda) = \begin{pmatrix} \lambda & 1 & & & \\ & \lambda & 1 & & \\ & & \ddots & \ddots & \\ & & & \lambda & 1 \\ & & & & \lambda \end{pmatrix}$$

There are  $k - 1$  terms “+1” in the superdiagonal; the scalar  $\lambda$  appears  $k$  times on the main diagonal. All other matrix entries are zero, and  $j_1(\lambda) = (\lambda)$ .

- A Jordan matrix  $\mathcal{J} \in M_n$  (the set of all  $n$  by  $n$  matrices) is a direct sum of *Jordan blocks*

$$\mathcal{J} = \begin{pmatrix} j_{n_1}(\lambda_1) & & & \\ & j_{n_2}(\lambda_2) & & \\ & & \ddots & \\ & & & j_{n_k}(\lambda_k) \end{pmatrix}, n_1 + n_2 + \cdots + n_k = n$$

in which the orders  $n_i$  may not be distinct and the values  $\lambda_i$  need not be distinct.

- Here  $\lambda$  is a zero of the characteristic polynomial  $p$  of  $\mathcal{A}$ . If  $p$  does not split completely, symbolic names are chosen for the missing zeroes of  $p$ . If, by some means, one knows such missing zeroes, they can be substituted for the symbolic names. For this, `jordansymbolic` actually returns  $\{\mathcal{J}, \mathcal{L}, \mathcal{P}, \mathcal{P}^{-1}\}$ .  $\mathcal{J}$  is the Jordan normal form of  $\mathcal{A}$  (using symbolic names if necessary).  $\mathcal{L} = \{ll, \xi\}$ , where  $\xi$  is a name and  $ll$  is a list of irreducible factors of  $p(\xi)$ . If symbolic names are used then  $\xi_{ij}$  is a zero of  $ll_i$ .  $\mathcal{P}$  and  $\mathcal{P}^{-1}$  are as above.

**Example**

```
load_package normform;
on looking_good;
```

$$\mathcal{A} = \begin{pmatrix} 1 & y \\ y^2 & 3 \end{pmatrix}$$

```
jordansymbolic(A) =
```

$$\left\{ \begin{pmatrix} \xi_{11} & 0 \\ 0 & \xi_{12} \end{pmatrix}, \{ \{-y^3 + \xi^2 - 4 * \xi + 3\}, \xi \}, \right. \\ \left. \begin{pmatrix} \xi_{11} - 3 & \xi_{12} - 3 \\ y^2 & y^2 \end{pmatrix}, \begin{pmatrix} \frac{\xi_{11}-2}{2*(y^3-1)} & \frac{\xi_{11}+y^3-1}{2*y^2*(y^3+1)} \\ \frac{\xi_{12}-2}{2*(y^3-1)} & \frac{\xi_{12}+y^3-1}{2*y^2*(y^3+1)} \end{pmatrix} \right\}$$

```
solve(-y^3+xi^2-4*xi+3,xi);
```

$$\{\xi = \sqrt{y^3 + 1} + 2, \xi = -\sqrt{y^3 + 1} + 2\}$$

```
J = sub({xi(1,1)=sqrt(y^3+1)+2, xi(1,2)=-sqrt(y^3+1)+2},
first jordansymbolic(A))
```

$$\mathcal{J} = \begin{pmatrix} \sqrt{y^3 + 1} + 2 & 0 \\ 0 & -\sqrt{y^3 + 1} + 2 \end{pmatrix}$$

For a similar example of this in standard REDUCE (ie: not using `xr`), see the `normform.rlg` file.

**16.45.7 jordan****Function**

`jordan(A)` computes the Jordan normal form  $\mathcal{J}$  of the matrix  $\mathcal{A}$ .

It returns  $\{\mathcal{J}, \mathcal{P}, \mathcal{P}^{-1}\}$ , where  $\mathcal{J}$ ,  $\mathcal{P}$ , and  $\mathcal{P}^{-1}$  are such that  $\mathcal{P}\mathcal{J}\mathcal{P}^{-1} = \mathcal{A}$ .

$\mathcal{A}$  is a square matrix.

**Field extensions**

Calculations are performed in  $\mathcal{Q}$ . To extend this field the ARNUM package can be used. For details see subsection [16.45.8](#).



**Note**

In certain polynomial cases the switch `fullroots` is turned on to compute the zeroes. This can lead to the calculation taking a long time, as well as the output being very large. In this case a message

```
***** WARNING: fullroots turned on. May take a while.
will be printed. It may be better to kill the calculation and compute
jordansymbolic instead.
```

**Synopsis**

- The Jordan normal form  $\mathcal{J}$  with entries in an algebraic extension of  $\mathcal{Q}$  is computed.
- A *Jordan block*  $j_k(\lambda)$  is a  $k$  by  $k$  upper triangular matrix of the form:

$$j_k(\lambda) = \begin{pmatrix} \lambda & 1 & & & \\ & \lambda & 1 & & \\ & & \ddots & \ddots & \\ & & & \lambda & 1 \\ & & & & \lambda \end{pmatrix}$$

There are  $k - 1$  terms “+1” in the superdiagonal; the scalar  $\lambda$  appears  $k$  times on the main diagonal. All other matrix entries are zero, and  $j_1(\lambda) = (\lambda)$ .

- A Jordan matrix  $\mathcal{J} \in M_n$  (the set of all  $n$  by  $n$  matrices) is a direct sum of *Jordan blocks*.

$$\mathcal{J} = \begin{pmatrix} j_{n_1}(\lambda_1) & & \\ & j_{n_2}(\lambda_2) & \\ & & \ddots \\ & & & j_{n_k}(\lambda_k) \end{pmatrix}, n_1 + n_2 + \cdots + n_k = n$$

in which the orders  $n_i$  may not be distinct and the values  $\lambda_i$  need not be distinct.

- Here  $\lambda$  is a zero of the characteristic polynomial  $p$  of  $\mathcal{A}$ . The zeroes of the characteristic polynomial are computed exactly, if possible. Otherwise they are approximated by floating point numbers.

**Example**

```
load_package normform;
```

$$\mathcal{A} = \begin{pmatrix} -9 & -21 & -15 & 4 & 2 & 0 \\ -10 & 21 & -14 & 4 & 2 & 0 \\ -8 & 16 & -11 & 4 & 2 & 0 \\ -6 & 12 & -9 & 3 & 3 & 0 \\ -4 & 8 & -6 & 0 & 5 & 0 \\ -2 & 4 & -3 & 0 & 1 & 3 \end{pmatrix}$$

```
J = first jordan(A);
```

$$\mathcal{J} = \begin{pmatrix} 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & i+2 & 0 \\ 0 & 0 & 0 & 0 & 0 & -i+2 \end{pmatrix}$$

### 16.45.8 Algebraic extensions: Using the ARNUM package

The package is loaded by the command `load_package arnum;`. The algebraic field  $\mathbf{Q}$  can now be extended. For example, `defpoly sqrt2**2-2;` will extend it to include  $\sqrt{2}$  (defined here by `sqrt2`). The ARNUM package was written by Eberhard Schröfer and is described in section 16.3.

#### 16.45.8.1 Example

```
load_package normform;
load_package arnum;
defpoly sqrt2**2-2;
(sqrt2 now changed to  $\sqrt{2}$  for looks!)
```

$$\mathcal{A} = \begin{pmatrix} 4 * \sqrt{2} - 6 & -4 * \sqrt{2} + 7 & -3 * \sqrt{2} + 6 \\ 3 * \sqrt{2} - 6 & -3 * \sqrt{2} + 7 & -3 * \sqrt{2} + 6 \\ 3 * \sqrt{2} & 1 - 3 * \sqrt{2} & -2 * \sqrt{2} \end{pmatrix}$$

$$\text{ratjordan}(\mathcal{A}) = \left\{ \begin{pmatrix} \sqrt{2} & 0 & 0 \\ 0 & \sqrt{2} & 0 \\ 0 & 0 & -3 * \sqrt{2} + 1 \end{pmatrix}, \right.$$

$$\begin{pmatrix} 7 * \sqrt{2} - 6 & \frac{2 * \sqrt{2} - 49}{31} & \frac{-21 * \sqrt{2} + 18}{31} \\ 3 * \sqrt{2} - 6 & \frac{21 * \sqrt{2} - 18}{31} & \frac{-21 * \sqrt{2} + 18}{31} \\ 3 * \sqrt{2} + 1 & \frac{-3 * \sqrt{2} + 24}{31} & \frac{3 * \sqrt{2} - 24}{31} \end{pmatrix},$$

$$\left. \begin{pmatrix} 0 & \sqrt{2} + 1 & 1 \\ -1 & 4 * \sqrt{2} + 9 & 4 * \sqrt{2} \\ -1 & -\frac{1}{6} * \sqrt{2} + 1 & 1 \end{pmatrix} \right\}$$

### 16.45.9 Modular arithmetic

Calculations can be performed in a modular base by setting the switch `modular` to on. The base can then be set by `setmod p;` ( $p$  a prime). The normal form will then have entries in  $\mathbb{Z}/p\mathbb{Z}$ .

By also switching on `balanced_mod` the output will be shown using a symmetric modular representation.

Information on this modular manipulation can be found in [chapter 9](#).

### 16.45.9.1 Example

```
load_package normform;
on modular;
setmod 23;
```

$$\mathcal{A} = \begin{pmatrix} 10 & 18 \\ 17 & 20 \end{pmatrix}$$

```
jordansymbolic( $\mathcal{A}$ ) =
```

$$\left\{ \begin{pmatrix} 18 & 0 \\ 0 & 12 \end{pmatrix}, \{\{\lambda + 5, \lambda + 11\}, \lambda\}, \begin{pmatrix} 15 & 9 \\ 22 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 14 \\ 1 & 15 \end{pmatrix} \right\}$$

```
on balanced_mod;
```

```
jordansymbolic( $\mathcal{A}$ ) =
```

$$\left\{ \begin{pmatrix} -5 & 0 \\ 0 & -11 \end{pmatrix}, \{\{\lambda + 5, \lambda + 11\}, \lambda\}, \begin{pmatrix} -8 & 9 \\ -1 & 1 \end{pmatrix}, \begin{pmatrix} 1 & -9 \\ 1 & -8 \end{pmatrix} \right\}$$

## 16.46 NUMERIC: Solving numerical problems

This package implements basic algorithms of numerical analysis. These include:

- solution of algebraic equations by Newton's method

```
num_solve({sin x=cos y, x + y = 1},{x=1,y=2})
```

- solution of ordinary differential equations

```
num_odesolve(df(y,x)=y,y=1,x=(0 .. 1), iterations=5)
```

- bounds of a function over an interval

```
bounds(sin x+x,x=(1 .. 2));
```

- minimizing a function (Fletcher Reeves steepest descent)

```
num_min(sin(x)+x/5, x);
```

- Chebyshev curve fitting

```
chebyshev_fit(sin x/x,x=(1 .. 3),5);
```

- numerical quadrature

```
num_int(sin x,x=(0 .. pi));
```

Author: Herbert Melenk.

The NUMERIC package implements some numerical (approximative) algorithms for REDUCE, based on the REDUCE rounded mode arithmetic. These algorithms are implemented for standard cases. They should not be called for ill-conditioned problems; please use standard mathematical libraries for these.

### 16.46.1 Syntax

#### 16.46.1.1 Intervals, Starting Points

Intervals are generally coded as lower bound and upper bound connected by the operator `'..'`, usually associated to a variable in an equation. E.g.

```
x= (2.5 .. 3.5)
```

means that the variable  $x$  is taken in the range from 2.5 up to 3.5. Note, that the bounds can be algebraic expressions, which, however, must evaluate to numeric results. In cases where an interval is returned as the result, the lower and upper bounds can be extracted by the `PART` operator as the first and second part respectively. A starting point is specified by an equation with a numeric righthand side, e.g.

```
x=3.0
```

If for multivariate applications several coordinates must be specified by intervals or as a starting point, these specifications can be collected in one parameter (which is then a list) or they can be given as separate parameters alternatively. The list form is more appropriate when the parameters are built from other `REDUCE` calculations in an automatic style, while the flat form is more convenient for direct interactive input.

### 16.46.1.2 Accuracy Control

The keyword parameters *accuracy* =  $a$  and *iterations* =  $i$ , where  $a$  and  $i$  must be positive integer numbers, control the iterative algorithms: the iteration is continued until the local error is below  $10^{-a}$ ; if that is impossible within  $i$  steps, the iteration is terminated with an error message. The values reached so far are then returned as the result.

### 16.46.1.3 tracing

Normally the algorithms produce only a minimum of printed output during their operation. In cases of an unsuccessful or unexpected long operation a trace of the iteration can be printed by setting

```
on trnumeric;
```

## 16.46.2 Minima

The Fletcher Reeves version of the *steepest descent* algorithms is used to find the minimum of a function of one or more variables. The function must have continuous partial derivatives with respect to all variables. The starting point of the search can be specified; if not, random values are taken instead. The steepest descent algorithms in general find only local minima.

Syntax:

```
NUM_MIN (exp, var1[= val1][, var2[= val2] ...]
```

`[, accuracy = a][, iterations = i])`

or

**NUM\_MIN** (*exp*, {*var*<sub>1</sub>[= *val*<sub>1</sub>][, *var*<sub>2</sub>[= *val*<sub>2</sub>] ... ]}

`[, accuracy = a][, iterations = i])`

where *exp* is a function expression,

*var*<sub>1</sub>, *var*<sub>2</sub>, ... are the variables in *exp* and *val*<sub>1</sub>, *val*<sub>2</sub>, ... are the (optional) start values.

NUM\_MIN tries to find the next local minimum along the descending path starting at the given point. The result is a list with the minimum function value as first element followed by a list of equations, where the variables are equated to the coordinates of the result point.

Examples:

```
num_min(sin(x)+x/5, x);

{4.9489585606, {X=29.643767785}}
```

```
num_min(sin(x)+x/5, x=0);

{ - 1.3342267466, {X= - 1.7721582671}}
```

```
% Rosenbrock function (well known as hard to minimize).
fktn := 100*(x1**2-x2)**2 + (1-x1)**2;
num_min(fktn, x1=-1.2, x2=1, iterations=200);

{0.00000021870228295, {X1=0.99953284494, X2=0.99906807238}}
```

### 16.46.3 Roots of Functions/ Solutions of Equations

An adaptively damped Newton iteration is used to find an approximative zero of a function, a function vector or the solution of an equation or an equation system. Equations are internally converted to a difference of lhs and rhs such that the Newton method (=zero detection) can be applied. The expressions must have continuous derivatives for all variables. A starting point for the iteration can be given. If not given, random values are taken instead. If the number of forms is not equal to the number of variables, the Newton method cannot be applied. Then the minimum of the sum of absolute squares is located instead.

With ON COMPLEX solutions with imaginary parts can be found, if either the expression(s) or the starting point contain a nonzero imaginary part.

Syntax:

**NUM\_SOLVE** ( $exp_1, var_1 [= val_1][, accuracy = a][, iterations = i]$ )

or

**NUM\_SOLVE** ( $\{exp_1, \dots, exp_n\}, var_1 [= val_1], \dots, var_n [= val_n]$

$[, accuracy = a][, iterations = i]$ )

or

**NUM\_SOLVE** ( $\{exp_1, \dots, exp_n\}, \{var_1 [= val_1], \dots, var_n [= val_n]\}$

$[, accuracy = a][, iterations = i]$ )

where  $exp_1, \dots, exp_n$  are function expressions,

$var_1, \dots, var_n$  are the variables,

$val_1, \dots, val_n$  are optional start values.

NUM\_SOLVE tries to find a zero/solution of the expression(s). Result is a list of equations, where the variables are equated to the coordinates of the result point.

The Jacobian matrix is stored as a side effect in the shared variable JACOBIAN.

Example:

```
num_solve({sin x=cos y, x + y = 1},{x=1,y=2});
```

```
{X= - 1.8561957251,Y=2.856195584}
```

```
jacobian;
```

```
[COS(X)  SIN(Y) ]
```

```
[
```

```
[ 1      1      ]
```

#### 16.46.4 Integrals

For the numerical evaluation of univariate integrals over a finite interval the following strategy is used:

1. If the function has an antiderivative in close form which is bounded in the integration interval, this is used.

2. Otherwise a Chebyshev approximation is computed, starting with order 20, eventually up to order 80. If that is recognized as sufficiently convergent it is used for computing the integral by directly integrating the coefficient sequence.
3. If none of these methods is successful, an adaptive multilevel quadrature algorithm is used.

For multivariate integrals only the adaptive quadrature is used. This algorithm tolerates isolated singularities. The value *iterations* here limits the number of local interval intersection levels. *Accuracy* is a measure for the relative total discretization error (comparison of order 1 and order 2 approximations).

Syntax:

**NUM\_INT** (*exp*, *var*<sub>1</sub> = (*l*<sub>1</sub>..*u*<sub>1</sub>)[, *var*<sub>2</sub> = (*l*<sub>2</sub>..*u*<sub>2</sub>) ...]  
 [, *accuracy* = *a*][, *iterations* = *i*])  
 where *exp* is the function to be integrated,  
*var*<sub>1</sub>, *var*<sub>2</sub>, ... are the integration variables,  
*l*<sub>1</sub>, *l*<sub>2</sub>, ... are the lower bounds,  
*u*<sub>1</sub>, *u*<sub>2</sub>, ... are the upper bounds.  
 Result is the value of the integral.

Example:

```
num_int(sin x,x=(0 .. pi));  
  
2.0000010334
```

### 16.46.5 Ordinary Differential Equations

A Runge-Kutta method of order 3 finds an approximate graph for the solution of a ordinary differential equation real initial value problem.

Syntax:

**NUM\_ODESOLVE** (*exp*, *depvar* = *dv*, *indepvar*=(*from*..*to*)  
 [, *accuracy* = *a*][, *iterations* = *i*])  
 where  
*exp* is the differential expression/equation,



*depvar* is an identifier representing the dependent variable (function to be found),

*indepvar* is an identifier representing the independent variable,

*exp* is an equation (or an expression implicitly set to zero) which contains the first derivative of *depvar* wrt *indepvar*,

*from* is the starting point of integration,

*to* is the endpoint of integration (allowed to be below *from*),

*dv* is the initial value of *depvar* in the point  $indepvar = from$ .

The ODE *exp* is converted into an explicit form, which then is used for a Runge Kutta iteration over the given range. The number of steps is controlled by the value of *i* (default: 20). If the steps are too coarse to reach the desired accuracy in the neighborhood of the starting point, the number is increased automatically.

Result is a list of pairs, each representing a point of the approximate solution of the ODE problem.

Example:

```
num_odesolve(df(y,x)=y,y=1,x=(0 .. 1), iterations=5);
{{0.0,1.0},{0.2,1.2214},{0.4,1.49181796},{0.6,1.8221064563},
{0.8,2.2255208258},{1.0,2.7182511366}}
```

Remarks:

- If in *exp* the differential is not isolated on the lefthand side, please ensure that the dependent variable is explicitly declared using a `DEPEND` statement, e.g.

```
depend y,x;
```

otherwise the formal derivative will be computed to zero by `REDUCE`.

- The `REDUCE` package `SOLVE` is used to convert the form into an explicit ODE. If that process fails or has no unique result, the evaluation is stopped with an error message.

### 16.46.6 Bounds of a Function

Upper and lower bounds of a real valued function over an interval or a rectangular multivariate domain are computed by the operator **BOUNDS**. The algorithmic basis is the computation with inequalities: starting from the interval(s) of the variables, the bounds are propagated in the expression using the rules for inequality computation. Some knowledge about the behavior of special functions like **ABS**, **SIN**, **COS**, **EXP**, **LOG**, fractional exponentials etc. is integrated and can be evaluated if the operator **BOUNDS** is called with rounded mode on (otherwise only algebraic evaluation rules are available).

If **BOUNDS** finds a singularity within an interval, the evaluation is stopped with an error message indicating the problem part of the expression.

Syntax:

**BOUNDS** (*exp*, *var*<sub>1</sub> = (*l*<sub>1</sub>..*u*<sub>1</sub>)[, *var*<sub>2</sub> = (*l*<sub>2</sub>..*u*<sub>2</sub>) ...]

*BOUNDS* (*exp*, {*var*<sub>1</sub> = (*l*<sub>1</sub>..*u*<sub>1</sub>)[, *var*<sub>2</sub> = (*l*<sub>2</sub>..*u*<sub>2</sub>) ...]})

where *exp* is the function to be investigated,

*var*<sub>1</sub>, *var*<sub>2</sub>, ... are the variables of *exp*,

*l*<sub>1</sub>, *l*<sub>2</sub>, ... and *u*<sub>1</sub>, *u*<sub>2</sub>, ... specify the area (intervals).

*BOUNDS* computes upper and lower bounds for the expression in the given area. An interval is returned.

Example:

```
bounds(sin x, x=(1 .. 2));

{-1, 1}

on rounded;
bounds(sin x, x=(1 .. 2));

0.84147098481 .. 1

bounds(x**2+x, x=(-0.5 .. 0.5));

- 0.25 .. 0.75
```

### 16.46.7 Chebyshev Curve Fitting

The operator family *Chebyshev\_...* implements approximation and evaluation of functions by the Chebyshev method. Let  $T_n^{(a,b)}(x)$  be the Chebyshev polynomial of order  $n$  transformed to the interval  $(a, b)$ . Then a function  $f(x)$  can be approximated in  $(a, b)$  by a series

$$f(x) \approx \sum_{i=0}^N c_i T_i^{(a,b)}(x)$$

The operator *Chebyshev\_fit* computes this approximation and returns a list, which has as first element the sum expressed as a polynomial and as second element the sequence of Chebyshev coefficients  $c_i$ . *Chebyshev\_df* and *Chebyshev\_int* transform a Chebyshev coefficient list into the coefficients of the corresponding derivative or integral respectively. For evaluating a Chebyshev approximation at a given point in the basic interval the operator *Chebyshev\_eval* can be used. Note that *Chebyshev\_eval* is based on a recurrence relation which is in general more stable than a direct evaluation of the complete polynomial.

**CHEBYSHEV\_FIT** (*fcn*, *var* = (*lo*..*hi*), *n*)

**CHEBYSHEV\_EVAL** (*coeffs*, *var* = (*lo*..*hi*), *var* = *pt*)

**CHEBYSHEV\_DF** (*coeffs*, *var* = (*lo*..*hi*))

**CHEBYSHEV\_INT** (*coeffs*, *var* = (*lo*..*hi*))

where *fcn* is an algebraic expression (the function to be fitted), *var* is the variable of *fcn*, *lo* and *hi* are numerical real values which describe an interval (*lo* < *hi*), *n* is the approximation order, an integer > 0, set to 20 if missing, *pt* is a numerical value in the interval and *coeffs* is a series of Chebyshev coefficients, computed by one of *CHEBYSHEV\_COEFF*, *\_DF* or *\_INT*.

Example:

```
on rounded;
```

```
w:=chebyshev_fit(sin x/x,x=(1 .. 3),5);
```

```

      3          2
w := {0.03824*x  - 0.2398*x  + 0.06514*x + 0.9778,
```

```
      {0.8991,-0.4066,-0.005198,0.009464,-0.00009511}}
```

```
chebyshev_eval(second w, x=(1 .. 3), x=2.1);
```

0.4111

### 16.46.8 General Curve Fitting

The operator *NUM\_FIT* finds for a set of points the linear combination of a given set of functions (function basis) which approximates the points best under the objective of the least squares criterion (minimum of the sum of the squares of the deviation). The solution is found as zero of the gradient vector of the sum of squared errors.

Syntax:

**NUM\_FIT** (*vals*, *basis*, *var* = *pts*)

where *vals* is a list of numeric values,

*var* is a variable used for the approximation,

*pts* is a list of coordinate values which correspond to *var*,

*basis* is a set of functions varying in *var* which is used for the approximation.

The result is a list containing as first element the function which approximates the given values, and as second element a list of coefficients which were used to build this function from the basis.

Example:

```
% approximate a set of factorials by a polynomial
pts:=for i:=1 step 1 until 5 collect i$
vals:=for i:=1 step 1 until 5 collect
      for j:=1:i product j$

num_fit(vals, {1, x, x**2}, x=pts);

      2
{14.571428571*X  - 61.428571429*X + 54.6, {54.6,
      - 61.428571429, 14.571428571}}

num_fit(vals, {1, x, x**2, x**3, x**4}, x=pts);
```

```

          4          3
{2.2083333234*X  - 20.249999879*X

          2
+ 67.791666154*X  - 93.749999133*X

+ 44.999999525,

{44.999999525, - 93.749999133, 67.791666154,

- 20.249999879, 2.2083333234}}

```

### 16.46.9 Function Bases

The following procedures compute sets of functions e.g. to be used for approximation. All procedures have two parameters, the expression to be used as *variable* (an identifier in most cases) and the order of the desired system. The functions are not scaled to a specific interval, but the *variable* can be accompanied by a scale factor and/or a translation in order to map the generic interval of orthogonality to another (e.g.  $(x - 1/2) * 2\pi i$ ). The result is a function list with ascending order, such that the first element is the function of order zero and (for the polynomial systems) the function of order  $n$  is the  $n + 1$ -th element.

monomial_base(x,n)	{1,x,...,x**n}
trigonometric_base(x,n)	{1,sin x,cos x,sin(2x),cos(2x)...}
Bernstein_base(x,n)	Bernstein polynomials
Legendre_base(x,n)	Legendre polynomials
Laguerre_base(x,n)	Laguerre polynomials
Hermite_base(x,n)	Hermite polynomials
Chebyshev_base_T(x,n)	Chebyshev polynomials first kind
Chebyshev_base_U(x,n)	Chebyshev polynomials second kind

Example:

```
Bernstein_base(x,5);
```

```

          5          4          3          2
{ - X  + 5*X  - 10*X  + 10*X  - 5*X + 1,

```

$$5 * X * (X^4 - 4 * X^3 + 6 * X^2 - 4 * X + 1),$$

$$10 * X * (-X^2 + 3 * X^3 - 3 * X^2 + 1),$$

$$10 * X * (X^3 - 2 * X^2 + 1),$$

$$5 * X * (-X^4 + 1),$$

$$X^5 \\ X \}$$

## 16.47 ODESOLVE: Ordinary differential equations solver

The ODESOLVE package is a solver for ordinary differential equations. At the present time it has very limited capabilities. It can handle only a single scalar equation presented as an algebraic expression or equation, and it can solve only first-order equations of simple types, linear equations with constant coefficients and Euler equations. These solvable types are exactly those for which Lie symmetry techniques give no useful information. For example, the evaluation of

```
depend (y, x) ;
odesolve (df (y, x) = x**2 + e**x, y, x) ;
```

yields the result

$$\{Y = \frac{3 \cdot E^X + 3 \cdot \text{ARBCONST}(1) + X^3}{3}\}$$

Main Author: Malcolm A.H. MacCallum.

Other contributors: Francis Wright, Alan Barnes.

### 16.47.1 Introduction

ODESolve1+ is an experimental project to update and enhance the ordinary differential equation (ODE) solver (`odesolve`) that has been distributed as a standard component of REDUCE [Hea95, Mac95, Mac88] for about 10 years. ODESolve1+ is intended to provide a strict superset of the facilities provided by `odesolve`. This document describes a substantial re-implementation of previous versions of ODESolve1+ that now includes almost none of the original `odesolve` code. This version is targeted at REDUCE 3.7 or later, and will not run in earlier versions. This project is being conducted partly under the auspices of the European CATHODE project [CAT]. Various test files, including three versions based on a published review of ODE solvers [PZ96], are included in the ODESolve1+ distribution. For further background see [Wri97], which describes version 1.03. See also [Wri99].

ODESolve1+ is intended to implement some solution techniques itself (i.e. most of the simple and well known techniques [Zwi92]) and to provide an automatic interface to other more sophisticated solvers, such as PSODE [Man94, MM97, PS83] and CRACK [BW92], to handle cases where simple techniques fail. It is also intended to provide a unified interface to other special solvers, such as Laplace trans-

forms, series solutions and numerical methods, under user request. Although none of these extensions is explicitly implemented yet, a general extension interface is implemented (see §16.47.6).

The main motivation behind `ODESolve1+` is pragmatic. It is intended to meet user expectations, to have an easy user interface that normally does the right thing automatically, and to return solutions in the form that the user wants and expects. Quite a lot of development effort has been directed toward this aim. Hence, `ODESolve1+` solves common text-book special cases in preference to esoteric pathological special cases, and it endeavours to simplify solutions into convenient forms.

### 16.47.2 Installation

The file `odesolve.in` inputs the full set of source files that are required to implement `ODESolve1+` *assuming that the current directory is the `ODESolve1+` source directory*. Hence, `ODESolve1+` can be run without compiling it in any implementation of REDUCE 3.7 by starting REDUCE in the `ODESolve1+` source directory and entering the statement

```
1: in "odesolve.in"$
```

However, the recommended procedure is to compile it by starting REDUCE in the `ODESolve1+` source directory and entering the statements

```
1: faslout odesolve;
2: in "odesolve.in"$
3: faslend;
```

In CSL-REDUCE, this will work only if you have write access to the REDUCE image file (`reduce.img`), so you may need to set up a private copy first. In PSL-REDUCE, you may need to move the compiled image file `odesolve.b` to a directory in your PSL load path, such as the main fasl directory. Please refer to the documentation for your implementation of REDUCE for details. Once a compiled version of `ODESolve1+` has been correctly installed, it can be loaded by entering the REDUCE statement

```
1: load_package odesolve;
```

A string describing the current version of `ODESolve1+` is assigned to the algebraic-mode variable `odesolve_version`, which can be evaluated to check what version is actually in use.

In versions of REDUCE derived from the development source after 22 September



2000, use of the normal algebraic-mode `odesolve` operator causes the package to autoload. However, the `ODESolve1+` global switches are not declared, and the symbolic mode interface provided for backward compatibility with the previous version is not defined, until after the package has loaded. The former is not a huge problem because all `ODESolve` switches can be accessed as optional arguments, and the backward compatibility interface should probably not be used in new code anyway.

### 16.47.3 User interface

The principal interface is via the operator `odesolve`. (It also has a synonym called `dsolve` to make porting of examples from Maple easier, but it does not accept general Maple syntax!) For purposes of description I will refer to the dependent variable as “ $y$ ” and the independent variable as “ $x$ ”, but of course the names are arbitrary. The general input syntax is

```
odesolve(ode, y, x, conditions, options);
```

All arguments except the first are optional. This is possible because, if necessary, `ODESolve1+` attempts to deduce the dependent and independent variables used and to make any necessary `DEPEND` declarations. Messages are output to indicate any assumptions or dependence declarations that are made. Here is an example of what is probably the shortest possible valid input:

```
odesolve(df(y,x));

*** Dependent var(s) assumed to be y

*** Independent var assumed to be x

*** depend y , x

{y=arbconst(1)}
```

Output of `ODESolve1+` messages is controlled by the standard `REDUCE` switch `msg`.

#### 16.47.3.1 Specifying the ODE and its variables

The first argument (`ode`) is *required*, and must be either an ODE or a variable (or expression) that evaluates to an ODE. Automatic dependence declaration works *only* when the ODE is input *directly* as an argument to the `odesolve` operator. Here, “ODE” means an equation or expression containing one or more derivatives

of  $y$  with respect to  $x$ . Derivatives of  $y$  with respect to other variables are not allowed because `ODESolve1+` does not solve *partial* differential equations, and symbolic derivatives of variables other than  $y$  are treated as symbolic constants. An expression is implicitly equated to zero, as is usual in equation solvers.

The independent variable may be either an operator that explicitly depends on the independent variable, e.g.  $y(x)$  (as required in Maple), or a simple variable that is declared (by the user or automatically by `ODESolve1+`) to depend on the independent variable. If the independent variable is an operator then it may depend on parameters as well as the independent variable. Variables may be simple identifiers or, more generally, REDUCE “kernels”, e.g.

```
operator x, y;
odesolve(df(y(x(a),b),x(a)) = 0);

*** Dependent var(s) assumed to be y(x(a),b)

*** Independent var assumed to be x(a)

{y(x(a),b)=arbconst(1)}
```

The order in which arguments are given must be preserved, but arguments may be omitted, except that if  $x$  is specified then  $y$  must also be specified, although an empty list `{ }` can be used as a “place-holder” to represent “no specified argument”. Variables are distinguished from options by requiring that if a variable is specified then it must appear in the ODE, otherwise it is assumed to be an option.

Generally in REDUCE it is not recommended to use the identifier `t` as a variable, since it is reserved in Lisp. However, it is very common practice in applied mathematics to use it as a variable to represent time, and for that reason `ODESolve1+` provides special support to allow it as either the independent or a dependent variable. But, of course, its use may still cause trouble in other parts of REDUCE!

### 16.47.3.2 Specifying conditions

If specified, the “conditions” argument must take the form of an (unordered) list of (unordered lists of) equations with either  $y$ ,  $x$ , or a derivative of  $y$  on the left. A single list of conditions need not be contained within an outer list. Combinations of conditions are allowed. Conditions within one (inner) list all relate to the same  $x$  value. For example:

#### Boundary conditions:

```
{ {y=y0, x=x0}, {y=y1, x=x1}, ... }
```

#### Initial conditions:

$$\{x=x_0, y=y_0, df(y,x)=dy_0, \dots\}$$

**Combined conditions:**

$$\{y=y_0, x=x_0\}, \{df(y,x)=dy_1, x=x_1\}, \{df(y,x)=dy_2, y=y_2, x=x_2\}, \dots\}$$

Here is an example of boundary conditions:

```
odesolve(df(y,x,2) = y, y, x, {{x = 0, y = A}, {x = 1, y = B}});
```

$$\{y = \frac{-e^{2x} * a + e^{2x} * b * e^2 + a * e^2 - b * e^2}{e^{x^2} * e^x - e^x}\}$$

Here is an example of initial conditions:

```
odesolve(df(y,x,2) = y, y, x, {x = 0, y = A, df(y,x) = B});
```

$$\{y = \frac{e^{2x} * a + e^{2x} * b + a - b}{x^{2 * e}}\}$$

Here is an example of combined conditions:

```
odesolve(df(y,x,2) = y, y, x, {{x=0, y=A}, {x=1, df(y,x)=B}});
```

$$\{y = \frac{e^{2x} * a + e^{2x} * b * e^2 + a * e^2 - b * e^2}{e^{x^2} * e^x + e^x}\}$$

Boundary conditions on the values of  $y$  at various values of  $x$  may also be specified by replacing the variables by equations with single values or matching lists of values on the right, of the form

$$y = y_0, x = x_0$$

or

$$y = \{y_0, y_1, \dots\}, x = \{x_0, x_2, \dots\}$$

For example

```
odesolve(df(y,x) = y, y = A, x = 0);
```

```

      x
{y=e  *a}

```

```
odesolve(df(y,x,2) = y, y = {A, B}, x = {0, 1});
```

```

      2*x      2*x      2
      - e      *a + e      *b*e + a*e      - b*e
{y=-----}
      x  2      x
      e *e      - e

```

### 16.47.3.3 Specifying options and defaults

The final arguments may be one or more of the option identifiers listed in the table below, which take precedence over the default settings. All options can also be specified on the right of equations with the identifier “output” on the left, e.g. “output = basis”. This facility is provided mainly for compatibility with other systems such as Maple, although it also allows options to be distinguished from variables in case of ambiguity. Some options can be specified on the left of equations that assign special values to the option. Currently, only “trode” and its synonyms can be assigned the value 1 to give an increased level of tracing.

The following switches set default options – they are all off by default. Options set locally using option arguments override the defaults set by switches.

Switch	Option	Effect on solution
odesolve_explicit	explicit	fully explicit
odesolve_expand	expand	expand roots of unity
odesolve_full	full	fully explicit and expanded
odesolve_implicit	implicit	implicit instead of parametric
	algint	turn on algint
odesolve_noint	noint	turn off selected integrations
odesolve_verbose	verbose	display ODE and conditions
odesolve_basis	basis	output basis solution for linear ODE
	trode	
trode	trace	turn on algorithm tracing
	tracing	
odesolve_fast	fast	turn off heuristics
odesolve_check	check	turn on solution checking

An “explicit” solution is an equation with  $y$  isolated on the left whereas an “implicit” solution is an equation that determines  $y$  as one or more of its solutions. A “parametric” solution expresses both  $x$  and  $y$  in terms of some additional parameter. Some solution techniques naturally produce an explicit solution, but some produce either an implicit or a parametric solution. The “explicit” option causes `ODESolve1+` to attempt to convert solutions to explicit form, whereas the “implicit” option causes `ODESolve1+` to attempt to convert parametric solutions (only) to implicit form (by eliminating the parameter). These solution conversions may be slow or may fail in complicated cases.

`ODESolve1+` introduces two operators used in solutions: `root_of_unity` and `plus_or_minus`, the latter being a special case of the former, i.e. a second root of unity. These operators carry a tag that associates the same root of unity when it appears in more than one place in a solution (cf. the standard `root_of` operator). The “expand” option expands a single solution expressed in terms of these operators into a set of solutions that do not involve them. `ODESolve1+` also introduces two operators `expand_roots_of_unity` [which should perhaps be named `expand_root_of_unity`] and `expand_plus_or_minus`, that are used internally to perform the expansion described above, and can be used explicitly.

The “algint” option turns on “algebraic integration” locally only within `ODESolve1+`. It also loads the `algint` package if necessary. `Algint` allows `ODESolve1+` to solve some ODEs for which the standard `REDUCE` integrator hangs (i.e. takes an extremely long time to return). If the resulting solution contains unevaluated integrals then the `algint` switch should be turned on outside `ODESolve1+` before the solution is re-evaluated, otherwise the standard integrator may well hang again! For some ODEs, the `algint` option leads to better solutions than the standard `REDUCE` integrator.

Alternatively, the “noint” option prevents `REDUCE` from attempting to evaluate the integrals that arise in some solution techniques. If `ODESolve1+` takes too long to return a result then you might try adding this option to see if it helps solve this particular ODE, as illustrated in the test files. This option is provided to speed up the computation of solutions that contain integrals that cannot be evaluated, because in some cases `REDUCE` can spend a long time trying to evaluate such integrals before returning them unevaluated. This only affects integrals evaluated *within* the `ODESolve1+` operator. If a solution containing an unevaluated integral that was returned using the “noint” option is re-evaluated, it may again take `REDUCE` a very long time to fail to evaluate the integral, so considerable caution is recommended! (A global switch called “noint” is also installed when `ODESolve1+` is loaded, and can be turned on to prevent `REDUCE` from attempting to evaluate *any* integrals. But this effect may be very confusing, so this switch should be used only with extreme care. If you turn it on and then forget, you may wonder why `REDUCE` seems unable to evaluate even trivial integrals!)

The “verbose” option causes `ODESolve1+` to display the ODE, variables and conditions as it sees them internally, after pre-processing. This is intended for use in demonstrations and possibly for debugging, and not really for general users.

The “basis” option causes `ODESolve1+` to output the general solutions of linear ODEs in basis format (explained below). Special solutions (of ODEs with conditions) and solutions of nonlinear ODEs are not affected.

The “trode” (or “trace” or “tracing”) option turns on tracing of the algorithms used by `ODESolve1+`. It reports its classification of the ODE and any intermediate results that it computes, such as a chain of progressively simpler (in some sense) ODEs that finally leads to a solution. Tracing can produce a lot of output, e.g. see the test log file “`zimmer.rlg`”. The option “`trode = 1`” or the global assignment “`!*trode := 1`” causes `ODESolve1+` to report every test that it tries in its classification process, producing even more tracing output. This is probably most useful for debugging, but it may give the curious user further insight into the operation of `ODESolve1+`.

The “fast” option disables all non-deterministic solution techniques (including most of those for nonlinear ODEs of order  $> 1$ ). It may be most useful if `ODESolve1+` is used as a subroutine, including calling it recursively in a hook. It makes `ODESolve1+` behave like the `odesolve` distributed with `REDUCE` versions up to and including 3.7, and so does not affect the `odesolve.tst` file. The “fast” option causes `ODESolve1+` to return no solution fast in cases where, by default, it would return either a solution or no solution (perhaps much) more slowly. Solution of sufficiently simple “deterministically-solvable” ODEs is unaffected.

The “check” option turns on checking of the solution. This checking is performed by code that is largely independent of the solver, so as to perform a genuinely independent check. It is not turned on by default so as to avoid the computational overhead, which is currently of the order of 30%. A check is made that each component solution satisfies the ODE and that a general solution contains at least enough arbitrary constants, or equivalently that a basis solution contains enough basis functions. Otherwise, warning messages are output. It is possible that `ODESolve1+` may fail to verify a solution because the automatic simplification fails, which indicates a failure in the checker rather than in the solver. This option is not yet well tested; please report any checking failures to me (FJW).

In some cases, in particular when an implicit solution contains an unevaluated integral, the checker may need to differentiate an integral with respect to a variable other than the integration variable. In order to do this, it turns on the differentiator switch “`allowdfint`” globally. [I hope that this setting will eventually become the default.] In some cases, in particular in symbolic solutions of Clairaut ODEs, the checker may need to differentiate a composition of operators using the chain rule. In order to do this, it turns on the differentiator switch “`expanddf`” locally only.

Although the code to support both these differentiator facilities has been in REDUCE for a while, they both require patches that are currently only applied when ODESolve 1+ is loaded. [I hope that these patches will eventually become part of REDUCE itself.]

#### 16.47.4 Output syntax

If ODESolve 1+ is successful it outputs a list of sub-solutions that together represent the solution of the input ODE. Each sub-solution is either an equation that defines a branch of the solution, explicitly or implicitly, or it is a list of equations that define a branch of the solution parametrically in the form  $\{y = G(p), x = F(p), p\}$ . Here  $p$  is the parameter, which is actually represented in terms of an operator called `arbparam` which has an integer argument to distinguish it from other unrelated parameters, as usual for arbitrary values in REDUCE.

A general solution will contain a number of arbitrary constants represented by an operator called `arbconst` with an integer argument to distinguish it from other unrelated arbitrary constants. A special solution resulting from applying conditions will contain fewer (usually no) arbitrary constants.

The general solution of a linear ODE in basis format is a list consisting of a list of basis functions for the solution space of the reduced ODE followed by a particular solution if the input ODE had a  $y$ -independent “driver” term, i.e. was not reduced (which is sometimes ambiguously called “homogeneous”). The particular solution is normally omitted if it is zero. The dependent variable  $y$  does not appear in a basis solution. The linear solver uses basis solutions internally.

Currently, there are cases where ODESolve 1+ cannot solve a linear ODE using its linear solution techniques, in which case it will try nonlinear techniques. These may generate a solution that is not (obviously) a linear combination of basis solutions. In this case, if a basis solution has been requested, ODESolve 1+ will report that it cannot separate the nonlinear combination, which it will return as the default linear combination solution.

If ODESolve 1+ fails to solve the ODE then it will return a list containing the input ODE (always in the form of a differential expression equated to 0). At present, ODESolve 1+ does not return partial solutions. If it fails to solve any part of the problem then it regards this as complete failure. (You can probably see if this has happened by turning on algorithm tracing.)

#### 16.47.5 Solution techniques

The ODESolve 1+ interface module pre-processes the problem and applies any conditions to the solution. The other modules deal with the actual solution.

`ODESolve1+` first classifies the input ODE according to whether it is linear or nonlinear and calls the appropriate solver. An ODE that consists of a product of linear factors is regarded as nonlinear. The second main classification is based on whether the input ODE is of first or higher degree.

Solution proceeds essentially by trying to reduce nonlinear ODEs to linear ones, and to reduce higher order ODEs to first order ODEs. Only simple linear ODEs and simple first-order nonlinear ODEs can be solved directly. This approach involves considerable recursion within `ODESolve1+`.

If all solution techniques fail then `ODESolve1+` attempts to factorize the derivative of the whole ODE, which sometimes leads to a solution.

### 16.47.5.1 Linear solution techniques

`ODESolve1+` splits every linear ODE into a “reduced ODE” and a “driver” term. The driver is the component of the ODE that is independent of  $y$ , the reduced ODE is the component of the ODE that depends on  $y$ , and the sign convention is such that the ODE can be written in the form “reduced ODE = driver”. The reduced ODE is then split into a list of “ODE coefficients”.

The linear solver now determines the order of the ODE. If it is 1 then the ODE is immediately solved using an integrating factor (if necessary). For a higher order linear ODE, `ODESolve1+` considers a sequence of progressively more complicated solution techniques. For most purposes, the ODE is made “monic” by dividing through by the coefficient of the highest order derivative. This puts the ODE into a standard form and effectively deals with arbitrary overall algebraic factors that would otherwise confuse the solution process. (Hence, there is no need to perform explicit algebraic factorization on linear ODEs.) The only situation in which the original non-monic form of the ODE is considered is when checking for exactness, which may depend critically on otherwise irrelevant overall factors.

If the ODE has constant coefficients then it can (in principle) be solved using elementary “D-operator” techniques in terms of exponentials via an auxiliary equation. However, this works only if the polynomial auxiliary equation can be solved. Assuming that it can and there is a driver term, `ODESolve1+` tries to use a method based on inverse “D-operator” techniques that involves repeated integration of products of the solutions of the reduced ODE with the driver. Experience (by Malcolm MacCallum) suggests that this normally gives the most satisfactory form of solution if the integrals can be evaluated. If any integral fails to evaluate, the more general method of “variation of parameters”, based on the Wronskian of the solution set of the reduced ODE, is used instead. This involves only a single integral and so can never lead to nested unevaluated integrals.

If the ODE has non-constant coefficients then it may be of Euler (sometimes ambiguously called “homogeneous”) type, which can be trivially reduced to an ODE



with constant coefficients. A shift in  $x$  is accommodated in this process. Next it is tested for exactness, which leads to a first integral that is an ODE of order one lower. After that it is tested for the explicit absence of  $y$  and low order derivatives, which allows trivial order reduction. Then the monic ODE is tested for exactness, and if that fails and the original ODE was non-monic then the original form is tested for exactness.

Finally, pattern matching is used to seek a solution involving special functions, such as Bessel functions. Currently, this is implemented only for second-order ODEs satisfied by Bessel and Airy-integral functions. It could easily be extended to other orders and other special functions. Shifts in  $x$  could also be accommodated in the pattern matching. [Work to enhance this component of `ODESolve 1+` is currently in progress.]

If all linear techniques fail then `ODESolve 1+` currently calls the variable interchange routine (described below), which takes it into the nonlinear solver. Occasionally, this is successful in producing some, although not necessarily the best, solution of a linear ODE.

#### 16.47.5.2 Nonlinear solution techniques

In order to handle trivial nonlinearity, `ODESolve 1+` first factorizes the ODE algebraically, solves each factor that depends on  $y$  and then merges the resulting solutions. Other factors are ignored, but a warning is output unless they are purely numerical.

If all attempts at solution fail then `ODESolve 1+` checks whether the original (unfactored) ODE was exact, because factorization could destroy exactness. Currently, `ODESolve 1+` handles only first and second order nonlinear exact ODEs.

A version of the main solver applied to each algebraic factor branches depending on whether the ODE factor is linear or nonlinear, and the nonlinear solver branches depending on whether the order is 1 or higher and calls one of the solvers described in the next two sections. If that solver fails, `ODESolve 1+` checks for exactness (of the factor). If that fails, it checks whether only a single order derivative is involved and tries to solve algebraically for that. If successful, this decomposes the ODE into components that are, in some sense, simpler and may be solvable. (However, in some cases these components are algebraically very complicated examples of simple types of ODE that the integrator cannot in practice handle, and it can take a very long time before returning an unevaluated integral.)

If all else fails, `ODESolve 1+` interchanges the dependent and independent variables and calls the top-level solver recursively. It keeps a list of all ODEs that have entered the top-level solver in order to break infinite loops that could arise if the solution of the variable-interchanged ODE fails.

**First-order nonlinear solution techniques** If the ODE is a first-degree polynomial in the derivative then `ODESolve1+` represents it in terms of the “gradient”, which is a function of  $x$  and  $y$  such that the ODE can be written as “ $dy/dx = \text{gradient}$ ”. It then checks *in sequence* for the following special types of ODE, each of which it can (in principle) solve:

**Separable** The gradient has the form  $f(x)g(y)$ , leading immediately to a solution by quadrature, i.e. the solution can be immediately written in terms of indefinite integrals. (This is considered to be a solution of the ODE, regardless of whether the integrals can be evaluated.) The solver recognises both explicit and implicit dependence when detecting separable form.

**Quasi-separable** The gradient has the form  $f(y + kx)$ , which is (trivially) separable after a linear transformation. It arises as a special case of the “quasi-homogeneous” case below, but is better treated earlier as a case in its own right.

**Homogeneous** The gradient has the form  $f(y/x)$ , which is algebraically homogeneous. A substitution of the form “ $y = vx$ ” leads to a first-order linear ODE that is (in principle) immediately solvable.

**Quasi-homogeneous** The gradient has the form  $f(\frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2})$ , which is homogeneous after a linear transformation.

**Bernoulli** The gradient has the form  $P(x)y + Q(x)y^n$ , in which case the ODE is a first-order linear ODE for  $y^{1-n}$ .

**Riccati** The gradient has the form  $a(x)y^2 + b(x)y + c(x)$ , in which case the ODE can be transformed into a *linear* second-order ODE that may be solvable.

If the ODE is not first-degree then it may be linear in either  $x$  or  $y$ . Solving by taking advantage of this leads to a parametric solution of the original ODE, in which the parameter corresponds to  $y'$ . It may then be possible to eliminate the parameter to give either an implicit or explicit solution.

An ODE is “solvable for  $y$ ” if it can be put into the form  $y = f(x, y')$ . Differentiating with respect to  $x$  leads to a first-order ODE for  $y'(x)$ , which may be easier to solve than the original ODE. The special case that  $y = xF(y') + G(y')$  is called a Lagrange (or d’Alembert) ODE. Differentiating with respect to  $x$  leads to a first-order linear ODE for  $x(y')$ . The even more special case that  $y = xy' + G(y')$ , which may arise in the equivalent implicit form  $F(xy' - y) = G(y')$ , is called a Clairaut ODE. The general solution is given by replacing  $y'$  by an arbitrary constant, and it may be possible to obtain a singular solution by differentiating and solving the resulting factors simultaneously with the original ODE.

An ODE is “solvable for  $x$ ” if it can be put into the form  $x = f(y, y')$ . Differentiating with respect to  $y$  leads to a first-order ODE for  $y'(y)$ , which may be easier to solve than the original ODE.

Currently, `ODESolve 1+` recognises the above forms only if the ODE manifestly has the specified form and does not try very hard to actually solve for  $x$  or  $y$ , which perhaps it should!

**Higher-order nonlinear solution techniques** The techniques used here are all special cases of Lie symmetry analysis, which is not yet applied in any general way.

Higher-order nonlinear ODEs are passed through a number of “simplifier” filters that are applied in succession, regardless of whether the previous filter simplifies the ODE or not. Currently, the first filter tests for the explicit absence of  $y$  and low order derivatives, which allows trivial order reduction. The second filter tests whether the ODE manifestly depends on  $x + k$  for some constant  $k$ , in which case it shifts  $x$  to remove  $k$ .

After that, `ODESolve 1+` tests for each of the following special forms in sequence. The sequence used here is important, because the classification is not unique, so it is important to try the most useful classification first.

**Autonomous** An ODE is autonomous if it does not depend explicitly on  $x$ , in which case it can be reduced to an ODE in  $y'$  of order one lower.

**Scale invariant or equidimensional in  $x$**  An ODE is scale invariant if it is invariant under the transformation  $x \rightarrow ax, y \rightarrow a^p y$ , where  $a$  is an arbitrary indeterminate and  $p$  is a constant to be determined. It can be reduced to an autonomous ODE, and thence to an ODE of order one lower. The special case  $p = 0$  is called equidimensional in  $x$ . It is the nonlinear generalization of the (reduced) linear Euler ODE.

**Equidimensional in  $y$**  An ODE is equidimensional in  $y$  if it is invariant under the transformation  $y \rightarrow ay$ . An exponential transformation of  $y$  leads to an ODE of the same order that *may* be “more linear” and so easier to solve, but there is no guarantee of this. All (reduced) linear ODEs are trivially equidimensional in  $y$ .

The recursive nature of `ODESolve 1+`, especially the thread described in this section, can lead to complicated “arbitrary constant expressions”. Arbitrary constants must be included at the point where an ODE is solved by quadrature. Further processing of such a solution, as may happen when a recursive solution stack is unwound, can lead to arbitrary constant expressions that should be re-written as simple arbitrary constants. There is some simple code included to perform this arbitrary constant simplification, but it is rudimentary and not entirely successful.

### 16.47.6 Extension interface

The idea is that the ODEsolve extension interface allows any user to add solution techniques without needing to edit and recompile the main source code, and (in principle) without needing to be intimately familiar with the internal operation of ODEsolve 1+.

The extension interface consists of a number of “hooks” at various critical places within ODEsolve 1+. These hooks are modelled in part on the hook mechanism used to extend and customize the Emacs editor, which is a large Lisp-based system with a structure similar to that of REDUCE . Each ODEsolve 1+ hook is an identifier which can be defined to be a function (i.e. a procedure), or have assigned to it (in symbolic mode) a function name or a (symbolic mode) list of function names. The function should be written to accept the arguments specified for the particular hook, and it should return either a solution to the specified class of ODE in the specified form or nil.

If a hook returns a non-nil value then that value is used by ODEsolve 1+ as the solution of the ODE at that stage of the solution process. [If the ODE being solved was generated internally by ODEsolve 1+ or conditions are imposed then the solution will be re-processed before being finally returned by ODEsolve 1+.] If a hook returns nil then it is ignored and ODEsolve 1+ proceeds as if the hook function had not been called at all. This is the same mechanism that it used internally by ODEsolve 1+ to run sub-solvers. If a hook evaluates to a list of function names then they are applied in turn to the hook arguments until a non-nil value is returned and this is the value of the hook; otherwise the hook returns nil. The same code is used to run all hooks and it checks that an identifier is the name of a function before it tries to apply it; otherwise the identifier is ignored. However, the hook code does not perform any other checks, so errors within functions run by hooks will probably terminate ODEsolve 1+ and errors in the return value will probably cause fatal errors later in ODEsolve 1+. Such errors are user errors rather than ODEsolve 1+ errors!

Hooks are defined in pairs which are inserted before and after critical stages of the solver, which currently means the general ODE solver, the nonlinear ODE solver, and the solver for linear ODEs of order greater than one (on the grounds that solving first order linear ODEs is trivial and the standard ODEsolve 1+ code should always suffice). The precise interface definition is as follows.

A reference to an “algebraic expression” implies that the REDUCE representation is a prefix or pseudo-prefix form. A reference to a “variable” means an identifier (and never a more general kernel). The “order” of an ODE is always an explicit positive integer. The return value of a hook function must always be either nil or an algebraic-mode list (which must be represented as a prefix form). Since the input and output of hook functions uses prefix forms (and never standard quotient forms), hook functions can equally well be written in either algebraic or symbolic

mode, and in fact `ODESolve1+` uses a mixture internally. (An algebraic-mode procedure can return nil by returning nothing. The integer zero is *not* equivalent to nil in the context of `ODESolve1+` hooks.)

---

**Hook names:** `ODESolve_Before_Hook`, `ODESolve_After_Hook`.

**Run before and after:** The general ODE solver.

**Arguments:** 3

1. The ODE in the form of an algebraic expression with no denominator that must be made identically zero by the solution.
2. The dependent variable.
3. The independent variable.

**Return value:** A list of equations exactly as returned by `ODESolve1+` itself.

---

**Hook names:** `ODESolve_Before_Non_Hook`, `ODESolve_After_Non_Hook`.

**Run before and after:** The nonlinear ODE solver.

**Arguments:** 4

1. The ODE in the form of an algebraic expression with no denominator that must be made identically zero by the solution.
2. The dependent variable.
3. The independent variable.
4. The order of the ODE.

**Return value:** A list of equations exactly as returned by `ODESolve1+` itself.

---

**Hook names:** `ODESolve_Before_Lin_Hook`, `ODESolve_After_Lin_Hook`.

**Run before and after:** The general linear ODE solver.

**Arguments:** 6

1. A list of the coefficient functions of the “reduced ODE”, i.e. the coefficients of the different orders (including zero) of derivatives of the dependent variable, each in the form of an algebraic expression, in low to high derivative order. [In general the ODE will not be “monic” so the leading (i.e. last) coefficient function will not be 1. Hence, the ODE may contain an essentially irrelevant overall algebraic factor.]
2. The “driver” term, i.e. the term involving only the independent variable, in the form of an algebraic expression. The sign convention is such that “reduced ODE = driver”.
3. The dependent variable.
4. The independent variable.
5. The (maximum) order ( $> 1$ ) of the ODE.
6. The minimum order derivative present.

**Return value:** A list consisting of a basis for the solution space of the reduced ODE and optionally a particular integral of the full ODE. This list does not contain any equations, and the dependent variable never appears in it. The particular integral may be omitted if it is zero. The basis is itself a list of algebraic expressions in the independent variable. (Hence the return value is always a list and its first element is also always a list.)

**Hook names:** `ODESolve_Before_NonlGrad_Hook`,  
`ODESolve_After_NonlGrad_Hook`.

**Run before and after:** The solver for first-order first-degree nonlinear (“gradient”) ODEs, which can be expressed in the form  $dy/dx = \text{gradient}(y, x)$ .

**Arguments:** 3

1. The “gradient”, which is an algebraic expression involving (in general) the dependent and independent variables, to which the ODE equates the derivative.
2. The dependent variable.
3. The independent variable.

**Return value:** A list of equations exactly as returned by `ODESolve 1+` itself. (In this case the list should normally contain precisely one equation.)

---

The file `extend.tst` contains a very simple test and demonstration of the operation of the first three classes of hook.

This extension interface is experimental and subject to change. Please check the version of this document (or the source code) for the version of `ODESolve1+` you are actually running.

### 16.47.7 Change log

**27 February 1999** Version 1.06 frozen.

**13 July 2000** Version 1.061 added an extension interface.

**8 August 2000** Version 1.062 added the “fast” option.

**21 September 2000** Version 1.063 added the “trace”, “check” and “algint” options, the “NonlGrad” hooks, handling of implicit dependence in separable ODEs, and handling of the general class of quasi-homogeneous ODEs.

**28 September 2000** Version 1.064 added support for using ‘t’ as a variable and replaced the version identification output by the `odesolve_version` variable.

**14 August 2001** Version 1.065 fixed obscure bugs in the first-order nonlinear ODE handler and the arbitrary constant simplifier, and revised some tracing messages slightly.

### 16.47.8 Planned developments

- Extend special-function solutions and allow shifts in  $x$ .
- Improve solution of linear ODEs, by (a) using linearity more generally to solve as “CF + PI”, (b) finding at least polynomial solutions of ODEs with polynomial coefficients, (c) implementing non-trivial reduction of order.
- Improve recognition of exact ODEs, and add some support for more general use of integrating factors.
- Add a “classify” option, that turns on trode but avoids any actual solution, to report all possible (?) top-level classifications.
- Improve `arbconst` and `arbparam` simplification.
- Add more standard elementary techniques and more general techniques such as Lie symmetry, Prelle-Singer, etc.

- Improve integration support, preferably to remove the need for the “noint” option.
- Solve systems of ODEs, including under- and over-determined ODEs and systems. Link to CRACK (Wolf) and/or DiffGrob2 (Mansfield)?
- Move more of the implementation to symbolic-mode code.



## 16.48 ORTHOVEC: Manipulation of scalars and vectors

ORTHOVEC is a collection of REDUCE procedures and operations which provide a simple-to-use environment for the manipulation of scalars and vectors. Operations include addition, subtraction, dot and cross products, division, modulus, div, grad, curl, laplacian, differentiation, integration, and Taylor expansion.

Author: James W. Eastwood.

Version 2 is summarized in [Eas91]. It differs from the original ([Eas87]) in revised notation and extended capabilities.

### 16.48.1 Introduction

The revised version of ORTHOVEC[Eas91] is, like the original[Eas87], a collection of REDUCE procedures and operators designed to simplify the machine aided manipulation of vectors and vector expansions frequently met in many areas of applied mathematics. The revisions have been introduced for two reasons: firstly, to add extra capabilities missing from the original and secondly, to tidy up input and output to make the package easier to use.

The changes from Version 1 include:

1. merging of scalar and vector unary and binary operators,  $+$ ,  $-$ ,  $*$ ,  $/$
2. extensions of the definitions of division and exponentiation to vectors
3. new vector dependency procedures
4. application of l'Hôpital's rule in limits and Taylor expansions
5. a new component selector operator
6. algebraic mode output of LISP vector components

The LISP vector primitives are again used to store vectors, although with the introduction of LIST types in algebraic mode in REDUCE 3.4, the implementation may have been more simply achieved using lists to store vector components.

The philosophy used in Version 2 follows that used in the original: namely, algebraic mode is used wherever possible. The view is taken that some computational inefficiencies are acceptable if it allows coding to be intelligible to (and thence adaptable by) users other than LISP experts familiar with the internal workings of REDUCE.

Procedures and operators in ORTHOVEC fall into the five classes: initialisation, input-output, algebraic operations, differential operations and integral operations.

Definitions are given in the following sections, and a summary of the procedure names and their meanings are give in Table 1. The final section discusses test examples.

### 16.48.2 Initialisation

The procedure VSTART initialises ORTHOVEC. It may be called after ORTHOVEC has been INputted (or LOADED if a fast load version has been made) to reset coordinates. VSTART provides a menu of standard coordinate systems:-

1. cartesian  $(x, y, z) = (x, y, z)$
2. cylindrical  $(r, \theta, z) = (r, \theta, z)$
3. spherical  $(r, \theta, \phi) = (r, \theta, \phi)$
4. general  $(u_1, u_2, u_3) = (u_1, u_2, u_3)$
5. others

which the user selects by number. Selecting options (1)-(4) automatically sets up the coordinates and scale factors. Selection option (5) shows the user how to select another coordinate system. If VSTART is not called, then the default cartesian coordinates are used. ORTHOVEC may be re-initialised to a new coordinate system at any time during a given REDUCE session by typing

```
VSTART $.
```

### 16.48.3 Input-Output

ORTHOVEC assumes all quantities are either scalars or 3 component vectors. To define a vector  $a$  with components  $(c_1, c_2, c_3)$  use the procedure SVEC as follows

```
a := svec(c1, c2, c3);
```

The standard REDUCE output for vectors when using the terminator “;” is to list the three components inside square brackets  $[\dots]$ , with each component in prefix form. A replacement for the standard REDUCE procedure MAPRIN is included in the package to change the output of LISP vector components to algebraic notation. The procedure VOUT (which returns the value of its argument) can be used to give labelled output of components in algebraic form: e.g.,

```
b := svec (sin(x)**2, y**2, z) $
vout(b) $
```

The operator `_` can be used to select a particular component (1, 2 or 3) for output e.g.

`b_1` ;

#### 16.48.4 Algebraic Operations

Six infix operators, sum, difference, quotient, times, exponentiation and cross product, and four prefix operators, plus, minus, reciprocal and modulus are defined in ORTHOVEC. These operators can take suitable combinations of scalar and vector arguments, and in the case of scalar arguments reduce to the usual definitions of  $+$ ,  $-$ ,  $*$ ,  $/$ , etc.

The operators are represented by symbols

`+`, `-`, `/`, `*`, `^`, `><`

The composite `><` is an attempt to represent the cross product symbol  $\times$  in ASCII characters. If we let  $\mathbf{v}$  be a vector and  $s$  be a scalar, then valid combinations of arguments of the procedures and operators and the type of the result are as summarised below. The notation used is

*result := procedure(left argument, right argument) or*  
*result := (left operand) operator (right operand) .*

Vector Addition

$\mathbf{v} := \text{VECTORPLUS}(\mathbf{v})$    or    $\mathbf{v} := + \mathbf{v}$   
 $s := \text{VECTORPLUS}(s)$    or    $s := + s$   
 $\mathbf{v} := \text{VECTORADD}(\mathbf{v}, \mathbf{v})$    or    $\mathbf{v} := \mathbf{v} + \mathbf{v}$   
 $s := \text{VECTORADD}(s, s)$    or    $s := s + s$

Vector Subtraction

$\mathbf{v} := \text{VECTORMINUS}(\mathbf{v})$    or    $\mathbf{v} := - \mathbf{v}$   
 $s := \text{VECTORMINUS}(s)$    or    $s := - s$   
 $\mathbf{v} := \text{VECTORDIFFERENCE}(\mathbf{v}, \mathbf{v})$    or    $\mathbf{v} := \mathbf{v} - \mathbf{v}$   
 $s := \text{VECTORDIFFERENCE}(s, s)$    or    $s := s - s$

Vector Division

$\mathbf{v} := \text{VECTORRECIP}(\mathbf{v})$    or    $\mathbf{v} := / \mathbf{v}$   
 $s := \text{VECTORRECIP}(s)$    or    $s := / s$   
 $\mathbf{v} := \text{VECTORQUOTIENT}(\mathbf{v}, \mathbf{v})$    or    $\mathbf{v} := \mathbf{v} / \mathbf{v}$   
 $\mathbf{v} := \text{VECTORQUOTIENT}(\mathbf{v}, s)$    or    $\mathbf{v} := \mathbf{v} / s$   
 $\mathbf{v} := \text{VECTORQUOTIENT}(s, \mathbf{v})$    or    $\mathbf{v} := s / \mathbf{v}$   
 $s := \text{VECTORQUOTIENT}(s, s)$    or    $s := s / s$

Vector Multiplication

$\mathbf{v} := \text{VECTORTIMES}(s, \mathbf{v})$    or    $\mathbf{v} := s * \mathbf{v}$   
 $\mathbf{v} := \text{VECTORTIMES}(\mathbf{v}, s)$    or    $\mathbf{v} := \mathbf{v} * s$   
 $s := \text{VECTORTIMES}(\mathbf{v}, \mathbf{v})$    or    $s := \mathbf{v} * \mathbf{v}$   
 $s := \text{VECTORTIMES}(s, s)$    or    $s := s * s$

Vector Cross Product

$\mathbf{v} := \text{VECTORCROSS}(\mathbf{v}, \mathbf{v})$    or    $\mathbf{v} := \mathbf{v} \times \mathbf{v}$

Vector Exponentiation

$s := \text{VECTOREXPT}(\mathbf{v}, s)$    or    $s := \mathbf{v} ^ s$   
 $s := \text{VECTOREXPT}(s, s)$    or    $s := s ^ s$

Vector Modulus

$s := \text{VMOD}(s)$   
 $s := \text{VMOD}(\mathbf{v})$

All other combinations of operands for these operators lead to error messages being issued. The first two instances of vector multiplication are scalar multiplication of vectors, the third is the product of two scalars and the last is the inner (dot) product. The unary operators  $+$ ,  $-$ ,  $/$  can take either scalar or vector arguments and return results of the same type as their arguments. VMOD returns a scalar.

In compound expressions, parentheses may be used to specify the order of combination. If parentheses are omitted the ordering of the operators, in increasing order of precedence is

$+ \mid - \mid \text{dotgrad} \mid * \mid >< \mid ^ \mid \_$

$s$	$:=$	$\text{div}(\mathbf{v})$
$\mathbf{v}$	$:=$	$\text{grad}(s)$
$\mathbf{v}$	$:=$	$\text{curl}(\mathbf{v})$
$\mathbf{v}$	$:=$	$\text{delsq}(\mathbf{v})$
$s$	$:=$	$\text{delsq}(s)$
$\mathbf{v}$	$:=$	$\mathbf{v} \text{ dotgrad } \mathbf{v}$
$s$	$:=$	$\mathbf{v} \text{ dotgrad } s$

Table 16.10: ORTHOVEC valid combinations of operator and argument

and these are placed in the precedence list defined in REDUCE after  $<$ . The differential operator DOTGRAD is defined in the following section, and the component selector  $_$  was introduced in section 3.

Vector divisions are defined as follows: If  $\mathbf{a}$  and  $\mathbf{b}$  are vectors and  $c$  is a scalar, then

$$\begin{aligned}\mathbf{a}/\mathbf{b} &= \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \\ c/\mathbf{a} &= \frac{c\mathbf{a}}{|\mathbf{a}|^2}\end{aligned}$$

Both scalar multiplication and dot products are given by the same symbol, braces are advisable to ensure the correct precedences in expressions such as  $(\mathbf{a} \cdot \mathbf{b})(\mathbf{c} \cdot \mathbf{d})$ .

Vector exponentiation is defined as the power of the modulus:

$$\mathbf{a}^n \equiv \text{VMOD}(a)^n = |\mathbf{a}|^n$$

### 16.48.5 Differential Operations

Differential operators provided are `div`, `grad`, `curl`, `delsq`, and `dotgrad`. All but the last of these are prefix operators having a single vector or scalar argument as appropriate. Valid combinations of operator and argument, and the type of the result are shown in table 16.10.

All other combinations of operator and argument type cause error messages to be issued. The differential operators have their usual meanings [Spi59]. The coordinate system used by these operators is set by invoking `VSTART` (cf. Sec. 16.48.2). The names `h1`, `h2` and `h3` are reserved for the scale factors, and `u1`, `u2` and `u3` are used for the coordinates.

A vector extension, `VDF`, of the `REDUCE` procedure `DF` allows the differentiation of a vector (scalar) with respect to a scalar to be performed. Allowed forms are  $\text{VDF}(\mathbf{v}, s) \rightarrow \mathbf{v}$  and  $\text{VDF}(s, s) \rightarrow s$ , where, for example

$$\text{vdf}(\mathbf{B}, \mathbf{x}) \equiv \frac{\partial \mathbf{B}}{\partial x}$$

VEX	VX	VPT	VORDER
<b>V</b>	<b>V</b>	<b>V</b>	<b>V</b>
<b>V</b>	<b>V</b>	<b>V</b>	S
<b>V</b>	S	S	S
S	<b>V</b>	<b>V</b>	<b>V</b>
S	<b>V</b>	<b>V</b>	S
S	S	S	S

Table 16.11: ORTHOVEC valid combination of argument types.

The standard REDUCE procedures `DEPEND` and `NODEPEND` have been redefined to allow dependences of vectors to be compactly defined. For example

```
a := svec(a1,a2,a3)$;
depend a,x,y;
```

causes all three components `a1`, `a2` and `a3` of `a` to be treated as functions of `x` and `y`. Individual component dependences can still be defined if desired.

```
depend a3,z;
```

The procedure `VTAYLOR` gives truncated Taylor series expansions of scalar or vector functions:-

```
vtaylor(vex,vx,vpt,vorder);
```

returns the series expansion of the expression `VEX` with respect to variable `VX` about point `VPT` to order `VORDER`. Valid combinations of argument types are shown in table 16.11.

Any other combinations cause error messages to be issued. Elements of `VORDER` must be non-negative integers, otherwise error messages are issued. If scalar `VORDER` is given for a vector expansion, expansions in each component are truncated at the same order, `VORDER`.

The new version of Taylor expansion applies l'Hôpital's rule in evaluating coefficients, so handle cases such as  $\sin(x)/(x)$ , etc. which the original version of ORTHOVEC could not. The procedure used for this is `LIMIT`, which can be used directly to find the limit of a scalar function `ex` of variable `x` at point `pt`:-

```
ans := limit(ex,x,pt);
```

### 16.48.6 Integral Operations

Definite and indefinite vector, volume and scalar line integration procedures are included in ORTHOVEC. They are defined as follows:

$$\begin{aligned}
 \text{VINT}(\mathbf{v}, x) &= \int \mathbf{v}(x) dx \\
 \text{DVINT}(\mathbf{v}, x, a, b) &= \int_a^b \mathbf{v}(x) dx \\
 \text{VOLINT}(\mathbf{v}) &= \int \mathbf{v} h_1 h_2 h_3 du_1 du_2 du_3 \\
 \text{DVOLINT}(\mathbf{v}, \mathbf{l}, \mathbf{u}, n) &= \int_1^{\mathbf{u}} \mathbf{v} h_1 h_2 h_3 du_1 du_2 du_3 \\
 \text{LINEINT}(\mathbf{v}, \omega, t) &= \int \mathbf{v} \cdot d\mathbf{r} \equiv \int v_i h_i \frac{\partial \omega_i}{\partial t} dt \\
 \text{DLINEINT}(\mathbf{v}, \omega t, a, b) &= \int_a^b v_i h_i \frac{\partial \omega_i}{\partial t} dt
 \end{aligned}$$

In the vector and volume integrals,  $\mathbf{v}$  are vector or scalar,  $a, b, x$  and  $n$  are scalar. Vectors  $\mathbf{l}$  and  $\mathbf{u}$  contain expressions for lower and upper bounds to the integrals. The integer index  $n$  defines the order in which the integrals over  $u_1, u_2$  and  $u_3$  are performed in order to allow for functional dependencies in the integral bounds:

n	order
1	$u_1 \ u_2 \ u_3$
2	$u_3 \ u_1 \ u_2$
3	$u_2 \ u_3 \ u_1$
4	$u_1 \ u_3 \ u_2$
5	$u_2 \ u_1 \ u_3$
otherwise	$u_3 \ u_2 \ u_1$

The vector  $\omega$  in the line integral's arguments contain explicit paramterisation of the coordinates  $u_1, u_2, u_3$  of the line  $\mathbf{u}(t)$  along which the integral is taken.

### 16.48.7 Test Cases

To use the REDUCE source version of ORTHOVEC, initiate a REDUCE session and then IN the file *orthovec.red* containing ORTHOVEC. However, it is recommended that for efficiency a compiled fast loading version be made and LOADED when required (see Sec. 18 of the REDUCE manual). If coordinate dependent differential and integral operators other than cartesian are needed, then VSTART must be used to reset coordinates and scale factors.

Procedures	Description
VSTART	select coordinate system
SVEC	set up a vector
VOUT	output a vector
VECTORCOMPONENT	– extract a vector component (1-3)
VECTORADD	+ add two vectors or scalars
VECTORPLUS	+ unary vector or scalar plus
VECTORMINUS	- unary vector or scalar minus
VECTORDIFFERENCE	- subtract two vectors or scalars
VECTORQUOTIENT	/ vector divided by scalar
VECTORRECIP	/ unary vector or scalar division (reciprocal)
VECTORTIMES	* multiply vector or scalar by vector/scalar
VECTORCROSS	>< cross product of two vectors
VECTOREXPT	^ exponentiate vector modulus or scalar
VMOD	length of vector or scalar

Table 16.12: Procedures names and operators used in ORTHOVEC (part 1)

Six simple examples are given in the Test Run Output file *orthovectest.log* to illustrate the working of ORTHOVEC. The input lines were taken from the file *orthovectest.red* (the Test Run Input), but could equally well be typed in at the Terminal.

**Example 34**

Show that

$$(\mathbf{a} \times \mathbf{b}) \cdot (\mathbf{c} \times \mathbf{d}) - (\mathbf{a} \cdot \mathbf{c})(\mathbf{b} \cdot \mathbf{d}) + (\mathbf{a} \cdot \mathbf{d})(\mathbf{b} \cdot \mathbf{c}) \equiv 0$$

**Example 35**

Write the equation of motion

$$\frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot \nabla \mathbf{v} + \nabla p - \text{curl}(\mathbf{B}) \times \mathbf{B}$$

in cylindrical coordinates.

**Example 36**

Taylor expand

- $\sin(x) \cos(y) + e^z$  about the point  $(0, 0, 0)$  to third order in  $x$ , fourth order in  $y$  and fifth order in  $z$ .



Procedures	Description
DIV	divergence of vector
GRAD	gradient of scalar
CURL	curl of vector
DELSQ	laplacian of scalar or vector
DOTGRAD	(vector).grad(scalar or vector)
VTAYLOR	vector or scalar Taylor series of vector or scalar
VPTAYLOR	vector or scalar Taylor series of scalar
TAYLOR	scalar Taylor series of scalar
LIMIT	limit of quotient using l'Hôpital's rule
VINT	vector integral
DVINT	definite vector integral
VOLINT	volume integral
DVOLINT	definite volume integral
LINEINT	line integral
DLINEINT	definite line integral
MAPRIN	vector extension of REDUCE MAPRIN
DEPEND	vector extension of REDUCE DEPEND
NODEPEND	vector extension of REDUCE NODEPEND

Table 16.13: Procedures names and operators used in ORTHOVEC (part 2)

- $\sin(x)/x$  about  $x$  to fifth order.
- $\mathbf{v}$  about  $\mathbf{x} = (x, y, z)$  to fifth order, where  $\mathbf{v} = (x/\sin(x), (e^y - 1)/y, (1 + z)^{10})$ .

**Example 37**

Obtain the second component of the equation of motion in example 35, and the first component of the final vector Taylor series in example 36.

**Example 38**

Evaluate the line integral

$$\int_{\mathbf{r}_1}^{\mathbf{r}_2} \mathbf{A} \cdot d\mathbf{r}$$

from point  $\mathbf{r}_1 = (1, 1, 1)$  to point  $\mathbf{r}_2 = (2, 4, 8)$  along the path  $(x, y, z) = (s, s^2, s^3)$  where

$$\mathbf{A} = (3x^2 + 5y)\mathbf{i} - 12xy\mathbf{j} + 2xyz^2\mathbf{k}$$

and  $(\mathbf{i}, \mathbf{j}, \mathbf{k})$  are unit vectors in the  $(x, y, z)$  directions.

**Example 39**

Find the volume  $V$  common to the intersecting cylinders  $x^2 + y^2 = r^2$  and  $x^2 + z^2 = r^2$  i.e. evaluate

$$V = 8 \int_0^r dx \int_0^{ub} dy \int_0^{ub} dz$$

where  $ub = \sqrt{r^2 - x^2}$

## 16.49 PHYSOP: Operator calculus in quantum theory

This package has been designed to meet the requirements of theoretical physicists looking for a computer algebra tool to perform complicated calculations in quantum theory with expressions containing operators. These operations consist mainly of the calculation of commutators between operator expressions and in the evaluations of operator matrix elements in some abstract space.

Author: Mathias Warns.

### 16.49.1 Introduction

The package PHYSOP has been designed to meet the requirements of theoretical physicists looking for a computer algebra tool to perform complicated calculations in quantum theory with expressions containing operators. These operations consist mainly in the calculation of commutators between operator expressions and in the evaluations of operator matrix elements in some abstract space. Since the capabilities of the current REDUCE release to deal with complex expressions containing noncommutative operators are rather restricted, the first step was to enhance these possibilities in order to achieve a better usability of REDUCE for these kind of calculations. This has led to the development of a first package called NONCOM2 which is described in section 2. For more complicated expressions involving both scalar quantities and operators the need for an additional data type has emerged in order to make a clear separation between the various objects present in the calculation. The implementation of this new REDUCE data type is realized by the PHYSOP (for PHYSical OPERator) package described in section 3.

### 16.49.2 The NONCOM2 Package

The package NONCOM2 redefines some standard REDUCE routines in order to modify the way noncommutative operators are handled by the system. In standard REDUCE declaring an operator to be noncommutative using the NONCOM statement puts a global flag on the operator. This flag is checked when the system has to decide whether or not two operators commute during the manipulation of an expression.

The NONCOM2 package redefines the NONCOM statement in a way more suitable for calculations in physics. Operators have now to be declared noncommutative pairwise, i.e. coding:

```
NONCOM A, B;
```

declares the operators A and B to be noncommutative but allows them to commute

with any other (noncommutative or not) operator present in the expression. In a similar way if one wants e.g.  $A(X)$  and  $A(Y)$  not to commute, one has now to code:

```
NONCOM A, A;
```

Each operator gets a new property list containing the operators with which it does not commute. A final example should make the use of the redefined `NONCOM` statement clear:

```
NONCOM A, B, C;
```

declares  $A$  to be noncommutative with  $B$  and  $C$ ,  $B$  to be noncommutative with  $A$  and  $C$  and  $C$  to be noncommutative with  $A$  and  $B$ . Note that after these declaration e.g.  $A(X)$  and  $A(Y)$  are still commuting kernels.

Finally to keep the compatibility with standard `REDUCE` declaring a single identifier using the `NONCOM` statement has the same effect as in standard `REDUCE` i.e., the identifier is flagged with the `NONCOM` tag.

From the user's point of view there are no other new commands implemented by the package. Commutation relations have to be declared in the standard way as described in the manual i.e. using `LET` statements. The package itself consists of several redefined standard `REDUCE` routines to handle the new definition of noncommutativity in multiplications and pattern matching processes.

**CAVEAT:** Due to its nature, the package is highly version dependent. The current version has been designed for the 3.3 and 3.4 releases of `REDUCE` and may not work with previous versions. Some different (but still correct) results may occur by using this package in conjunction with `LET` statements since part of the pattern matching routines have been redesigned. The package has been designed to bridge a deficiency of the current `REDUCE` version concerning the notion of noncommutativity and it is the author's hope that it will be made obsolete by a future release of `REDUCE`.

### 16.49.3 The PHYSOP package

The package `PHYSOP` implements a new `REDUCE` data type to perform calculations with physical operators. The noncommutativity of operators is implemented using the `NONCOM2` package so this file should be loaded prior to the use of `PHYSOP`<sup>40</sup>. In the following the new commands implemented by the package are

---

<sup>40</sup>To build a fast loading version of `PHYSOP` the `NONCOM2` source code should be read in prior to the `PHYSOP` code

described. Beside these additional commands, the full set of standard REDUCE instructions remains available for performing any other calculation.

### 16.49.3.1 Type declaration commands

The new REDUCE data type PHYSOP implemented by the package allows the definition of a new kind of operators (i.e. kernels carrying an arbitrary number of arguments). Throughout this manual, the name “operator” will refer, unless explicitly stated otherwise, to this new data type. This data type is in turn divided into 5 subtypes. For each of this subtype, a declaration command has been defined:

`SCALOP A;` declares `A` to be a scalar operator. This operator may carry an arbitrary number of arguments i.e. after the declaration: `SCALOP A;` all kernels of the form e.g. `A(J)`, `A(1,N)`, `A(N,L,M)` are recognized by the system as being scalar operators.

`VECOPI V;` declares `V` to be a vector operator. As for scalar operators, the vector operators may carry an arbitrary number of arguments. For example `V(3)` can be used to represent the vector operator  $\vec{V}_3$ . Note that the dimension of space in which this operator lives is arbitrary. One can however address a specific component of the vector operator by using a special index declared as `PHYSINDEX` (see below). This index must then be the first in the argument list of the vector operator.

`TENSOP C(3);` declares `C` to be a tensor operator of rank 3. Tensor operators of any fixed integer rank larger than 1 can be declared. Again this operator may carry an arbitrary number of arguments and the space dimension is not fixed. The tensor components can be addressed by using special `PHYSINDEX` indices (see below) which have to be placed in front of all other arguments in the argument list.

`STATE U;` declares `U` to be a state, i.e. an object on which operators have a certain action. The state `U` can also carry an arbitrary number of arguments.

`PHYSINDEX X;` declares `X` to be a special index which will be used to address components of vector and tensor operators.

It is very important to understand precisely the way how the type declaration commands work in order to avoid type mismatch errors when using the `PHYSOP` package. The following examples should illustrate the way the program interprets type declarations. Assume that the declarations listed above have been typed in by the user, then:

- `A`, `A(1,N)`, `A(N,M,K)` are SCALAR operators.

- $V, V(3), V(N, M)$  are VECTOR operators.
- $C, C(5), C(Y, Z)$  are TENSOR operators of rank 3.
- $U, U(P), U(N, L, M)$  are STATES.

**BUT:**  $V(X), V(X, 3), V(X, N, M)$  are all scalar operators since the special index  $X$  addresses a specific component of the vector operator (which is a scalar operator). Accordingly,  $C(X, X, X)$  is also a scalar operator because the diagonal component  $C_{xxx}$  of the tensor operator  $C$  is meant here ( $C$  has rank 3 so 3 special indices must be used for the components).

In view of these examples, every time the following text refers to scalar operators, it should be understood that this means not only operators defined by the `SCALOP` statement but also components of vector and tensor operators. Depending on the situation, in some case when dealing only with the components of vector or tensor operators it may be preferable to use an operator declared with `SCALOP` rather than addressing the components using several special indices (throughout the manual, indices declared with the `PHYSINDEX` command are referred to as special indices).

Another important feature of the system is that for each operator declared using the statements described above, the system generates 2 additional operators of the same type: the adjoint and the inverse operator. These operators are accessible to the user for subsequent calculations without any new declaration. The syntax is as following:

If  $A$  has been declared to be an operator (scalar, vector or tensor) the adjoint operator is denoted  $A!+$  and the inverse operator is denoted  $A!-1$  (an inverse adjoint operator  $A!+!-1$  is also generated). The exclamation marks do not appear when these operators are printed out by `REDUCE` (except when the switch `NAT` is set to off) but have to be typed in when these operators are used in an input expression. An adjoint (but no inverse) state is also generated for every state defined by the user. One may consider these generated operators as "placeholders" which means that these operators are considered by default as being completely independent of the original operator. Especially if some value is assigned to the original operator, this value is not automatically assigned to the generated operators. The user must code additional assignment statements in order to get the corresponding values.

Exceptions from these rules are (i) that inverse operators are always ordered at the same place as the original operators and (ii) that the expressions  $A!-1 * A$  and  $A * A!-1$  are replaced<sup>41</sup> by the unit operator `UNIT`. This operator is defined as a scalar operator during the initialization of the `PHYSOP` package. It should be used to indicate the type of an operator expression whenever no other `PHYSOP` occur in it. For example, the following sequence:

---

<sup>41</sup>This may not always occur in intermediate steps of a calculation due to efficiency reasons.

```
SCALOP A;
A:= 5;
```

leads to a type mismatch error and should be replaced by:

```
SCALOP A;
A:=5*UNIT;
```

The operator `UNIT` is a reserved variable of the system and should not be used for other purposes.

All other kernels (including standard `REDUCE` operators) occurring in expressions are treated as ordinary scalar variables without any `PHYSOP` type (referred to as scalars in the following). Assignment statements are checked to ensure correct operator type assignment on both sides leading to an error if a type mismatch occurs. However an assignment statement of the form `A:= 0` or `LET A = 0` is always valid regardless of the type of `A`.

Finally a command `CLEARPHYSOP` has been defined to remove the `PHYSOP` type from an identifier in order to use it for subsequent calculations (e.g. as an ordinary `REDUCE` operator). However it should be remembered that no substitution rule is cleared by this function. It is therefore left to the user's responsibility to clear previously all substitution rules involving the identifier from which the `PHYSOP` type is removed.

Users should be very careful when defining procedures or statements of the type `FOR ALL ... LET ...` that the `PHYSOP` type of all identifiers occurring in such expressions is unambiguously fixed. The type analysing procedure is rather restrictive and will print out a "PHYSOP type conflict" error message if such ambiguities occur.

### 16.49.3.2 Ordering of operators in an expression

The ordering of kernels in an expression is performed according to the following rules:

1. Scalars are always ordered ahead of PHYSOP operators in an expression. The `REDUCE` statement `KORDER` can be used to control the ordering of scalars but has no effect on the ordering of operators.
2. The default ordering of operators follows the order in which they have been declared (and not the alphabetical one). This ordering scheme can be changed using the command `OPORDER`. Its syntax is similar to the `KORDER` statement, i.e. coding: `OPORDER A, V, F;` means that all occurrences of the operator `A` are ordered ahead of those of `V` etc. It is also possible to include operators carrying indices (both normal and special ones) in the argument list of `OPORDER`. However

including objects not defined as operators (i.e. scalars or indices) in the argument list of the `OPORDER` command leads to an error.

3. Adjoint operators are placed by the declaration commands just after the original operators on the `OPORDER` list. Changing the place of an operator on this list means not that the adjoint operator is moved accordingly. This adjoint operator can be moved freely by including it in the argument list of the `OPORDER` command.

### 16.49.3.3 Arithmetic operations on operators

The following arithmetic operations are possible with operator expressions:

1. Multiplication or division of an operator by a scalar.
2. Addition and subtraction of operators of the same type.
3. Multiplication of operators is only defined between two scalar operators.
4. The scalar product of two `VECTOR` operators is implemented with a new function `DOT`. The system expands the product of two vector operators into an ordinary product of the components of these operators by inserting a special index generated by the program. To give an example, if one codes:

```
VECOP V,W;
V DOT W;
```

the system will transform the product into:

```
V (IDX1) * W (IDX1)
```

where `IDX1` is a `PHYSINDEX` generated by the system (called a `DUMMY INDEX` in the following) to express the summation over the components. The identifiers `IDXn` ( $n$  is a nonzero integer) are reserved variables for this purpose and should not be used for other applications. The arithmetic operator `DOT` can be used both in infix and prefix form with two arguments.

5. Operators (but not states) can only be raised to an integer power. The system expands this power expression into a product of the corresponding number of terms inserting dummy indices if necessary. The following examples explain the transformations occurring on power expressions (system output is indicated with an `->`):

```
SCALOP A; A**2;
- --> A*A
VECOP V; V**4;
- --> V (IDX1) *V (IDX1) *V (IDX2) *V (IDX2)
```



```
TENSOP C(2); C**2;
--> C (IDX3,IDX4)*C (IDX3,IDX4)
```

Note in particular the way how the system interprets powers of tensor operators which is different from the notation used in matrix algebra.

6. Quotients of operators are only defined between scalar operator expressions. The system transforms the quotient of 2 scalar operators into the product of the first operator times the inverse of the second one. Example<sup>42</sup>:

```
SCALOP A,B;    A / B;
      -1
--> (B  ) *A
```

7. Combining the last 2 rules explains the way how the system handles negative powers of operators:

```
SCALOP B;
B**(-3);
      -1      -1      -1
--> (B  )*(B  )*(B  )
```

The method of inserting dummy indices and expanding powers of operators has been chosen to facilitate the handling of complicated operator expressions and particularly their application on states (see section 3.4.3). However it may be useful to get rid of these dummy indices in order to enhance the readability of the system's final output. For this purpose the switch `CONTRACT` has to be turned on (`CONTRACT` is normally set to `OFF`). The system in this case contracts over dummy indices reinserting the `DOT` operator and reassembling the expanded powers. However due to the predefined operator ordering the system may not remove all the dummy indices introduced previously.

### 16.49.3.4 Special functions

**Commutation relations** If 2 PHYSOPs have been declared noncommutative using the (redefined) `NONCOM` statement, it is possible to introduce in the environment elementary (anti-) commutation relations between them. For this purpose, 2 scalar operators `COMM` and `ANTICOMM` are available. These operators are used in conjunction with `LET` statements. Example:

```
SCALOP A,B,C,D;
LET COMM(A,B)=C;
```

---

<sup>42</sup>This shows how inverse operators are printed out when the switch `NAT` is on

```
FOR ALL N,M LET ANTICOMM(A(N),B(M))=D;
VECOPI U,V,W; PHYSINDEX X,Y,Z;
FOR ALL X,Y LET COMM(V(X),W(Y))=U(Z);
```

Note that if special indices are used as dummy variables in FOR ALL ... LET constructs then these indices should have been declared previously using the PHYSINDEX command.

Every time the system encounters a product term involving 2 noncommutative operators which have to be reordered on account of the given operator ordering, the list of available (anti-) commutators is checked in the following way: First the system looks for a commutation relation which matches the product term. If it fails then the defined anticommutation relations are checked. If there is no successful match the product term  $A*B$  is replaced by:

```
A*B;
--> COMM(A,B) + B*A
```

so that the user may introduce the commutation relation later on.

The user may want to force the system to look for anticommutators only; for this purpose a switch ANTICOM is defined which has to be turned on (ANTICOM is normally set to OFF). In this case, the above example is replaced by:

```
ON ANTICOM;
A*B;
--> ANTICOMM(A,B) - B*A
```

Once the operator ordering has been fixed (in the example above B has to be ordered ahead of A), there is no way to prevent the system from introducing (anti-)commutators every time it encounters a product whose terms are not in the right order. On the other hand, simply by changing the OPORDER statement and reevaluating the expression one can change the operator ordering without the need to introduce new commutation relations. Consider the following example:

```
SCALOP A,B,C; NONCOM A,B; OPORDER B,A;
LET COMM(A,B)=C;
A*B;
- --> B*A + C;
OPORDER A,B;
B*A;
- --> A*B - C;
```

The functions COMM and ANTICOMM should only be used to define elemen-

tary (anti-) commutation relations between single operators. For the calculation of (anti-) commutators between complex operator expressions, the functions `COMMUTE` and `ANTICOMMUTE` have been defined. Example (is included as example 1 in the test file):

```
VEOP P,A,K;
PHYSINDEX X,Y;
FOR ALL X,Y LET COMM(P(X),A(Y))=K(X)*A(Y);
COMMUTE(P**2,P DOT A);
```

**Adjoint expressions** As has been already mentioned, for each operator and state defined using the declaration commands quoted in section 3.1, the system generates automatically the corresponding adjoint operator. For the calculation of the adjoint representation of a complicated operator expression, a function `ADJ` has been defined. Example<sup>43</sup>:

```
SCALOP A,B;
ADJ(A*B);
      +      +
--> (B )*(A )
```

**Application of operators on states** For this purpose, a function `OPAPPLY` has been defined. It has 2 arguments and is used in the following combinations:

(i) `LET OPAPPLY(operator, state) = state;` This is to define a elementary action of an operator on a state in analogy to the way elementary commutation relations are introduced to the system. Example:

```
SCALOP A; STATE U;
FOR ALL N,P LET OPAPPLY(A(N),U(P))=EXP(I*N*P)*U(P);
```

(ii) `LET OPAPPLY(state, state) = scalar exp.;` This form is to define scalar products between states and normalization conditions. Example:

```
STATE U;
FOR ALL N,M LET OPAPPLY(U(N),U(M)) = IF N=M THEN 1 ELSE 0;
```

(iii) `state := OPAPPLY(operator expression, state);` In this way, the action of an operator expression on a given state is calculated using elementary relations defined as explained in (i). The result may be assigned to a different state vector.

<sup>43</sup>This shows how adjoint operators are printed out when the switch `NAT` is on

(iv) `OPAPPLY (state, OPAPPLY (operator expression, state) )`; This is the way how to calculate matrix elements of operator expressions. The system proceeds in the following way: first the rightmost operator is applied on the right state, which means that the system tries to find an elementary relation which match the application of the operator on the state. If it fails the system tries to apply the leftmost operator of the expression on the left state using the adjoint representations. If this fails also, the system prints out a warning message and stops the evaluation. Otherwise the next operator occurring in the expression is taken and so on until the complete expression is applied. Then the system looks for a relation expressing the scalar product of the two resulting states and prints out the final result. An example of such a calculation is given in the test file.

The infix version of the `OPAPPLY` function is the vertical bar `|`. It is right associative and placed in the precedence list just above the minus (`-`) operator. Some of the `REDUCE` implementation may not work with this character, the prefix form should then be used instead<sup>44</sup>.

#### 16.49.4 Known problems in the current release of PHYSOP

(i) Some spurious negative powers of operators may appear in the result of a calculation using the `PHYSOP` package. This is a purely "cosmetic" effect which is due to an additional factorization of the expression in the output printing routines of `REDUCE`. Setting off the `REDUCE` switch `ALLFAC` (`ALLFAC` is normally on) should make these terms disappear and print out the correct result (see example 1 in the test file).

(ii) The current release of the `PHYSOP` package is not optimized w.r.t. computation speed. Users should be aware that the evaluation of complicated expressions involving a lot of commutation relations requires a significant amount of CPU time and memory. Therefore the use of `PHYSOP` on small machines is rather limited. A minimal hardware configuration should include at least 4 MB of memory and a reasonably fast CPU (type Intel 80386 or equiv.).

(iii) Slightly different ordering of operators (especially with multiple occurrences of the same operator with different indices) may appear in some calculations due to the internal ordering of atoms in the underlying `LISP` system (see last example in the test file). This cannot be entirely avoided by the package but does not affect the correctness of the results.

#### 16.49.5 Final remarks

The package `PHYSOP` has been presented by the author at the IV inter. Conference on Computer Algebra in Physical Research, Dubna (USSR) 1990 (see M. Warns,

<sup>44</sup>The source code can also be modified to choose another special character for the function

*Software Extensions of REDUCE for Operator Calculus in Quantum Theory*, Proc. of the IV inter. Conf. on Computer Algebra in Physical Research, Dubna 1990, to appear). It has been developed with the aim in mind to perform calculations of the type exemplified in the test file included in the distribution of this package. However it should also be useful in some other domains like e.g. the calculations of complicated Feynman diagrams in QCD which could not be performed using the HEPHYS package. The author is therefore grateful for any suggestion to improve or extend the usability of the package. Users should not hesitate to contact the author for additional help and explanations on how to use this package. Some bugs may also appear which have not been discovered during the tests performed prior to the release of this version. Please send in this case to the author a short input and output listing displaying the encountered problem.

## Acknowledgements

The main ideas for the implementation of a new data type in the REDUCE environment have been taken from the VECTOR package developed by Dr. David Harper (D. Harper, Comp. Phys. Comm. **54** (1989) 295). Useful discussions with Dr. Eberhard Schröder and Prof. John Fitch are also gratefully acknowledged.

## 16.49.6 Appendix: List of error and warning messages

In the following the error (E) and warning (W) messages specific to the PHYSOP package are listed.

`cannot declare  $x$  as data type` (W): An attempt has been made to declare an object  $x$  which cannot be used as a PHYSOP operator of the required type. The declaration command is ignored.

`$x$  already defined as data type` (W): The object  $x$  has already been declared using a REDUCE type declaration command and can therefore not be used as a PHYSOP operator. The declaration command is ignored.

`$x$  already declared as data type` (W): The object  $x$  has already been declared with a PHYSOP declaration command. The declaration command is ignored.

`$x$  is not a PHYSOP` (E): An invalid argument has been included in an OPORDER command. Check the arguments.

`invalid argument(s) to function` (E): A function implemented by the PHYSOP package has been called with an invalid argument. Check type of arguments.

Type conflict in *operation* (E): A PHYSOP type conflict has occurred during an arithmetic operation. Check the arguments.

invalid call of *function* with args: *arguments* (E): A function of the PHYSOP package has been declared with invalid argument(s). Check the argument list.

type mismatch in *expression* (E): A type mismatch has been detected in an expression. Check the corresponding expression.

type mismatch in *assignement* (E): A type mismatch has been detected in an assignment or in a LET statement. Check the listed statement.

PHYSOP type conflict in *expr* (E): A ambiguity has been detected during the type analysis of the expression. Check the expression.

operators in exponent cannot be handled (E): An operator has occurred in the exponent of an expression.

cannot raise a state to a power (E): states cannot be exponentiated by the system.

invalid quotient (E): An invalid denominator has occurred in a quotient. Check the expression.

physops of different types cannot be commuted (E): An invalid operator has occurred in a call of the COMMUTE/ANTICOMMUTE function.

commutators only implemented between scalar operators (E): An invalid operator has occurred in the call of the COMMUTE/ANTICOMMUTE function.

evaluation incomplete due to missing elementary relations (W):

The system has not found all the elementary commutators or application relations necessary to calculate or reorder the input expression. The result may however be used for further calculations.

## 16.50 PM: A REDUCE pattern matcher

PM is a general pattern matcher similar in style to those found in systems such as SMP and Mathematica, and is based on the pattern matcher described in Kevin McIsaac, "Pattern Matching Algebraic Identities", SIGSAM Bulletin, 19 (1985), 4-13.

Author: Kevin McIsaac.

PM is a general pattern matcher similar in style to those found in systems such as SMP and Mathematica, and is based on the pattern matcher described in Kevin McIsaac, "Pattern Matching Algebraic Identities", SIGSAM Bulletin, 19 (1985), 4-13. The following is a description of its structure.

A *template* is any expression composed of literal elements, e.g. 5, a, or  $a+1$ , and specially-denoted pattern variables, e.g.  $?a$  or  $??b$ . Atoms beginning with  $?$  are called *generic variables* and match any expression.

Atoms beginning with  $??$  are called *multi-generic variables* and match any expression or any sequence of expressions including the null or empty sequence. A sequence is an expression of the form  $[a_1, a_2, \dots]$ . When placed in a function argument list the brackets are removed, i.e.  $f([a, 1]) \rightarrow f(a, 1)$  and  $f(a, [1, 2], b) \rightarrow f(a, 1, 2, b)$ .

A template is said to match an expression if the template is literally equal to the expression, or if by replacing any of the generic or multi-generic symbols occurring in the template, the template can be made to be literally equal to the expression. These replacements are called the *bindings* for the generic variables. A replacement is an expression of the form  $exp1 \rightarrow exp2$ , which means  $exp1$  is replaced by  $exp2$ , or  $exp1 \rightarrow exp2$ , which is the same except  $exp2$  is not simplified until after the substitution for  $exp1$  is made. If the expression has any of the properties associativity, commutativity, or an identity element, they are used to determine if the expressions match. If an attempt to match the template to the expression fails the matcher backtracks, unbinding generic variables, until it reaches a place where it can make a different choice. It then proceeds along the new branch.

The current matcher proceeds from left to right in a depth-first search of the template expression tree. Rearrangements of the expression are generated when the match fails and the matcher backtracks.

The matcher also supports *semantic* matching. Briefly, if a subtemplate does not match the corresponding subexpression because they have different structures, then the two are equated and the matcher continues matching the rest of the expression until all the generic variables in the subexpression are bound. The equality is then checked. This is controlled by the switch `semantic`. By default it is `on`.

**16.50.1 M(exp, temp)**

The template `temp` is matched against the expression `exp`. If the template is literally equal to the expression `T` is returned. If the template is literally equal to the expression after replacing the generic variables by their bindings then the set of bindings is returned as a set of replacements. Otherwise `0 (nil)` is returned.

**Examples:**

A “literal” template:

```
m(f(a), f(a));
t
```

Not literally equal:

```
m(f(a), f(b));
0
```

Nested operators:

```
m(f(a, h(b)), f(a, h(b)));
t
```

“Generic” templates:

```
m(f(a, b), f(a, ?a));
{?a -> b}
m(f(a, b), f(?a, ?b));
{?b -> b, ?a -> a}
```

The multi-generic symbol `??a` matches the “rest” of the arguments:

```
m(f(a, b), f(??a));
{??a -> {[a, b]}}
```

but the generic symbol `?a` does not:

```
m(f(a, b), f(?a));
0
```

Flag `h` as “associative”:

```
flag('h), 'assoc);
```



Associativity is used to group terms together:

```
m(h(a,b,d,e), h(?a,d,?b));
{?b -> e, ?a -> h(a,b)}
```

“plus” is a symmetric function:

```
m(a+b+c, c+?a+?b);
{?b -> a, ?a -> b}
```

and it is also associative

```
m(a+b+c, b+?a);
{?a -> c + a}
```

Note that the effect of using a multi-generic symbol is different:

```
m(a+b+c, b+??c);
{??c -> [c,a]}
```

### 16.50.2 temp \_= logical\_exp

A template may be qualified by the use of the conditional operator `_=`, such as `such!-that`. When a `such-that` condition is encountered in a template, it is held until all generic variables appearing in `logical_exp` are bound.

On the binding of the last generic variable, `logical_exp` is simplified and if the result is not `T` the condition fails and the pattern matcher backtracks. When the template has been fully parsed any remaining held `such-that` conditions are evaluated and compared to `T`.

#### Examples:

```
m(f(a,b), f(?a,?b\_=(?a=?b)));
0
m(f(a,a), f(?a,?b\_=(?a=?b)));
{?b -> a, ?a -> a}
```

Note that `f(?a,?b\_=(?a=?b))` is the same as `f(?a,?a)`.

### 16.50.3 $S(\text{exp}, \{\text{temp1} \rightarrow \text{sub1}, \text{temp2} \rightarrow \text{sub2}, \dots\}, \text{rept}, \text{depth})$

Substitute the set of replacements into  $\text{exp}$ , re-substituting a maximum of  $\text{rept}$  times and to a maximum depth  $\text{depth}$ .  $\text{rept}$  and  $\text{depth}$  have the default values of 1 and  $\infty$  respectively. Essentially,  $S$  is a breadth-first search-and-replace. (There is also a depth-first version,  $Sd(\dots)$ .) Each template is matched against  $\text{exp}$  until a successful match occurs.

Any replacements for generic variables are applied to the r.h.s. of that replacement and  $\text{exp}$  is replaced by the r.h.s. The substitution process is restarted on the new expression starting with the first replacement. If none of the templates match  $\text{exp}$  then the first replacement is tried against each sub-expression of  $\text{exp}$ . If a matching template is found then the sub-expression is replaced and process continues with the next sub-expression.

When all sub-expressions have been examined, if a match was found, the expression is evaluated and the process is restarted on the sub-expressions of the resulting expression, starting with the first replacement. When all sub-expressions have been examined and no match found the sub-expressions are reexamined using the next replacement. Finally when this has been done for all replacements and no match found then the process recurses on each sub-expression. The process is terminated after  $\text{rept}$  replacements or when the expression no longer changes.

The command

```
Si(exp, {temp1 -> sub1, temp2 -> sub2, ...}, depth)
```

means “substitute infinitely many times until expression stops changing”. It is short-hand for  $S(\text{exp}, \{\text{temp1} \rightarrow \text{sub1}, \text{temp2} \rightarrow \text{sub2}, \dots\}, \text{Inf}, \text{depth})$ .

#### Examples:

```
s(f(a,b), f(a,?b) -> ?b\^{\}2);
2
b
s(a+b, a+b -> a\{*}b);
b*a
```

“Associativity” is used to group  $a + b + c$  to  $(a + b) + c$ :

```
s(a+b+c, a+b -> a*b);
b*a + c
```

The next three examples use a rule set that defines the factorial function. Substitute

once:

```
s(nfac(3), {nfac(0) -> 1, nfac(?x) -> ?x*nfac(?x-1)});
3*nfac(2)
```

Substitute twice:

```
s(nfac(3), {nfac(0) -> 1, nfac(?x) -> ?x*nfac(?x-1)}, 2);
6*nfac(1)
```

Substitute until expression stops changing:

```
si(nfac(3), {nfac(0) -> 1, nfac(?x) -> ?x{*}nfac(?x-1)});
6
```

Only substitute at the top level:

```
s(a+b+f(a+b), a+b -> a*b, inf, 0);
f(b+a) + b*a
```

#### 16.50.4 temp :- exp and temp ::- exp

If during simplification of an expression, `temp` matches some sub-expression, then that sub-expression is replaced by `exp`. If there is a choice of templates to apply, the least general is used.

If an old rule exists with the same template, then the old rule is replaced by the new rule. If `exp` is `nil` the rule is retracted.

`temp ::- exp` is the same as `temp :- exp`, but the l.h.s. is not simplified until the replacement is made.

#### Examples:

Define the factorial function of a natural number as a recursive function and a termination condition. For all other values write it as a gamma function. Note that the order of definition is not important, as the rules are re-ordered so that the most specific rule is tried first. Note the use of `::-` instead of `:-` to stop simplification of the l.h.s. `hold` stops its arguments from being simplified.

```
fac(?x \_ = Natp(?x)) ::- ?x*fac(?x-1);
hold(fac(?X-1)*?X)
fac(0) :- 1;
1
```

```

fac(?x) :- Gamma(?x+1);
gamma(?X + 1)
fac(3);
6
fac(3/2);
gamma(5/2)

```

### 16.50.5 Arep({rep1,rep2,...})

In future simplifications automatically apply replacements `rep1`, `rep2`, ... until the rules are retracted. In effect, this replaces the operator `->` by `:-` in the set of replacements `{rep1, rep2, ...}`.

### 16.50.6 Drep({rep1,rep2,...})

Delete the rules `rep1`, `rep2`, ....

As we said earlier, the matcher has been constructed along the lines of the pattern matcher described in McIsaac with the addition of such-that conditions and “semantic matching” as described in Grief. To make a template efficient, some consideration should be given to the structure of the template and the position of such-that statements. In general the template should be constructed so that failure to match is recognized as early as possible. The multi-generic symbol should be used whenever appropriate, particularly with symmetric functions. For further details see McIsaac.

#### Examples:

`f(?a, ?a, ?b)` is better than `f(?a, ?b, ?c_=(?a=?b))`. `?a+??b` is better than `?a+?b+?c...`

The template `f(?a+?b, ?a, ?b)`, matched against `f(3, 2, 1)` is matched as `f(?e_=(?e=?a+?b), ?a, ?b)` when semantic matching is allowed.

### 16.50.7 Switches

**TRPM** Produces a trace of the rules applied during a substitution. This is useful to see how the pattern matcher works, or to understand an unexpected result.

In general usage the following switches need not be considered:

**SEMANTIC** Allow semantic matches, e.g. `f(?a+?b, ?a, ?b)` will match `f(3, 2, 1)`, even though the matcher works from left to right.

**SYM!-ASSOC** Limits the search space of symmetric associative functions when the template contains multi-generic symbols so that generic symbols will not function. For example  $(a+b+c, ?a+??b)$  will return

$$\begin{aligned} &\{ ?a \rightarrow a, ??b \rightarrow [b, c] \} \text{ or} \\ &\{ ?a \rightarrow b, ??b \rightarrow [a, c] \} \text{ or} \\ &\{ ?a \rightarrow c, ??b \rightarrow [a, b] \} \end{aligned}$$

but not  $\{ ?a \rightarrow a+b, ??b \rightarrow c \}$ , etc. No sane template should require these types of matches. However they can be made available by turning the switch off.

## 16.51 QHULL: Compute the complex hull

This package is an interface to qhull ([www.qhull.org](http://www.qhull.org)), which has to be installed externally. There are 3 options for this package to find the qhull program:

1. Put it into the path of your shell (recommended).
2. Set and export an environment variable QHULL to the complete path, e.g., in the Bash:

```
export QHULL=/usr/bin/qhull
```

3. Inside Reduce set the variable qhull\_call!\* to the complete path, e.g.,

```
symbolic(qhull_call!* := "/usr/bin/qhull");
```

Example: Compute the convex hull of a list integer points as a subset of that list as follows:

```
1: qhull {{2,0,0}, {0,2,0}, {0,2,2}, {0,0,0}, {1,1,1}};
```

```
{{2,0,0},{0,2,0},{0,2,2},{0,0,0}}
```

```
2: symbolic;
```

```
nil
```

```
3* qhull_qhull {{2,0,0}, {0,2,0}, {0,2,2}, {0,0,0}, {1,1,1}};
```

```
((2 0 0) (0 2 0) (0 2 2) (0 0 0))
```

Author: Thomas Sturm, March 2013

## 16.52 QSUM: Indefinite and Definite Summation of $q$ -hypergeometric Terms

Authors: Harald Böing and Wolfram Koepf

### 16.52.1 Introduction

This package is an implementation of the  $q$ -analogues of Gosper's and Zeilberger's<sup>45</sup> algorithm for indefinite, and definite summation of  $q$ -hypergeometric terms, respectively.

An expression  $a_k$  is called a  $q$ -hypergeometric term, if  $a_k/a_{k-1}$  is a rational function with respect to  $q^k$ . Most  $q$ -terms are based on the  $q$ -shifted factorial or *qpochhammer*. Other typical  $q$ -hypergeometric terms are ratios of products of powers,  $q$ -factorials,  $q$ -binomial coefficients, and  $q$ -shifted factorials that are integer-linear in their arguments.

### 16.52.2 Elementary $q$ -Functions

Our package supports the input of the following elementary  $q$ -functions:

- `qpochhammer(a, q, infinity)`

$$(a; q)_\infty := \prod_{j=0}^{\infty} (1 - a q^j)$$

- `qpochhammer(a, q, k)`

$$(a; q)_k := \begin{cases} \prod_{j=0}^{k-1} (1 - a q^j) & \text{if } k > 0 \\ 1 & \text{if } k = 0 \\ \prod_{j=1}^k (1 - a q^{-j})^{-1} & \text{if } k < 0 \end{cases}$$

- `qbrackets(k, q)`

$$[q, k] := \frac{q^k - 1}{q - 1}$$

- `qfactorial(k, q)`

$$[k]_q! := \frac{(q; q)_k}{(1 - q)^k}$$

---

<sup>45</sup>The ZEILBERG package (see [Koe95b]) contains the hypergeometric versions. Those algorithms are described in [Gos78],[Zei91],[Zei90] and [Koe95a].

- `qbinomial(n, k, q)`

$$\binom{n}{k}_q := \frac{(q; q)_n}{(q; q)_k \cdot (q; q)_{n-k}}$$

Furthermore it is possible to use an abbreviation for the *generalized  $q$ -hypergeometric series* (basic generalized hypergeometric series, see e. g. [GR90], Chapter 1) which is defined as:

$${}_r\phi_s \left[ \begin{matrix} a_1, a_2, \dots, a_r \\ b_1, b_2, \dots, b_s \end{matrix} \middle| q, z \right] := \sum_{k=0}^{\infty} \frac{(a_1, a_2, \dots, a_r; q)_k}{(b_1, b_2, \dots, b_s; q)_k} \frac{z^k}{(q; q)_k} \left[ (-1)^k q^{\binom{k}{2}} \right]^{1+s-r}$$

where  $(a_1, a_2, \dots, a_r; q)_k$  is a short form to write the product  $\prod_{j=1}^r (a_j; q)_k$ . An  ${}_r\phi_s$  series terminates if one of its numerator parameters is of the form  $q^{-n}$  with  $n \in \mathbb{N}$ . The additional factor  $\left[ (-1)^k q^{\binom{k}{2}} \right]^{1+s-r}$  (which does not occur in the corresponding definition of the *generalized hypergeometric function*) is due to a *confluence process*. With this factor one gets the simple formula:

$$\lim_{a_r \rightarrow \infty} {}_r\phi_s \left[ \begin{matrix} a_1, a_2, \dots, a_r \\ b_1, b_2, \dots, b_s \end{matrix} \middle| q, z \right] = {}_{r-1}\phi_s \left[ \begin{matrix} a_1, a_2, \dots, a_{r-1} \\ b_1, b_2, \dots, b_s \end{matrix} \middle| q, z \right].$$

Another variation is the *bilateral basic hypergeometric series* (see e. g. [GR90], Chapter 5) that is defined as

$${}_r\psi_s \left[ \begin{matrix} a_1, a_2, \dots, a_r \\ b_1, b_2, \dots, b_s \end{matrix} \middle| q, z \right] := \sum_{k=-\infty}^{\infty} \frac{(a_1, a_2, \dots, a_r; q)_k}{(b_1, b_2, \dots, b_s; q)_k} z^k \left[ (-1)^k q^{\binom{k}{2}} \right]^{s-r}.$$

The *summands* of those generalized  $q$ -hypergeometric series may be entered by

- `qphihyperterm(a1, a2, ..., a3, b1, b2, ..., b3, q, z, k)` and
- `qpsihyperterm(a1, a2, ..., a3, b1, b2, ..., b3, q, z, k)`

respectively.

### 16.52.3 $q$ -Gosper Algorithm

The  $q$ -Gosper algorithm[Koo93] is a *decision procedure*, that decides by algebraic calculations whether or not a given  $q$ -hypergeometric term  $a_k$  has a  $q$ -hypergeometric term antidifference  $g_k$ , i. e.  $a_k = g_k - g_{k-1}$  with  $g_k/g_{k-1}$  rational in  $q^k$ . The ratio  $g_k/a_k$  is also rational in  $q^k$  — an important fact which makes the



*rational certification* (see § 16.52.4) of Zeilberger's algorithm possible. If the procedure is successful it returns  $g_k$ , in which case we call  $a_k$  *q-Gosper-summable*. Otherwise *no q-hypergeometric antidifference exists*. Therefore if the *q*-Gosper algorithm does not return a *q*-hypergeometric antidifference, it has *proved* that no such solution exists, an information that may be quite useful and important.

Any antidifference is uniquely determined up to a constant, and is denoted by

$$g_k = \sum a_k \delta_k .$$

Finding  $g_k$  given  $a_k$  is called *indefinite summation*. The antidifference operator  $\Sigma$  is the inverse of the downward difference operator  $\nabla a_k = a_k - a_{k-1}$ . There is an analogous summation theory corresponding to the upward difference operator  $\Delta a_k = a_{k+1} - a_k$ .

In case, an antidifference  $g_k$  of  $a_k$  is known, any sum  $\sum_{k=m}^n a_k$  can be easily calculated by an evaluation of  $g$  at the boundary points like in the integration case:

$$\sum_{k=m}^n a_k = g_n - g_{m-1}$$

#### 16.52.4 q-Zeilberger Algorithm

The *q*-Zeilberger algorithm [Koo93] deals with the *definite summation* of *q*-hypergeometric terms  $f(n, k)$  wrt.  $n$  and  $k$ :

$$s(n) := \sum_{k=-\infty}^{\infty} f(n, k)$$

Zeilberger's idea is to use Gosper's algorithm to find an inhomogeneous recurrence equation with polynomial coefficients for  $f(n, k)$  of the form

$$\sum_{j=0}^J \sigma_j(n) \cdot f(n+j, k) = g(k) - g(k-1), \quad (16.91)$$

where  $g(k)/f(k)$  is rational in  $q^k$  and  $q^n$ . Assuming finite support of  $f(n, k)$  wrt.  $k$  (i. e.  $f(n, k) = 0$  for any  $n$  and all sufficiently large  $k$ ) we can sum equation (16.91) over all  $k \in \mathbb{Z}$ . Thus we receive a homogeneous recurrence equation with polynomial coefficients (called *holonomic equation*) for  $s(n)$ :

$$\sum_{j=0}^J \sigma_j(n) \cdot s(n+j) = 0 \quad (16.92)$$

At this stage the implementation assumes that the summation bounds are infinite and the input term has finite support wrt.  $k$ . If those input requirements are not

fulfilled the resulting recursion is probably not valid. Thus we strongly advise the user to check those requirements.

Despite this restriction you may still be able to get valuable information by the program: On request it returns the left hand side of the recurrence equation (16.92) and the antidifference  $g(k)$  of equation (16.91).

Once you have the certificate  $g(k)$  it is trivial (at least theoretically) to prove equation (16.92) as long as the input requirements are fulfilled. Let's assume someone gives us equation (16.91). If we divide it by  $f(n, k)$  we get a rational identity (in  $q^n$  and  $q^k$ ) —due to the fact that  $g(k)/f(n, k)$  is rational in  $q^n$  and  $q^k$ . Once we confirmed this identity we sum equation (16.91) over  $k \in \mathbb{Z}$ :

$$\sum_{k \in \mathbb{Z}} \sum_{j=0}^J \sigma_j(n) \cdot f(n+j, k) = \sum_{k \in \mathbb{Z}} (g(k) - g(k-1)), \quad (16.93)$$

Again we exploit the fact that  $g(k)$  is a rational multiple of  $f(n, k)$  and thus  $g(k)$  has *finite support* which makes the telescoping sum on the right hand side vanish. If we exchange the order of summation we get equation (16.92) which finishes the proof.

Note that we may relax the requirements for  $f(n, k)$ : An infinite support is possible as long as  $\lim_{k \rightarrow \infty} g(k) = 0$ . (This is certainly true if  $\lim_{k \rightarrow \infty} p(k) f(k) = 0$  for all polynomials  $p(k)$ .)

For a quite general class of  $q$ -hypergeometric terms (*proper  $q$ -hypergeometric terms*) the  $q$ -Zeilberger algorithm always finds a recurrence equation, not necessarily of lowest order though. Unlike Zeilberger's original algorithm its  $q$ -analogue more often fails to determine the recursion of lowest possible order, however (see [PR95]).

If the resulting recurrence equation is of first order

$$a(n)s(n-1) + b(n)s(n) = 0,$$

$s(n)$  turns out to be a  $q$ -hypergeometric term (as  $a$  and  $b$  are polynomials in  $q^n$ ), and a  $q$ -hypergeometric solution can be easily established using a suitable initial value.

If the resulting recurrence equation has order larger than one, this information can be used for identification purposes: Any other expression satisfying the same recurrence equation, and the same initial values, represents the same function.

Our implementation is mainly based on [Koo93] and on the hypergeometric analogue described in [Koe95a]. More examples can be found in [GR90], [Gas95], some of which are contained in the test file `qsum.tst`.

### 16.52.5 REDUCE operator QGOSPER

The QSUM package must be loaded by:

```
1: load qsum;
```

The `qgosper` operator is an implementation of the  $q$ -Gosper algorithm.

- `qgosper(a, q, k)` determines a  $q$ -hypergeometric antidifference. (By default it returns a *downward* antidifference, which may be changed by the switch `qgosper_down`; see also § 16.52.8.) If it does not return a  $q$ -hypergeometric antidifference, then such an antidifference does not exist.
- `qgosper(a, q, k, m, n)` determines a closed formula for the definite sum  $\sum_{k=m}^n a_k$  using the  $q$ -analogue of Gosper's algorithm. This is only successful if  $q$ -Gosper's algorithm applies.

**Examples:** The following two examples can be found in [GR90] ((II.3) and (2.3.4)).

```
2: qgosper(qpochhammer(a, q, k) * q^k / qpochhammer(q, q, k), q, k);
```

$$\frac{(q^{k+1} - 1) * qpochhammer(a, q, k)}{(a - 1) * qpochhammer(q, q, k)}$$

```
3: qgosper(qpochhammer(a, q, k) * qpochhammer(a * q^2, q^2, k) *
qpochhammer(q^(-n), q, k) * q^(n * k) / (qpochhammer(a, q^2, k) *
qpochhammer(a * q^(n+1), q, k) * qpochhammer(q, q, k)), q, k);
```

$$\frac{(q^{k+n} - q^{k-n}) * (q^{k+n} - 1) * (q^{k-n} - q^n) * qpochhammer\left(\frac{1}{q^n}, q, k\right) * qpochhammer(a * q^2, q^2, k) * qpochhammer(a, q, k)}{(q^{2k} - 1) * (q^{2n} - 1) * qpochhammer(q^{2n} * a * q, q, k) * qpochhammer(a, q^2, k) * qpochhammer(q, q, k)}$$

Here are some other simple examples:

```
4: qgosper(qpochhammer(q^(-n), q, k) * z^k / qpochhammer(q, q, k), q, k);
```

\*\*\*\*\* No  $q$ -hypergeometric antidifference exists.

5: off qgosper\_down;

6: qgosper( $q^k * qbrackets(k, q), q, k$ );

$$\frac{-q^k * (q + 1 - q^k) * qbrackets(k, q)}{(q^k - 1) * (q + 1) * (q - 1)}$$

7: on qgosper\_down;

8: qgosper( $q^k, q, k, 0, n$ );

$$\frac{q^n * q - 1}{q - 1}$$

### 16.52.6 REDUCE operator QSUMRECURSION

The `qsumrecursion` operator is an implementation of the  $q$ -Zeilberger algorithm. It tries to determine a homogeneous recurrence equation for  $summ(n)$  wrt.  $n$  with polynomial coefficients (in  $n$ ), where

$$summ(n) := \sum_{k=-\infty}^{\infty} f(n, k).$$

If successful the left hand side of the recurrence equation (16.92) is returned.

There are three different ways to pass a summand  $f(n, k)$  to `qsumrecursion`:

- `qsumrecursion(f, q, k, n)`, where  $f$  is a  $q$ -hypergeometric term wrt.  $k$  and  $n, k$  is the summation variable and  $n$  the recursion variable,  $q$  is a symbol.
- `qsumrecursion(upper, lower, q, z, n)` is a shortcut for `qsumrecursion(qphihyperterm(upper, lower, q, z, k), q, k, n)`
- `qsumrecursion(f, upper, lower, q, z, n)` is a similar shortcut for `qsumrecursion(f*qphihyperterm(upper, lower, q, z, k), q, k, n)`,

i.e. `upper` and `lower` are lists of upper and lower parameters of the generalized  $q$ -hypergeometric function. The third form is handy if you have any additional factors.

For all three instances the following variations are allowed:

- If for some reason the recursion order is known in advance you can specify it as an additional (*optional*) argument at the very end of the parameter sequence. There are two ways. If you just specify a positive integer, `qsumrecursion` looks only for a recurrence equation of this order. You can also specify a range by a list of two positive integers, i.e. the first one specifying the lowest and the second one the highest order.

By default `qsumrecursion` will search for recurrences of order from 1 to 5. (The global variable `qsumrecursion_recrange!` controls this behavior, see § 16.52.8.)

- Usually `qsumrecursion` uses `summ` as a name for the summ-function defined above. If you want to use another operator, say e.g. `s`, then the following syntax applies: `qsumrecursion(f, q, k, s(n))`

As a first example we want to consider the  $q$ -binomial theorem:

$$\sum_{k=0}^{\infty} \frac{(a; q)_k}{(q; q)_k} z^k = \frac{(a z; q)_{\infty}}{(z; q)_{\infty}},$$

provided that  $|z|, |q| < 1$ . It is the  $q$ -analogue of the binomial theorem in the sense that

$$\lim_{q \rightarrow 1^-} \sum_{k=0}^{\infty} \frac{(q^a; q)_k}{(q; q)_k} z^k = \sum_{k=0}^{\infty} \frac{(a)_k}{k!} z^k = (1 - z)^{-a}.$$

For  $a := q^{-n}$  with  $n \in \mathbb{N}$  our implementation gets:

```
9: qsumrecursion(qpochhammer(q^(-n), q, k) * z^k /
qpochhammer(q, q, k), q, k, n);
```

$$- ((q^{-n} - z) * \text{summ}(n - 1) - q * \text{summ}(n))$$

Notice that the input requirements are fulfilled. For  $n \in \mathbb{N}$  the summand is zero for all  $k > n$  as  $(q^{-n}; q)_k = 0$  and the  $(q; q)_k$ -term in the denominator makes the summand vanish for all  $k < 0$ .

With the switch `qsumrecursion_certificate` it is possible to get the antidifference  $g_k$  described above. When switched on, `qsumrecursion` returns a list with five entries, see § 16.52.8. For the last example we get:

```

10: on qsumrecursion_certificate;

11: proof:= qsumrecursion(qpochhammer(q^(-n), q, k)*z^k/
    qpochhammer(q, q, k), q, k, n);

```

```

proof := - ((q^n - z)*summ(n - 1) - q^n *summ(n)),

          k      n
          - (q  - q ) * z
          -----,
          n
          q  - 1

          k      1
          z *qpochhammer(----, q, k)
                          n
                          q
          -----,
          qpochhammer(q, q, k)

k,

downward_antidifference

```

```

12: off qsumrecursion_certificate;

```

Let's define the list entries as  $\{\text{rec}, \text{cert}, f, k, \text{dir}\}$ . If you substitute  $\text{summ}(n+j)$  by  $f(n+j, k)$  in  $\text{rec}$  then you obtain the left hand side of equation (16.91), where  $f$  is the input summand. The function  $g(k) := f * \text{cert}$  is the corresponding antidifference, where  $\text{dir}$  states which sort of antidifference was calculated `downward_antidifference` or `upward_antidifference`, see also § 16.52.8. Those informations enable you to prove the recurrence equation for the sum or supply you with the necessary informations to determine an inhomogeneous recurrence equation for a sum with nonnatural bounds.

For our last example we can now calculate both sides of equation (16.91):

```

13: lhside:= qsimpcomb(sub(summ(n)=part(proof, 3),
    summ(n-1)=sub(n=n-1, part(proof, 3), part(proof, 1))));

          k      k      n      n      1
          z * (q  * (q  - z) + q  * (z - 1)) * qpochhammer(----, q, k)
                                              n
                                              q
lhside := -----
          n
          (q  - 1) * qpochhammer(q, q, k)

```

```

14: rhside:= qsimpcomb((part(proof,2)*part(proof,3)-
    sub(k=k-1,part(proof,2)*part(proof,3)))));

      k      k      n      n      k      1
      - z * ((q  - q ) * z - q  * (q  - 1)) * qpochhammer(----, q, k)
                                      n
                                      q

rhside := -----
              n
            (q  - 1) * qpochhammer(q, q, k)

15: qsimpcomb((rhside-lhside)/part(proof,3));

0

```

Thus we have proved the validity of the recurrence equation.

As some other examples we want to consider some generalizations of orthogonal polynomials from the Askey–Wilson–scheme [KS94]: The  $q$ -Laguerre (3.21),  $q$ -Charlier (3.23) and the continuous  $q$ -Jacobi (3.10) polynomials.

```

16: operator qlaguerre, qcharlier;

17: qsumrecursion(qpochhammer(q^(alpha+1), q, n) / qpochhammer(q, q, n),
    {q^(-n)}, {q^(alpha+1)}, q, -x*q^(n+alpha+1), qlaguerre(n));

      n      alpha + n      n
      ((q + 1 - q ) * q - q      * (q * x + q)) * qlaguerre(n - 1)

      alpha + n      n
      + ((q      - q) * qlaguerre(n - 2) + (q  - 1) * qlaguerre(n)) * q

18: qsumrecursion({q^(-n), q^(-x)}, {0}, q, -q^(n+1)/a, qcharlier(n));

      x      n      n      2*n
      - ((q * ((q + 1 - q ) * a + q ) * q - q      ) * qcharlier(n - 1)

      x      n      n
      + q * ((q  + a*q) * (q  - q) * qcharlier(n - 2) - qcharlier(n) * a*q))

19: on qsum_nullspace;

20: term:= qpochhammer(q^(alpha+1), q, n) / qpochhammer(q, q, n) *
    qphihyperterm({q^(-n), q^(n+alpha+beta+1),
    q^(alpha/2+1/4)*exp(I*theta), q^(alpha/2+1/4)*exp(-I*theta)},
    {q^(alpha+1), -q^((alpha+beta+1)/2), -q^((alpha+beta+2)/2)},
    q, q, k) $

```

```
21: qsumrecursion(term,q,k,n,2);
```

```

      n i*theta   alpha   beta   n
- ((q *e          *(q          *(q          *(q *(q + 1) - q) - q
      alpha + beta + n      n      beta + n
      + q          *(q + 1 - q - q          )) -
      (alpha + beta)/2   alpha   n          beta + n          n
      q          *(q          *(q *(q + 1) - q + q          *(q + 1 - q ))
      2*alpha + beta + 2*n
      - (q          + q)))*(sqrt(q) + q) +
      (2*alpha + 1)/4   2*i*theta          alpha + beta + 2*n      2
      q          *(e          + 1)*(q          - q )
      alpha + beta + 2*n          alpha + beta + 2*n
      *(q          - 1))*(q          - q)*summ(n - 1) -
      i*theta   (alpha + beta + 2*n)/2   (alpha + beta + 2*n)/2
      e          *((q          *(q          + q)
      (alpha + beta + 2*n)/2
      *(q          - q)*(sqrt(q) + q) +
      (2*alpha + 2*beta + 4*n + 1)/2
      (q          + q)
      alpha + beta + 2*n      2          alpha + beta + n
      *(q          - q ))*(q          - 1)
      n          alpha          alpha + beta + 2*n
      *(q - 1)*summ(n) + (q          *(sqrt(q)*q + q          )
      (3*alpha + beta + 2*n)/2
      + q          *(sqrt(q) + q))
      alpha + beta + 2*n          alpha + n          beta + n
      *(q          - 1)*(q          - q)*(q          - q)
      *summ(n - 2)))

```

```
22: off qsum_nullspace;
```

The setting of `qsum_nullspace` (see [PR95] and § 16.52.8) results in a faster calculation of the recurrence equation for this example.



### 16.52.7 Simplification Operators

An essential step in the algorithms introduced above is to decide whether a term  $a_k$  is  $q$ -hypergeometric, i. e. if the ratio  $a_k/a_{k-1}$  is rational in  $q^k$ .

The procedure `qsimpcomb` provides this facility. It tries to simplify all exponential expressions in the given term and applies some transformation rules to the known elementary  $q$ -functions as `qpochhammer`, `qbrackets`, `qbinomial` and `qfactorial`. Note that the procedure may fail to completely simplify some expressions. This is due to the fact that the procedure was designed to simplify ratios of  $q$ -hypergeometric terms in the form  $f(k)/f(k-1)$  and not arbitrary  $q$ -hypergeometric terms.

E. g. an expression like  $(a; q)_{-n} \cdot (a/q^n; q)_n$  is not recognized as 1, despite the transformation formula

$$(a; q)_{-n} = \frac{1}{(a/q^n; q)_n},$$

which is valid for  $n \in \mathbb{N}$ .

Note that due to necessary simplification of powers, the switch `precise` is (locally) turned off in `qsimpcomb`. This might produce wrong results if the input term contains e. g. complex variables.

The following synonyms may be used:

- `up_qratio(f, k)` or `qratio(f, k)` for `qsimpcomb(sub(k=k+1, f)/f)` and
- `down_qratio(f, k)` for `qsimpcomb(f/sub(k=k-1, f))`.

### 16.52.8 Global Variables and Switches

The following switches can be used in connection with the `QSUM` package:

- `qsum_trace`, default setting is off. If it is turned on some intermediate results are printed.
- `qgosper_down`, default setting is on. It determines whether `qgosper` returns a downward or an upward antidifference  $g_k$  for the input term  $a_k$ , i. e.  $a_k = g_k - g_{k-1}$  or  $a_k = g_{k+1} - g_k$  respectively.
- `qsumrecursion_down`, default setting is on. If it is switched on a downward recurrence equation will be returned by `qsumrecursion`. Switching it off leads to an upward recurrence equation.

- `qsum_nullspace`, default setting is off. The antidifference  $g(k)$  is always a rational multiple (in  $q^k$ ) of the input term  $f(k)$ . `qgosper` and `qsumrecursion` determine this certificate, which requires solving a set of linear equations. If the switch `qsum_nullspace` is turned on a modified nullspace-algorithm will be used for solving those equations. In general this method is slower. However if the resulting recurrence equation is quite complicated it might help to switch on `qsum_nullspace`. See also [Knu81] and [PR95].
- `qgosper_specialsol`, default setting is on. The antidifference  $g(k)$  which is determined by `qgosper` might not be unique. If this switch is turned on, just one special solution is returned. If you want to see all solutions, you should turn the switch off.
- `qsumrecursion_exp`, default setting is off. This switch determines if the coefficients of the resulting recurrence equation should be factored. Turning it off might speed up the calculation (if factoring is complicated). Note that when turning on `qsum_nullspace` usually no speedup occurs by switching `qsumrecursion_exp` on.
- `qsumrecursion_certificate`, default off. As Zeilberger's algorithm delivers a recurrence equation for a  $q$ -hypergeometric term  $f(n, k)$ , see equation (16.91), this switch is used to get all necessary informations for proving this recurrence equation.

If it is set on, instead of simply returning the resulting recurrence equation (for the sum)—if one exists—`qsumrecursion` returns a list `{rec, cert, f, k, dir}` with five items: The first entry contains the recurrence equation, while the other items enable you to prove the recurrence a posteriori by rational arithmetic.

If we denote by `r` the recurrence `rec` where we substituted the summ-function by the input term `f` (with the corresponding shifts in `n`) then the following equation is valid:

$$r = \text{cert} * f - \text{sub}(k=k-1, \text{cert} * f)$$

or

$$r = \text{sub}(k=k+1, \text{cert} * f) - \text{cert} * f$$

if `dir=downward_antidifference` or `dir=upward_antidifference` respectively.

The global variable `qsumrecursion_recrange!` controls for which recursion orders the procedure `qsumrecursion` looks. It has to be a list with two entries, the first one representing the lowest and the second one the highest order of a recursion to search for. By default it is set to `{1, 5}`.

## 16.52.9 Messages

The following messages may occur:

- If your call to `qgosper` or `qsumrecursion` reveals some incorrect syntax, e.g. wrong number of arguments or wrong type you may receive the following messages:

```
***** Wrong number of arguments.
```

or

```
***** Wrong type of arguments.
```

- If you call `qgosper` with a summand term that is free of the summation variable you get

```
WARNING: Summand is independent of summation variable.
```

```
***** No q-hypergeometric antidifference exists.
```

- If `qgosper` finds no antidifference it returns:

```
***** No q-hypergeometric antidifference exists.
```

- If `qsumrecursion` finds no recursion in the specified range it returns:

```
***** Found no recursion. Use higher order.
```

(If you do not pass a range as an argument to `qsumrecursion` the default range in `qsumrecursion_recrange!*` will be used.)

- If the input term passed to `qgosper` (`qsumrecursion`) is not  $q$ -hypergeometric wrt. the summation variable — say  $k$  — (and the recursion variable) then you get

```
***** Input term is probably not q-hypergeometric.
```

With all the examples we tested, our procedures decided properly whether the input term was  $q$ -hypergeometric or not. However, we cannot guarantee in general that `qsimpcomb` *always* returns an expression that *looks* rational in  $q^k$  if it actually is.

- If the global variable `qsumrecursion_recrange!*` was assigned an invalid value:

```
Global variable qsumrecursion_recrange!* must be a list
of two positive integers: {lo,hi} with lo<=hi.
```

```
***** Invalid value of qsumrecursion_recrange!*
```

## 16.53 RANDPOLY: A random polynomial generator

This package is based on a port of the Maple random polynomial generator together with some support facilities for the generation of random numbers and anonymous procedures.

Author: Francis J. Wright.

This package is based on a port of the Maple random polynomial generator together with some support facilities for the generation of random numbers and anonymous procedures.

### 16.53.1 Introduction

The operator `randpoly` is based on a port of the Maple random polynomial generator. In fact, although by default it generates a univariate or multivariate polynomial, in its most general form it generates a sum of products of arbitrary integer powers of the variables multiplied by arbitrary coefficient expressions, in which the variable powers and coefficient expressions are the results of calling user-supplied functions (with no arguments). Moreover, the “variables” can be arbitrary expressions, which are composed with the underlying polynomial-like function.

The user interface, code structure and algorithms used are essentially identical to those in the Maple version. The package also provides an analogue of the Maple `rand` random-number-generator, primarily for use by `randpoly`. There are principally two reasons for translating these facilities rather than designing comparable facilities anew: (1) the Maple design seems satisfactory and has already been “proven” within Maple, so there is no good reason to repeat the design effort; (2) the main use for these facilities is in testing the performance of other algebraic code, and there is an advantage in having essentially the same test data generator implemented in both Maple and REDUCE. Moreover, it is interesting to see the extent to which a facility can be translated without change between two systems. (This aspect will be described elsewhere.)

Sections 16.53.2 and 16.53.3 describe respectively basic and more advanced use of `randpoly`; §16.53.4 describes subsidiary functions provided to support advanced use of `randpoly`; §16.53.5 gives examples; an appendix gives some details of the only non-trivial algorithm, that used to compute random sparse polynomials. Additional examples of the use of `randpoly` are given in the test and demonstration file `randpoly.tst`.

### 16.53.2 Basic use of `randpoly`

The operator `randpoly` requires at least one argument corresponding to the polynomial variable or variables, which must be either a single expression or a list of expressions.<sup>46</sup> In effect, `randpoly` replaces each input expression by an internal variable and then substitutes the input expression for the internal variable in the generated polynomial (and by default expands the result as usual), although in fact if the input expression is a REDUCE kernel then it is used directly. The rest of this document uses the term “variable” to refer to a general input expression or the internal variable used to represent it, and all references to the polynomial structure, such as its degree, are with respect to these internal variables. The actual degree of a generated polynomial might be different from its degree in the internal variables.

By default, the polynomial generated has degree 5 and contains 6 terms. Therefore, if it is univariate it is dense whereas if it is multivariate it is sparse.

#### 16.53.2.1 Optional arguments

Other arguments can optionally be specified, in any order, after the first compulsory variable argument. All arguments receive full algebraic evaluation, subject to the current switch settings etc. The arguments are processed in the order given, so that if more than one argument relates to the same property then the last one specified takes effect. Optional arguments are either keywords or equations with keywords on the left.

In general, the polynomial is sparse by default, unless the keyword `dense` is specified as an optional argument. (The keyword `sparse` is also accepted, but is the default.) The default degree can be changed by specifying an optional argument of the form

`degree = natural number.`

In the multivariate case this is the total degree, i.e. the sum of the degrees with respect to the individual variables. The keywords `deg` and `maxdeg` can also be used in place of `degree`. More complicated monomial degree bounds can be constructed by using the coefficient function described below to return a monomial or polynomial coefficient expression. Moreover, `randpoly` respects internally the REDUCE “asymptotic” commands `let`, `weight` etc. described in §10.4 of the REDUCE 3.6 manual, which can be used to exercise additional control over the polynomial generated.

---

<sup>46</sup>If it is a single expression then the univariate code is invoked; if it is a list then the multivariate code is invoked, and in the special case of a list of one element the multivariate code is invoked to generate a univariate polynomial, but the result should be indistinguishable from that resulting from specifying a single expression not in a list.

In the sparse case (only), the default maximum number of terms generated can be changed by specifying an optional argument of the form

`terms = natural number.`

The actual number of terms generated will be the minimum of the value of `terms` and the number of terms in a dense polynomial of the specified degree, number of variables, etc.

### 16.53.3 Advanced use of `randpoly`

The default order (or minimum or trailing degree) can be changed by specifying an optional argument of the form

`ord = natural number.`

The keyword is `ord` rather than `order` because `order` is a reserved command name in REDUCE. The keyword `mindeg` can also be used in place of `ord`. In the multivariate case this is the total degree, i.e. the sum of the degrees with respect to the individual variables. The order normally defaults to 0.

However, the input expressions to `randpoly` can also be equations, in which case the order defaults to 1 rather than 0. Input equations are converted to the difference of their two sides before being substituted into the generated polynomial. The purpose of this facility is to easily generate polynomials with a specified zero – for example

`randpoly(x = a);`

generates a polynomial that is guaranteed to vanish at  $x = a$ , but is otherwise random.

Order specification and equation input are extensions of the current Maple version of `randpoly`.

The operator `randpoly` accepts two further optional arguments in the form of equations with the keywords `coeffs` and `expons` on the left. The right sides of each of these equations must evaluate to objects that can be applied as functions of no variables. These functions should be normal algebraic procedures (or something equivalent); the `coeffs` procedure may return any algebraic expression, but the `expons` procedure must return an integer (otherwise `randpoly` reports an error). The values returned by the functions should normally be random, because it is the randomness of the coefficients and, in the sparse case, of the exponents that makes the constructed polynomial random.

A convenient special case is to use the function `rand` on the right of one or both of

these equations; when called with a single argument `rand` returns an anonymous function of no variables that generates a random integer. The single argument of `rand` should normally be an integer range in the form  $a \dots b$ , where  $a, b$  are integers such that  $a < b$ . The spaces around (or at least before) the infix operator “`..`” are necessary in some cases in REDUCE and generally recommended. For example, the `expons` argument might take the form

```
expons = rand(0 .. n)
```

where  $n$  will be the maximum degree with respect to each variable *independently*. In the case of `coeffs` the lower limit will often be the negative of the upper limit to give a balanced coefficient range, so that the `coeffs` argument might take the form

```
coeffs = rand(-n .. n)
```

which will generate random integer coefficients in the range  $[-n, n]$ .

### 16.53.4 Subsidiary functions: `rand`, `proc`, `random`

#### 16.53.4.1 Rand: a random-number-generator generator

The first argument of `rand` must be either an integer range in the form  $a \dots b$ , where  $a, b$  are integers such that  $a < b$ , or a positive integer  $n$  which is equivalent to the range  $0 \dots n - 1$ . The operator `rand` constructs a function of no arguments that calls the REDUCE random number generator function `random` to return a random integer in the range specified; in the case that the first argument of `rand` is a single positive integer  $n$  the function constructed just calls `random(n)`, otherwise the call of `random` is scaled and shifted.

As an additional convenience, if `rand` is called with a second argument that is an identifier then the call of `rand` acts exactly like a procedure definition with the identifier as the procedure name. The procedure generated can then be called with an empty argument list by the algebraic processor.

[Note that `rand()` with no argument is an error in REDUCE and does not return directly a random number in a default range as it does in Maple – use instead the REDUCE function `random` (see below).]

#### 16.53.4.2 Proc: an anonymous procedure generator

The operator `proc` provides a generalization of `rand`, and is primarily intended to be used with expressions involving the `random` function (see below). Essentially, it provides a mechanism to prevent functions such as `random` being evaluated

when the arguments to `randpoly` are evaluated, which is too early. `Proc` accepts a single argument which is converted into the body of an anonymous procedure, which is returned as the value of `proc`. (If a named procedure is required then the normal `REDUCE procedure` statement should be used instead.) Examples are given in the following sections, and in the file `randpoly.tst`.

#### 16.53.4.3 Random: a generalized interface

As an additional convenience, this package extends the interface to the standard `REDUCE random` function so that it will directly accept either a natural number or an integer range as its argument, exactly as for the first argument of `rand`. Hence effectively

```
rand(X) = proc random(X)
```

although `rand` is marginally more efficient. However, `proc` and the generalized `random` interface allow expressions such as the following anonymous random fraction generator to be easily constructed:

```
proc(random(-99 .. 99)/random(1 .. 99))
```

#### 16.53.4.4 Further support for procs

`Rand` is a special case of `proc`, and (for either) if the switch `comp` is on (and the compiler is available) then the generated procedure body is compiled.

`Rand` with a single argument and `proc` both return as their values anonymous procedures, which if they are not compiled are Lisp lambda expressions. However, if compilation is in effect then they return only an identifier that has no external significance<sup>47</sup> but which can be applied as a function in the same way as a lambda expression.

It is primarily intended that such “proc expressions” will be used immediately as input to `randpoly`. The algebraic processor is not intended to handle lambda expressions. However, they can be output or assigned to variables in algebraic mode, although the output form looks a little strange and is probably best not displayed. But beware that lambda expressions cannot be evaluated by the algebraic processor (at least, not without declaring some internal Lisp functions to be algebraic operators). Therefore, for testing purposes or curious users, this package provides the operators `showproc` and `evalproc` respectively to display and evaluate “proc expressions” output by `rand` or `proc` (or in fact any lambda expression), in the case of `showproc` provided they are not compiled.

---

<sup>47</sup>It is not interned on the oblist.



### 16.53.5 Examples

The file `randpoly.tst` gives a set of test and demonstration examples.

The following additional examples were taken from the Maple `randpoly` help file and converted to REDUCE syntax by replacing `[ ]` by `{ }` and making the other changes shown explicitly:

```
randpoly(x);
```

$$- 54x^5 - 92x^4 - 30x^3 + 73x^2 - 69x - 67$$

```
randpoly({x, y}, terms = 20);
```

$$\begin{aligned} & 31x^5 - 17x^4y - 48x^4 - 15x^3y^2 + 80x^3y + 92x^3 \\ & + 86x^2y^3 + 2x^2y^2 - 44x^2 + 83x^4y + 85x^3y^3 + 55x^2y^2 \\ & - 27x^5y + 33x^5 - 98xy^5 + 51y^4 - 2y^3 + 70y^2 - 60y - 10 \end{aligned}$$

```
randpoly({x, sin(x), cos(x)});
```

$$\begin{aligned} & \sin(x) * ( - 4\cos(x)^4 - 85\cos(x)^3x + 50\sin(x)^3 \\ & - 20\sin(x)^2x + 76\sin(x)x + 96\sin(x) ) \end{aligned}$$

```
% randpoly(z, expons = rand(-5..5)); % Maple
% A generalized random "polynomial"!
% Note that spaces are needed around .. in REDUCE.
on div; off allfac;
randpoly(z, expons = rand(-5 .. 5));
```

$$- 39z^4 + 14z^3 - 77z^{-3} - 37z^{-4} - 8z^{-5}$$

```

off div; on allfac;
% randpoly([x], coeffs = proc() randpoly(y) end); % Maple
randpoly({x}, coeffs = proc randpoly(y));

      5 5      5 4      5 3      5 2      5      5
95*x *y - 53*x *y - 78*x *y + 69*x *y + 58*x *y - 58*x

      4 5      4 4      4 3      4 2      4
+ 64*x *y + 93*x *y - 21*x *y + 24*x *y - 13*x *y

      4      3 5      3 4      3 3      3 2
- 28*x - 57*x *y - 78*x *y - 44*x *y + 37*x *y

      3      3      2 5      2 4      2 3      2 2
- 64*x *y - 95*x - 71*x *y - 69*x *y - x *y - 49*x *y

      2      2      5      4      3      2
+ 77*x *y + 48*x + 38*x*y + 93*x*y - 65*x*y - 83*x*y

      5      4      3      2
+ 25*x*y + 51*x + 35*y - 18*y - 59*y + 73*y - y + 31

% A more conventional alternative is ...
% procedure r; randpoly(y)$ randpoly({x}, coeffs = r);
% or, in fact, equivalently ...
% randpoly({x}, coeffs = procedure r; randpoly(y));

randpoly({x, y}, dense);

      5      4      4      3 2      3      3
85*x + 43*x *y + 68*x + 87*x *y - 93*x *y - 20*x

      2 2      2      2      4      3      2
- 74*x *y - 29*x *y + 7*x + 10*x*y + 62*x*y - 86*x*y

      5      4      3      2
+ 15*x*y - 97*x - 53*y + 71*y - 46*y - 28*y + 79*y + 44

```

### 16.53.6 Appendix: Algorithmic background

The only part of this package that involves any mathematics that is not completely trivial is the procedure to generate a sparse set of monomials of specified maximum

and minimum total degrees in a specified set of variables. This involves some combinatorics, and the Maple implementation calls some procedures from the Maple Combinatorial Functions Package `combinat` (of which I have implemented restricted versions in REDUCE).

Given the maximum possible number  $N$  of terms (in a dense polynomial), the required number of terms (in the sparse polynomial) is selected as a random subset of the natural numbers up to  $N$ , where each number indexes a term. In the univariate case these indices are used directly as monomial exponents, but in the multivariate case they are converted to monomial exponent vectors using a lexicographic ordering.

### 16.53.6.1 Numbers of polynomial terms

By explicitly enumerating cases with 1, 2, etc. variables, as indicated by the inductive proof below, one deduces that:

**Proposition 1.** *In  $n$  variables, the number of distinct monomials having total degree precisely  $r$  is  ${}^{r+n-1}C_{n-1}$ , and the maximum number of distinct monomials in a polynomial of maximum total degree  $d$  is  ${}^{d+n}C_n$ .*

**Proof** Suppose the first part of the proposition is true, namely that there are at most

$$N_h(n, r) = {}^{r+n-1}C_{n-1}$$

distinct monomials in an  $n$ -variable *homogeneous* polynomial of total degree  $r$ . Then there are at most

$$N(d, r) = \sum_{r=0}^d {}^{r+n-1}C_{n-1} = {}^{d+n}C_n$$

distinct monomials in an  $n$ -variable polynomial of maximum total degree  $d$ .

The sum follows from the fact that

$${}^{r+n}C_n = \frac{(r+n)^{\underline{n}}}{n!}$$

where  $x^{\underline{n}} = x(x-1)(x-2)\cdots(x-n+1)$  denotes a falling factorial, and

$$\sum_{a \leq x < b} x^{\underline{n}} = \frac{x^{\underline{n+1}}}{n+1} \Big|_a^b.$$

(See, for example, D. H. Greene & D. E. Knuth, *Mathematics for the Analysis of Algorithms*, Birkhäuser, Second Edn. 1982, equation (1.37)). Hence the second part of the proposition follows from the first.

The proposition holds for 1 variable ( $n = 1$ ), because there is clearly 1 distinct monomial of each degree precisely  $r$  and hence at most  $d + 1$  distinct monomials in a polynomial of maximum degree  $d$ .

Suppose that the proposition holds for  $n$  variables, which are represented by the vector  $X$ . Then a homogeneous polynomial of degree  $r$  in the  $n + 1$  variables  $X$  together with the single variable  $x$  has the form

$$x^r P_0(X) + x^{r-1} P_1(X) + \cdots + x^0 P_r(X)$$

where  $P_s(X)$  represents a polynomial of maximum total degree  $s$  in the  $n$  variables  $X$ , which therefore contains at most  $^{s+n}C_n$  distinct monomials. The homogeneous polynomial of degree  $r$  in  $n + 1$  terms therefore contains at most

$$\sum_{s=0}^r {}^{s+n}C_n = {}^{r+n+1}C_{n+1}$$

distinct monomials. Hence the proposition holds for  $n + 1$  variables, and therefore by induction it holds for all  $n$ .  $\square$

### 16.53.6.2 Mapping indices to exponent vectors

The previous proposition is also the basis of the algorithm to map term indices  $m \in \mathbb{N}$  to exponent vectors  $v \in \mathbb{N}^n$ , where  $n$  is the number of variables.

Define a norm  $\|\cdot\|$  on exponent vectors by  $\|v\| = \sum_{i=1}^n v_i$ , which corresponds to the total degree of the monomial. Then, from the previous proposition, the number of exponent vectors of length  $n$  with norm  $\|v\| \leq d$  is  $N(n, d) = {}^{d+n}C_n$ . The elements of the  $m^{\text{th}}$  exponent vector are constructed recursively by applying the algorithm to successive tail vectors, so let a subscript denote the length of the vector to which a symbol refers.

The aim is to compute the vector of length  $n$  with index  $m = m_n$ . If this vector has norm  $d_n$  then the index and norm must satisfy

$$N(n, d_n - 1) \leq m_n < N(n, d_n),$$

which can be used (as explained below) to compute  $d_n$  given  $n$  and  $m_n$ . Since there are  $N(n, d_n - 1)$  vectors with norm less than  $d_n$ , the index of the  $(n - 1)$ -element tail vector must be given by  $m_{n-1} = m_n - N(n, d_n - 1)$ , which can be used recursively to compute the norm  $d_{n-1}$  of the tail vector. From this, the first element of the exponent vector is given by  $v_1 = d_n - d_{n-1}$ .

The algorithm therefore has a natural recursive structure that computes the norm of each tail subvector as the recursion stack is built up, but can only compute the first term of each tail subvector as the recursion stack is unwound. Hence, it constructs the exponent vector from right to left, whilst being applied to the elements from

left to right. The recursion is terminated by the observation that  $v_1 = d_1 = m_1$  for an exponent vector of length  $n = 1$ .

The main sub-procedure, given the required length  $n$  and index  $m_n$  of an exponent vector, must return its norm  $d_n$  and the index of its tail subvector of length  $n - 1$ . Within this procedure,  $N(n, d)$  can be efficiently computed for values of  $d$  increasing from 0, for which  $N(n, 0) = {}^nC_n = 1$ , until  $N(n, d) > m$  by using the observation that

$$N(n, d) = {}^{d+n}C_n = \frac{(d+n)(d-1+n) \cdots (1+n)}{d!}.$$

## 16.54 RATAPRX: Rational Approximations Package for REDUCE

Authors: Lisa Temme and Wolfram Koepf

### 16.54.1 Periodic Decimal Representation

The division of one integer by another often results in a period in the decimal part. The `rational2periodic` function in this package can recognise and represent such an answer in a periodic representation. The inverse function, `periodic2rational`, converts a periodic representation back to a rational number.

#### Periodic Representation of a Rational Number

**SYNTAX:** `rational2periodic(n);`  
`rational2periodic(n, b);`

**INPUT:** `n` is a rational number  
`b` is the number base, if absent the default is 10.

**RESULT:** `periodic({a1, ..., an}, {b1, ..., bm}, {c1, ..., ck}, ±b)`  
 where `{a1, ..., an}` is a list of the digits in the integer part,  
`{b1, ..., bm}` is a list of the digits in the non-periodic part,  
`{c1, ..., ck}` is a list of the digits in the periodic part  
 and `±b` where `b` is the number base  $2 \leq b \leq 16$ ,  
 a minus indicating the rational number `n` was negative.

#### **EXAMPLES:**

$-59/70$  written as  $-0.8\overline{428571}$   
 1: `rational2periodic(-59/70);`  
`periodic({0}, {8}, {4,2,8,5,7,1}, -10)`

$1/80$  written as a hexadecimal is  $0.0\overline{3}$   
 2: `rational2periodic(1/80,16);`  
`periodic({0}, {0}, {3}, 16)`

Normally the operator `periodic` will not be seen as the output will be prettyprinted as  $-0.8\overline{428571}$  and  $0.0\overline{3}$  (base 16) respectively. Currently the CSL GUI does not support over-lining. Instead the periodic part is enclosed in square brackets when the switch `FANCY` is ON; hence output in this case looks better when this switch is OFF.

#### Rational Number of a Periodic Representation

**SYNTAX:**

```
periodic2rational(periodic({a1,...,an},{b1...bm},{c1,...,ck},±b)
periodic2rational({a1,...,an},{b1...bm},{c1,...,ck},±b)
```

**INPUT:**

{a1,...,an} is a list of the digits in the integer part,  
 {b1,...,bm} is a list of the digits in the non-periodic part,  
 {c1,...,ck} is a list of the digits in the periodic part  
 and b is the number base  $2 \leq b \leq 16$ , a minus  
 indicating the rational number result should be negative.  
 If the base is omitted, 10 is assumed.

**RESULT:**

A rational number.

**EXAMPLES:**

0.8428571 written as 59/70

```
3: periodic2rational(periodic({0},{8},{4,2,8,5,7,1}));
```

```
59
---
70
```

```
4: periodic2rational({0},{8},{4,2,8,5,7,1}, -10);
```

```
59
- ---
70
```

Note that `periodic2rational` will produce the correct rational result when passed a parameter for the periodic part which is not minimal. Similarly, a parameter for the periodic part which consists of all 9's (or in base  $b$ , all  $(b-1)$ 's) is treated correctly although such periodic parts are not canonical and are never generated by calls to `rational2periodic`.

For example,

```
periodic2rational({0}, {}, {1, 2, 1, 2});
periodic2rational({0}, {1}, {2, 1});
periodic2rational({0}, {1, 2}, {1, 2, 1, 2});
```

all produce the same rational result, namely  $\frac{4}{33}$ , as the canonical input

```
periodic2rational({0}, {}, {1, 2});
```

Similarly,

```
periodic2rational({0}, {}, {9});
periodic2rational({0}, {9}, {9});
periodic2rational({0}, {}, {9, 9, 9, 9});
```

all produce the same rational result, namely 1, as the canonical input

```
periodic2rational({1}, {}, {});
```

Although the operators `periodic2rational` and `rational2periodic` work even when `ROUNDED` is `ON`, they are best used when `ROUNDED` is `OFF`. The input to `rational2periodic` should not be a rounded number, otherwise an error results.

For example, the input `rational2periodic(1/7);` will produce the intended periodic representation even with `ROUNDED ON`. However, the input

```
a := 1/7; rational2periodic(a);
```

will result in an error as the simplifier is applied in the assignment and rounds the rational number.

Similarly, although the result of `periodic2rational` will always be a rational number (represented by a `QUOTIENT` prefix form), if the simplifier is applied to the result a rounded value will be produced.

### 16.54.2 Continued Fractions

A continued fraction (see [JT80]) has the general form

$$a_0 + \frac{a_1}{b_1 + \frac{a_2}{b_2 + \frac{a_3}{b_3 + \dots}}}.$$

A more compact way of writing this is as

$$a_0 + \frac{a_1|}{|b_1|} + \frac{a_2|}{|b_2|} + \frac{a_3|}{|b_3|} + \dots.$$

Even more succinctly:

$$\{a_0, \{a_1, b_1\}, \{a_2, b_2\}, \dots\}$$

This is represented in `REDUCE` as



```
contfrac(Expression, Rational approximant,
          {a0, {a1, b1}, {a2, b2}, ... })
```

The operator `CFRAC` is used to generate a generalised continued fraction expansion of an algebraic expression.

```
cfrac(<num>)
cfrac(<num>, <length>)
cfrac(<func>, <var>)
cfrac(<func>, <var>, <length>)
```

#### INPUT:

*<num>* is any real number

*<func>* is a function

*<var>* is the function main variable

*<length>* is the maximum number of terms (continuents) to be generated and is **optional**.

For non-rational function or irrational number input the *<length>* argument specifies the number of continuents (ordered pairs,  $\{a_i, b_i\}$ ), to be returned. Its default value is five. For rational function or rational number input the `length` argument can only truncate the answer, it cannot return additional pairs even if the precision is increased. The default for rational function or rational number input is the complete continued fraction.

For a non-rational function, power series expansion is necessary. The new switch `cf_taylor` controls whether the TAYLOR or the TPS package is used to produce the power series required. By default this switch is OFF and so the TPS package is normally employed. In most cases the choice is not important, but the TPS option is somewhat better at handling cases where the series expansion is rather sparse. In a few cases TPS may fail to produce a series expansion when TAYLOR succeeds and vice-versa.

For numerical input the default value is exact for rational number arguments whilst for irrational or rounded input it is dependent on the precision of the session. The `length` argument will only take effect if it is smaller than the number of ordered pairs which the default value would return.

If the number of constituent pairs returned does not exceed twelve, the result will usually be pretty-printed as a two element list consisting of the convergent followed by a rendering of the traditional continued fraction expansion. For a larger number of pairs the output is if the second element is printed as a list of pairs. Thus, usually the operator `contfrac` is not seen in the output.

#### EXAMPLES

```
cfrac(pi, 4);
```

$$\left\{ \pi, \frac{355}{113}, 3 + \frac{1}{7 + \frac{1}{15 + \frac{1}{1}}} \right\}$$

`cfrac(sqrt 2, 5);`

$$\left\{ \sqrt{2}, \frac{41}{29}, 1 + \frac{1}{2 + \frac{1}{2 + \frac{1}{2 + \frac{1}{2}}}} \right\}$$

`cfrac(23.696, 4);`

$$\left\{ \frac{2962}{125}, \frac{237}{10}, 23 + \frac{1}{1 + \frac{1}{2 + \frac{1}{3}}} \right\}$$

`cfrac((x+2/3)^2/(6*x-5), x, 10);`

$$\left\{ \frac{9x^2 + 12x + 4}{54x - 45}, \text{exact}, \frac{6x + 13}{36} + \frac{1}{\frac{24x - 20}{9}} \right\}$$

```
cfrac(e^x, x);
```

$$\{e, \frac{x^3 + 9x^2 + 36x + 60}{3x^2 - 24x + 60}, 1 + \frac{x}{1 - \frac{x}{2 + \frac{x}{3 - \frac{x}{2 + \frac{x}{5}}}}}\}$$

The operator `CF` is a synonym for the operator `CONTINUED_FRACTION`.

```
cf(<num>)
cf(<num>, <size>)
cf(<num>, <size>, <numterms>)
```

The meaning of the arguments is the same as for the operator `CONTINUED_FRACTION`: the original number to be expanded *<num>*, an optional maximum size *<size>* permitted for the denominator of the convergent and an optional maximum number of continuents *<numterms>* to be generated.

The output is in the same format as that of `CFRAC` described above. As with the operator `CFRAC` output of `CF` is normally pretty-printed so the operator `confRACT` will not be seen.

The accessor operators `CF_EXPRESSION`, `CF_CONVERGENT` and `CF_CONTINUENTS` allow the various parts of a continued fraction object *<cf\_object>* (as returned by any of the operators `cf`, `cfrac`, `continued_fraction` and `cf_euler`) to be extracted.

These three operators return, respectively, the originating expression of the continued fraction object, the last convergent of the continued fraction, a list of its continuents (that is a list of pairs of partial numerators and denominators).

The operator `CF_CONVERGENTS` returns a list of all the convergents of the ex-

pansion.

```
cf_expression( $\langle cf\_object \rangle$ )
cf_convergent( $\langle cf\_object \rangle$ )
cf_continuents( $\langle cf\_object \rangle$ )
cf_convergents( $\langle cf\_object \rangle$ )
```

## EXAMPLES

```
2: cf(6/11);
```

$$\left\{ \frac{6}{11}, \frac{6}{11}, \frac{1}{1 + \frac{1}{1 + \frac{1}{5}}} \right\}$$

```
3: a := cf(pi, 1000);
```

$$a := \left\{ \pi, \frac{355}{113}, 3 + \frac{1}{7 + \frac{1}{15 + \frac{1}{1}}} \right\}$$

```
4: cf_convergents a;
```

$$\left\{ 3, \frac{22}{7}, \frac{333}{106}, \frac{355}{113} \right\}$$

```
5: cf_continuents a;
```

```
{3, 7, 15, 1}
```

```
6: precision 20;
```

```
12
```

```
7: cf pi;
```

```

21053343141
{pi, -----, {3, 7, 15, 1, 292, 1, 1, 1, 2, 1, 3, 1, 14, 2, 1, 1, 2, 2, 2, 2, 1}}
6701487259

```

The operator `CF_EULER` is used to generate a generalised continued fraction expansion of an algebraic expression using a formula due to Leonhard Euler ([\[Eul48\]](#)).

```

cf_euler(<func>, <var>)
cf_euler(<func>, <var>, <length>)

```

#### INPUT:

*<func>* is a function

*<var>* is the function main variable

*<length>* is the maximum number of continuents to be generated and is **optional**.

The meaning of the parameters is similar to those of `CFRAC`, but the continued fraction expansion generated will usually be different. Note that unlike `CFRAC`, `CF_EULER` cannot currently generate continued fraction expansion of numbers and for a rational function argument (with a non-constant denominator) the expansion will not be exact.

A number of operators are provided for transforming their continued fraction argument *<cf\_object>* into an equivalent expansion, that is one with exactly the same convergents. They all accept as their single argument any continued fraction object *<cf\_object>*. These are:

```

cf_unit_denominators
converts all partial denominators to 1.

```

```

cf_unit_numerators
converts all partial numerators to 1.

```

```

cf_remove_fractions
converts the denominators of the partial numerators and partial denominators in the
continents to 1.

```

```

cf_remove_constant
removes the zeroth continent (if non-zero) absorbing it into the first continent
pair.

```

The operator `CF_TRANSFORM` is a general purpose function for transforming its continued fraction argument *<cf\_object>* into an equivalent expansion. Unlike the four preceding operators it requires a second argument: a list of multipliers used to modify the partial numerators and denominators of the original expansion.

```
cf_transform(cf_object, multiplier-list)
```

To understand the operation of `cf_transform` consider first the special case where *multiplier-list* is a list of the form  $\{1, 1, \dots, 1, l_n, 1, \dots, 1\}$  whose  $n$ th element is  $l_n$ . Only the  $n$ th continuant pair  $\{a_n, b_n\}$  and  $(n+1)$ th partial numerator  $a_{n+1}$  are altered and become  $\{l_n a_n, l_n b_n\}$  and  $l_n a_{n+1}$  respectively. For a *multiplier-list* that has more than one non-unit element, the above transformations are applied sequentially from left to right.

If the number of continuant pairs in the *cf\_object* is greater than the length of the *multiplier-list*, the latter is (in effect) padded with 1's. Conversely if it is shorter, the surplus elements of *multiplier-list* are ignored.

The operator `CF_EVEN_ODD` splits its continued fraction argument *cf\_object* into two continued fraction objects: namely its even and odd parts (in that order) which are returned as a two-element list.

```
cf_even_odd(cf_object)
```

The convergents of the even part are the even-numbered convergents of the original expansion and those of the odd part are the odd-numbered ones (except the zeroth convergent which is necessarily zero). For the continued fraction expansions generated by the operators `cf` and `cffrac` with a numerical first argument *num*. The convergents of the even part form a monotonically increasing sequence whilst those of the odd part (after the zeroth) form a monotonically decreasing sequence.

## EXAMPLES

```
cf_remove_fractions(cf_euler(e^x, x, 4));
```

$$\left\{ e, \frac{x^3 + 3x^2 + 6x + 6}{6}, \frac{1}{x}, \frac{1}{(x+1) - \frac{x}{(x+2) - \frac{2x}{x+3}}} \right\}$$

```
a := cf_remove_fractions(cf_euler(4*atan x, x, 4));
```

a := {4\*atan(x),

$$\frac{-60x^7 + 84x^5 - 140x^3 + 420x}{105},$$

$$\frac{4x}{1 + \frac{x^2}{(-x^2 + 3) + \frac{9x^2}{(-3x^2 + 5) + \frac{25x^2}{-5x^2 + 7}}}}\}$$

b := (a where x => 1);

$$b := \left\{ \pi, \frac{304}{105}, \frac{4}{1 + \frac{1}{2 + \frac{9}{2 + \frac{25}{2 + \frac{25}{2}}}}} \right\}$$

c := cf(pi, 0, 6);

$$c := \left\{ \pi, \frac{104348}{33215}, 3 + \frac{1}{7 + \frac{1}{15 + \frac{1}{1 + \frac{1}{1}}}} \right\}$$

$$292 + \frac{1}{1}$$

```
cf_remove_constant c;
```

$$\left\{ \pi, \frac{104348}{33215}, \frac{22}{7 + \frac{1}{333 + \frac{22}{1 + \frac{1}{292 + \frac{1}{1}}}}} \right\}$$

```
c:= cf(pi, 0, 8)$
d := cf_even_odd c;
```

$$d := \left\{ \left\{ \pi, \frac{208341}{66317}, 3 + \frac{15}{106 - \frac{292}{4687 - \frac{15}{585}}} \right\}, \right. \\ \left. \left\{ \pi, \frac{312689}{99532}, \frac{22}{7 + \frac{1}{355 - \frac{22}{294 - \frac{1}{3}}}} \right\} \right\}$$

```
cf_convergents c;
```

$$\left\{ 3, \frac{22}{7}, \frac{333}{106}, \frac{355}{113}, \frac{103993}{33102}, \frac{104348}{33215}, \frac{208341}{66317}, \frac{312689}{99532} \right\}$$



```
cf_convergents first d;
```

```
      333      103993      208341
{3,-----,-----,-----}
      106      33102      66317
```

```
cf_convergents second d;
```

```
      22      355      104348      312689
{0,-----,-----,-----,-----}
      7      113      33215      99532
```

### 16.54.3 Padé Approximation

The Padé approximant represents a function by the ratio of two polynomials. The coefficients of the powers occurring in the polynomials are determined by the coefficients in the Taylor series expansion of the function (see [BGM96]). Given a power series

$$f(x) = c_0 + c_1(x - h) + c_2(x - h)^2 \dots$$

and the degree of numerator,  $n$ , and of the denominator,  $d$ , the `pade` function finds the unique coefficients  $a_i$ ,  $b_i$  in the Padé approximant

$$\frac{a_0 + a_1x + \dots + a_nx^n}{b_0 + b_1x + \dots + b_dx^d}.$$

**SYNTAX:**    `pade (f, x, h, n, d);`

#### INPUT:

`f`     the function to be approximated  
`x`     the function variable  
`h`     the point at which the approximation is evaluated  
`n`     the (specified) degree of the numerator  
`d`     the (specified) degree of the denominator

#### RESULT:

Padé Approximant, ie. a rational function.

#### ERROR MESSAGES:

```
***** not yet implemented
```

The Taylor series expansion for the function,  $f$ , has not yet been implemented in the REDUCE Taylor Package.

```
***** no Pade Approximation exists
```

A Padé Approximant of this function does not exist.

```
***** Pade Approximation of this order does not exist
```

A Padé Approximant of this order (ie. the specified numerator and denominator orders) does not exist but one of a different order may exist.

## EXAMPLES

```
23: pade(sin(x), x, 0, 3, 3);
```

$$\frac{x^2(-7x^2 + 60)}{3(x^2 + 20)}$$

```
24: pade(tanh(x), x, 0, 5, 5);
```

$$\frac{x^4(x^4 + 105x^2 + 945)}{15(x^4 + 28x^2 + 63)}$$

```
25: pade(atan(x), x, 0, 5, 5);
```

$$\frac{x^4(64x^4 + 735x^2 + 945)}{4x^2}$$

```

15*(15*x  + 70*x  + 63)

26: pade(exp(1/x),x,0,5,5);

***** no Pade Approximation exists

27: pade(factorial(x),x,1,3,3);

***** not yet implemented

28: pade(asech(x),x,0,3,3);

      2      2      2
- 3*log(x)*x  + 8*log(x) + 3*log(2)*x  - 8*log(2) + 2*x
-----
              2
            3*x  - 8

29: taylor(ws-asech(x),x,0,10);

      11
log(x)*(0 + O(x  ))

      13      6      43      8      1611      10      11
+ (-----*x  + -----*x  + -----*x  + O(x  ))
      768      2048      81920

30: pade(sin(x)/x^2,x,0,10,0);

***** Pade Approximation of this order does not exist

31: pade(sin(x)/x^2,x,0,10,2);

      10      8      6      4      2
( - x  + 110*x  - 7920*x  + 332640*x  - 6652800*x

+ 39916800)/(39916800*x)

32: pade(exp(x),x,0,10,10);

      10      9      8      7      6
(x  + 110*x  + 5940*x  + 205920*x  + 5045040*x

      5      4      3

```

```

+ 90810720*x  + 1210809600*x  + 11762150400*x

      2
+ 79394515200*x  + 335221286400*x + 670442572800)/

      10      9      8      7      6
(x  - 110*x  + 5940*x  - 205920*x  + 5045040*x

      5      4
- 90810720*x  + 1210809600*x

      3      2
- 11762150400*x + 79394515200*x

- 335221286400*x + 670442572800)

33: pade(sin(sqrt(x)),x,0,3,3);

(sqrt(x)*

      3      2
(56447*x  - 4851504*x  + 132113520*x - 885487680))\

      3      2
(7*(179*x  - 7200*x  - 2209680*x - 126498240))

```

## 16.55 RATINT: Integrate Rational Functions using the Minimal Algebraic Extension to the Constant Field

Author: Neil Langmead

This package was written when the author was a placement student at ZIB Berlin.

### 16.55.1 Rational Integration

This package implements the Horowitz/ Rothstein/ Trager algorithms [GCL92] for the integration of rational functions in REDUCE. We work within a field  $K$  of characteristic 0 and functions  $p, q \in K[x]$ .  $K$  is normally the field  $\mathbb{Q}$  of rational numbers, but not always. These procedures return  $\int \frac{p}{q} dx$ . The aim is to be able to integrate any function of the form  $p/q$  in  $x$ , where  $p$  and  $q$  are polynomials in the field  $\mathbb{Q}$ . The algorithms used avoid algebraic number extensions wherever possible, and in general, express the integral using the minimal algebraic extension field.

#### 16.55.1.1 Syntax of *ratint*

This function has the following syntax:

**ratint(p,q,var)**

where  $p/q$  is a rational function in  $var$ . The output of *ratint* is a list of two elements: the first is the polynomial part of the integral, the second is the logarithmic part. The integral is the sum of these parts.

#### 16.55.1.2 Examples

consider the following examples in REDUCE:

```
ratint(1,x^2-2,x);
```

$$\left\{ 0, \frac{\log\left(\frac{\sqrt{2}x-2}{\sqrt{2}}\right) - \log\left(\frac{\sqrt{2}x+2}{\sqrt{2}}\right)}{2\sqrt{2}} \right\}$$

```
p:=441*x^7+780*x^6-2861*x^5+4085*x^4+7695*x^3+3713*x^2-43253*x
+24500;
```

```
q:=9*x^6+6*x^5-65*x^4+20*x^3+135*x^2-154*x+49;
```

```
ratint(p,q,x);
```

$$\left\{ \frac{\frac{49}{2} \left( x^6 + \frac{226}{147} x^5 - \frac{268}{49} x^4 + \frac{1332}{49} x^3 - \frac{2809}{147} x^2 - \frac{752}{21} x + \frac{256}{9} \right)}{x^4 - \frac{2}{3} x^3 - 4x^2 + 6x - \frac{7}{3}} \right\},$$

```
k:=36*x^6+126*x^5+183*x^4+(13807/6)*x^3-407*x^2-(3242/5)*x+(3044/15);
l:=(x^2+(7/6)*x+(1/3))^2*(x-(2/5))^3;
```

```
ratint(k,l,x);
```

$$\left\{ \frac{\frac{5271}{5} \left( x^3 + \frac{39547}{52710} x^2 - \frac{31018}{26355} x + \frac{7142}{26355} \right)}{x^4 + \frac{11}{30} x^3 - \frac{11}{25} x^2 - \frac{2}{25} x + \frac{4}{75}}, \right.$$

$$\left. \frac{37451}{16} \log\left(x - \frac{2}{5}\right) + \frac{91125}{37451} \log\left(x + \frac{2}{3}\right) - \frac{128000}{37451} \log\left(x + \frac{1}{2}\right) \right\}$$

```
ratint(1,x^2+1,x);
```

$$\{0, \log\_sum(\beta, \beta^2 + \frac{1}{4}, 0, \log(2\beta x - 1)\beta)\}$$

The meaning of the `log_sum` function will be explained later.

### 16.55.2 The Algorithm

The following main algorithm is used:

```

procedure ratint( $p, q, x$ );
%  $p$  and  $q$  are polynomials in  $x$ , with coefficients in the
% constant field  $\mathbb{Q}$ 
solution_list  $\leftarrow$  HorowitzReduction( $p, q, x$ )
 $c/d \leftarrow$  part(solution_list,1)
poly_part  $\leftarrow$  part(solution_list,2)
rat_part  $\leftarrow$  part(solution_list,3)
rat_part  $\leftarrow$  LogarithmicPartIntegral(rat_part,  $x$ )
return(rat_part +  $c/d$  + poly_part)
end

```

The algorithm contains two subroutines, *HorowitzReduction* and *rt*. *HorowitzReduction* is an implementation of Horowitz' method to reduce a given rational function into a polynomial part and a logarithmic part. The integration of the polynomial part is a trivial task, and is done by the *int* operator in REDUCE. The integration of the logarithmic part is done by the routine *rt*, which is an implementation of the Rothstein and Trager method. These two answers are outputted in a list, the complete answer being the sum of these two parts.

These two algorithms are as follows:

```

procedure how( $p, q, x$ )
for a given rational function  $p/q$  in  $x$ , this algorithm calculates the
reduction of  $\int(p/q)$  into a polynomial part and logarithmic part.
poly_part  $\leftarrow$  quo( $p, q$ );  $p \leftarrow$  rem( $p, q$ );
 $d \leftarrow$  GCD( $q, q'$ );  $b \leftarrow$  quo( $q, d$ );  $m \leftarrow$  deg( $b$ );
 $n \leftarrow$  deg( $d$ );
 $a \leftarrow \sum_{i=1}^{m-1} a_i x^i$ ;  $c \leftarrow \sum_{i=1}^{n-1} c_i x^i$ ;
 $r \leftarrow b * c' - quo(b * d', d) + d * a$ ;
for  $i$  from 0 to  $m + n - 1$  do
{
eqns( $i$ )  $\leftarrow$  coeff( $p, i$ ) = coeff( $r, i$ );
};
solve(eqns, { $a(0), \dots, a(m-1), c(0), \dots, c(n-1)$ });
return( $c/d + \int poly\_part + \int a/b$ );
end;

```

```

procedure RothsteinTrager( $a, b, x$ )
% Given a rational function  $a/b$  in  $x$  with  $\deg(a) < \deg(b)$ ,
% with  $b$  monic and square free, we calculate  $\int (a/b)$ 
 $R(z) \leftarrow \text{residue}(a - zb', b)$ 
 $(r_1(z) \dots r_k(z)) \leftarrow \text{factors}(R(z))$ 
integral  $\leftarrow 0$ 
for  $i$  from 1 to  $k$  do
{
 $d \leftarrow \text{degree}(r_i(z))$ 
if  $d = 1$  then {
 $c \leftarrow \text{solve}(r_i(z) = 0, z)$ 
 $v \leftarrow \text{GCD}(a - cb', b)$ 
 $v \leftarrow v/\text{lcoeff}(v)$ 
integral  $\leftarrow \text{integral} + c * \log(v)$ 
}
else {
% we need to do a GCD over algebraic number field
 $v \leftarrow \text{GCD}(a - \alpha * b', b)$ 
 $v \leftarrow v/\text{lcoeff}(v)$ , where  $\alpha = \text{root\_of}(r_i(z))$ 
if  $d = 2$  then {
% give answer in terms of radicals
 $c \leftarrow \text{solve}(r_i(z) = 0, z)$ 
for  $j$  from 1 to 2 do {
 $v[j] \leftarrow \text{substitute}(\alpha = c[j], v)$ 
integral  $\leftarrow \text{integral} + c[j] * \log(v[j])$ 
}
}
else {
% Need answer in terms of root_of notation
for  $j$  from 1 to  $d$  do {
 $v[j] \leftarrow \text{substitute}(\alpha = c[j], v)$ 
integral  $\leftarrow \text{integral} + c[j] * \log(v[j])$ 
% where  $c[j] = \text{root\_of}(r_i(z))$  }
}
}
}
return(integral)
end

```



### 16.55.3 The log\_sum operator

The algorithms above returns a sum of terms of the form

$$\sum_{\alpha | R(\alpha)=0} \log(S(\alpha, x)),$$

where  $R \in K[z]$  is square free, and  $S \in K[z, x]$ . In the cases where the degree of  $R(\alpha)$  is less than two, this is merely a sum of logarithms. For cases where the degree is two or more, I have chosen to adopt this notation as the answer to the original problem of integrating the rational function. For example, consider the integral

$$\int \frac{a}{b} = \int \frac{2x^5 - 19x^4 + 60x^3 - 159 + x^2 + 50x + 11}{x^6 - 13x^5 + 58x^4 - 85x^3 - 66x^2 - 17x + 1} dx$$

Calculating the resultant  $R(z) = \text{res}_x(a - zb', b)$  and factorising gives

$$R(z) = -190107645728000(z^3 - z^2 + z + 1)^2$$

Making the result monic, we have

$$R_2(z) = z^3 - z^2 + z + 1$$

which does not split over the constant field  $Q$ . Continuing with the Rothstein Trager algorithm, we now calculate

$$\gcd(a - \alpha b', b) = z^2 + (2 * \alpha - 5) * z + \alpha^2,$$

where  $\alpha$  is a root of  $R_2(z)$ .

Thus we can write

$$\int \frac{a}{b} = \sum_{\alpha | \alpha^3 - \alpha^2 + \alpha + 1 = 0} \alpha * \log(x^2 + 2\alpha x - 5x + \alpha^2),$$

and this is the answer now returned by REDUCE, via a function called *log\_sum*.

This has the following syntax:

$$\text{log\_sum}(\alpha, \text{eqn}(\alpha), 0, \text{sum\_term}, \text{var})$$

where  $\alpha$  satisfies  $\text{eqn} = 0$ , and *sum\_term* is the term of the summation in the variable *var*. Thus in the above example, we have

$$\int \frac{a}{b} dx = \text{log\_sum}(\alpha, \alpha^3 - \alpha^2 + \alpha + 1, 0, \alpha * \log(x^2 + 2\alpha x - 5x + \alpha^2), x)$$

Many rational functions that could not be integrated by REDUCE previously can now be integrated with this package. The above is one example; some more are given on the next page.

**16.55.3.1 More examples**

$$\int \frac{1}{x^5 + 1} dx = \frac{1}{5} \log(x + 1) + 5 \log\_sum(\beta, \beta^4 + \frac{1}{5}\beta^3 + \frac{1}{25}\beta^2 + \frac{1}{125}\beta + \frac{1}{625}, 0, \log(5 * \beta + x) * \beta)$$

which should be read as

$$\int \frac{1}{x^5 + 1} dx = \frac{1}{5} \log(x + 1) + \sum_{\beta | \beta^4 + \frac{1}{5}\beta^3 + \frac{1}{25}\beta^2 + \frac{1}{125}\beta + \frac{1}{625} = 0} \log(5 * \beta + x) \beta$$

$$\int \frac{7x^{13} + 10x^8 + 4x^7 - 7x^6 - 4x^3 - 4x^2 + 3x + 3}{x^{14} - 2x^8 - 2x^7 - 2x^4 - 4x^3 - x^2 + 2x + 1} dx =$$

$$\log\_sum(\alpha, \alpha^2 - \alpha - \frac{1}{4}, 0, \log(-2\alpha x^2 - 2\alpha x + x^7 + x^2 - 1) * \alpha, x),$$

$$\int \frac{1}{x^3 + x + 1} dx = \log\_sum(\beta, \beta^3 - \frac{3}{31}\beta^2 - \frac{1}{31}, 0, \beta \log(-\frac{62}{9}\beta^2 + \frac{31}{9}\beta + x + \frac{4}{9})).$$

**16.55.4 Options**

There are several alternative forms that the answer to the integration problem can take. One output is the *log\_sum* form shown in the examples above. There is an option with this package to convert this to a “normal” sum of logarithms in the case when the degree of *eqn* in  $\alpha$  is two, and  $\alpha$  can be expressed in surds. To do this, use the function *convert*, which has the following syntax:

`convert(exp)`

If *exp* is free of *log\_sum* terms, then *exp* itself is returned. If *exp* contains *log\_sum* terms, then  $\alpha$  is represented as surds, and substituted into the *log\_sum* expression. For example, using the last example, we have in REDUCE:

```
2: ratint(a,b,x);
```

```
{0,
```

```

          2          1
log_sum(alpha,alpha  - alpha - ---,0,
          4
```

$$\log(-2\alpha x^2 - 2\alpha x + x^7 + x^2 - 1)\alpha, x)$$

3: convert(ws);

$$\begin{aligned} & \frac{1}{2} (\sqrt{2} \log(-\sqrt{2} x^2 - \sqrt{2} x + x^7 - x - 1) \\ & - \sqrt{2} \log(\sqrt{2} x^2 + \sqrt{2} x + x^7 - x - 1) \\ & + \log(-\sqrt{2} x^2 - \sqrt{2} x + x^7 - x - 1) \\ & + \log(\sqrt{2} x^2 + \sqrt{2} x + x^7 - x - 1)) \end{aligned}$$

#### 16.55.4.1 LogtoAtan function

The user could then combine these to form a more elegant answer, using the switch combinelogs if one so wished. Another option is to convert complex logarithms to real arctangents [Bro97], which is recommended if definite integration is the goal. This is implemented in REDUCE via a function *convert\_log*, which has the following syntax:

**convert\_log(exp),**

where exp is any *log\_sum* expression.

The procedure to convert complex logarithms to real arctangents is based on an algorithm by Rioboo. Here is what it does:

Given a field  $K$  of characteristic 0 such that  $\sqrt{-1} \notin K$  and  $A, B \in K[x]$  with  $B \neq 0$ , return a sum  $f$  of arctangents of polynomials in  $K[x]$  such that

$$\frac{df}{dx} = \frac{d}{dx} i \log\left(\frac{A + iB}{A - iB}\right)$$

Example:

$$\int \frac{x^4 - 3x^2 + 6}{x^6 - 5x^4 + 5x^2 + 4} dx = \sum_{\alpha | 4\alpha + 1 = 0} \alpha \log(x^3 + 2\alpha x^2 - 3x - 4\alpha)$$

Substituting  $\alpha = i/2$  and  $\alpha = -i/2$  gives the result

$$\frac{i}{2} \log\left(\frac{(x^3 - 3x) + i(x^2 - 2)}{(x^3 - 3x) - i(x^2 - 2)}\right)$$

Applying `logtoAtan` now with  $A = x^3 - 3x$ , and  $B = x^2 - 2$  we obtain

$$\int \frac{x^4 - 3x^2 + 6}{x^6 - 5x^4 + 5x^2 + 4} dx = \arctan\left(\frac{x^5 - 3x^3 + x}{2}\right) + \arctan(x^3) + \arctan(x),$$

and this is the formula which should be used for definite integration.

Another example in `REDUCE` is given below:

```
1: ratint(1, x^2+1, x);

*** Domain mode rational changed to arnum

                2      1
{0, log_sum(beta, beta  + ---, 0, log(2*beta*x - 1)*beta) }
                4

13: part(ws, 2);

                2      1
log_sum(beta, beta  + ---, 0, log(2*beta*x - 1)*beta)
                4

14: on combinelogs;

15: convertlog(ws);

      1      - i*x + 1
----*log(-----)*i
      2      i*x + 1

logtoAtan(-x, 1, x);

2*atan(x)
```

### 16.55.5 Hermite's method

The package also implements Hermite's method to reduce the integral into its polynomial and logarithmic parts, but occasionally, REDUCE returns the incorrect answer when this algorithm is used. This is due to the REDUCE operator `pf`, which performs a complete partial fraction expansion when given a rational function as input. Work is presently being done to give the `pf` operator a facility which tells it that the input is already factored. This would then enable REDUCE to perform a partial fraction decomposition with respect to a square free denominator, which may not necessarily be fully factored over  $\mathbb{Q}$ .

For a complete explanation of this and the other algorithms used in this package, including the theoretical justification and proofs, please consult [\[GCL92\]](#).

### 16.55.6 Tracing the *ratint* program

The package includes a facility to trace in some detail the inner workings of the *ratint* program. Messages are given at the key stages of the algorithm, together with the results obtained. These messages are displayed when the switch *tracerratint* is on, which is done in REDUCE with the command

```
on traceratint;
```

This switch is off by default. Here is an example of the output obtained with this switch on:

```
Loading image file: /silo/tony/red/lisp/psl/solaris/red/reduce.img
REDUCE Development Version, 21-May-97 ...
```

```
1: load_package ratint;
```

```
2: on traceratint;
```

```
3: ratint(1+x,x^2-2*x+1,x);
```

```
performing Howoritz reduction on 
$$\frac{x + 1}{x^2 - 2x + 1}$$

```

```
Howoritz gives: 
$$\left\{ \frac{-2}{x-1}, 0, \frac{1}{x-1} \right\}$$

```

computing Rothstein Trager on  $\frac{1}{x-1}$   
 integral in Rothstein T is  $\log(x-1)$   
 $\{-\frac{2}{x-1}, \log(x-1)\}$

### 16.55.7 Bugs, suggestions and comments

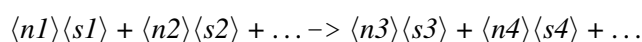
This package was written when the author was working as a placement student at ZIB Berlin.

## 16.56 REACTEQN: Support for chemical reaction equation systems

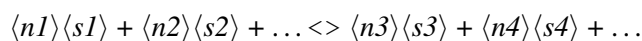
This package allows a user to transform chemical reaction systems into ordinary differential equation systems (ODE) corresponding to the laws of pure mass action.

Author: Herbert Melenk.

A single reaction equation is an expression of the form



or



where the  $\langle si \rangle$  are arbitrary names of species (REDUCE symbols) and the  $\langle ni \rangle$  are positive integer numbers. The number 1 can be omitted. The connector  $\rightarrow$  describes a one way reaction, while  $<>$  describes a forward and backward reaction.

A reaction system is a list of reaction equations, each of them optionally followed by one or two expressions for the rate constants. A rate constant can be a number, a symbol or an arbitrary REDUCE expression. If a rate constant is missing, an automatic constant of the form RATE(n) (where n is an integer counter) is generated. For double reactions the first constant is used for the forward direction, the second one for the backward direction.

The names of the species are collected in a list bound to the REDUCE variable SPECIES. This list is automatically filled during the processing of a reaction system. The species enter in an order corresponding to their appearance in the reaction system and the resulting ode's will be ordered in the same manner.

If a list of species is preassigned to the variable SPECIES either explicitly or from previous operations, the given order will be maintained and will dominate the formatting process. So the ordering of the result can be easily influenced by the user.

Syntax:

```
reac2ode {  $\langle reaction \rangle$  [ $\langle rate \rangle$ ] [ $\langle rate \rangle$ ] [ $\langle reaction \rangle$  [ $\langle rate \rangle$ ] [ $\langle rate \rangle$ ]] .... };
```

where two rates are applicable only for  $<>$  reactions.

Result is a system of explicit ordinary differential equations with polynomial right-hand sides. As side effect the following variables are set:

lists:

rates: list of the rates in the system

species: list of the species in the system

matrices:

inputmat: matrix of the input coefficients

outputmat: matrix of the output coefficients

In the matrices the row number corresponds to the input reaction number, while the column number corresponds to the species index. Note: if the rates are numerical values, it will be in most cases appropriate to switch on REDUCE rounded mode for floating point numbers. That is

on rounded;

Inputmat and outputmat can be used for linear algebra type investigations of the reaction system. The classical reaction matrix is the difference of these matrices; however, the two matrices contain more information than their differences because the appearance of a species on both sides is not reflected by the reaction matrix.

EXAMPLES: This input

```
% Example taken from Feinberg (Chemical Engineering):
```

```
species := {A1,A2,A3,A4,A5};

reac2ode { A1 + A4 <> 2A1, rho, beta,
           A1 + A2 <> A3, gamma, epsilon,
           A3      <> A2 + A5, theta, mue};
```

gives the output

```

                                2
{DF(A1,T)=RHO*A1*A4 - BETA*A1 - GAMMA*A1*A2 + EPSILON*A3,

DF(A2,T)= - GAMMA*A1*A2 + EPSILON*A3 + THETA*A3 - MUE*A2*A5,

DF(A3,T)=GAMMA*A1*A2 - EPSILON*A3 - THETA*A3 + MUE*A2*A5,

                                2
DF(A4,T)= - RHO*A1*A4 + BETA*A1 ,

DF(A5,T)=THETA*A3 - MUE*A2*A5}
```

The corresponding matrices are

```
inputmat;
```

```
[ 1 0 0 1 0 ]
```



```

[
[ 1 1 0 0 0 ]
[
[ 0 0 1 0 0 ]

outputmat;

[ 2 0 0 0 0 ]
[
[ 0 0 1 0 0 ]
[
[ 0 1 0 0 1 ]

% computation of the classical reaction matrix as difference
% of output and input matrix:

reactmat := outputmat-inputmat;

      [ 1  0  0  -1  0 ]
      [
REACTMAT := [ -1  -1  1  0  0 ]
      [
      [ 0  1  -1  0  1 ]

% Example with automatic generation of rate constants
% and automatic extraction of species

species := {};

reac2ode { A1 + A4 <> 2A1,
          A1 + A2 <> A3,
          a3 <> A2 + A5};

new species: A1
new species: A4
new species: A3
new species: A2
new species: A5

2
{DF(A1,T)= - A1 *RATE(2) + A1*A4*RATE(1) - A1*A2*RATE(3) +
          A3*RATE(4),

```

```

                2
DF(A4,T)=A1 *RATE(2) - A1*A4*RATE(1),

DF(A2,T)= - A1*A2*RATE(3) - A2*A5*RATE(6) + A3*RATE(5) + A3*RATE(4),

DF(A3,T)=A1*A2*RATE(3) + A2*A5*RATE(6) - A3*RATE(5) - A3*RATE(4),

DF(A5,T)= - A2*A5*RATE(6) + A3*RATE(5)\}

% Example with rates computed from numerical expressions

species := {};

reac2ode { A1 + A4 <> 2A1, 17.3* 22.4^1.5,
          0.04* 22.4^1.5 };

new species: A1
new species: A4

                2
{DF(A1,T)= - 4.24065*A1 + 1834.08*A1*A4,

                2
DF(A4,T)=4.24065*A1 - 1834.08*A1*A4}

```

### **16.57 REDLOG: Extend REDUCE to a computer logic system**

The name REDLOG stand for REDuce LOGic system. Redlog implements symbolic algorithms on first-order formulas with respect to user-chosen first-order languages and theories. The available domains include real numbers, integers, complex numbers, p-adic numbers, quantified propositional calculus, term algebras.

Documentation for this package can be found [online](#).

Authors: Andreas Dolzmann and Thomas Sturm

### **16.58 RESET: Code to reset REDUCE to its initial state**

This package defines a command RESETREDUCE that works through the history of previous commands, and clears any values which have been assigned, plus any rules, arrays and the like. It also sets the various switches to their initial values. It is not complete, but does work for most things that cause a gradual loss of space. It would be relatively easy to make it interactive, so allowing for selective resetting.

There is no further documentation on this package.

Author: John Fitch.

## 16.59 RESIDUE: A residue package

This package supports the calculation of residues of arbitrary expressions.

Author: Wolfram Koepf.

The residue  $\operatorname{Res}_{z=a} f(z)$  of a function  $f(z)$  at the point  $a \in \mathbb{C}$  is defined as

$$\operatorname{Res}_{z=a} f(z) = \frac{1}{2\pi i} \oint f(z) dz ,$$

with integration along a closed curve around  $z = a$  with winding number 1.

If  $f(z)$  is given by a Laurent series development at  $z = a$

$$f(z) = \sum_{k=-\infty}^{\infty} a_k (z - a)^k ,$$

then

$$\operatorname{Res}_{z=a} f(z) = a_{-1} . \quad (16.94)$$

If  $a = \infty$ , one defines on the other hand

$$\operatorname{Res}_{z=\infty} f(z) = -a_{-1} \quad (16.95)$$

for given Laurent representation

$$f(z) = \sum_{k=-\infty}^{\infty} a_k \frac{1}{z^k} .$$

The package is loaded by the statement

```
1: load residue;
```

It contains two REDUCE operators:

- `residue(f, z, a)` determines the residue of  $f$  at the point  $z = a$  if  $f$  is meromorphic at  $z = a$ . The calculation of residues at essential singularities of  $f$  is not supported.
- `poleorder(f, z, a)` determines the pole order of  $f$  at the point  $z = a$  if  $f$  is meromorphic at  $z = a$ .

Note that both functions use the `taylor` package in connection with representations (16.94)–(16.95).

Here are some examples:

2: residue(x/(x^2-2),x,sqrt(2));

$$\frac{1}{2}$$

3: poleorder(x/(x^2-2),x,sqrt(2));

1

4: residue(sin(x)/(x^2-2),x,sqrt(2));

$$\frac{\sqrt{2} \sin(\sqrt{2})}{4}$$

5: poleorder(sin(x)/(x^2-2),x,sqrt(2));

1

6: residue(1/(x-1)^m/(x-2)^2,x,2);

$$-m$$

7: poleorder(1/(x-1)/(x-2)^2,x,2);

2

8: residue(sin(x)/x^2,x,0);

1

9: poleorder(sin(x)/x^2,x,0);

1

10: residue((1+x^2)/(1-x^2),x,1);

-1

11: poleorder((1+x^2)/(1-x^2),x,1);

1

```
12: residue((1+x^2)/(1-x^2), x, -1);
```

```
1
```

```
13: poleorder((1+x^2)/(1-x^2), x, -1);
```

```
1
```

```
14: residue(tan(x), x, pi/2);
```

```
-1
```

```
15: poleorder(tan(x), x, pi/2);
```

```
1
```

```
16: residue((x^n-y^n)/(x-y), x, y);
```

```
0
```

```
17: poleorder((x^n-y^n)/(x-y), x, y);
```

```
0
```

```
18: residue((x^n-y^n)/(x-y)^2, x, y);
```

$$\frac{y^n}{y}$$

```
19: poleorder((x^n-y^n)/(x-y)^2, x, y);
```

```
1
```

```
20: residue(tan(x)/sec(x-pi/2)+1/cos(x), x, pi/2);
```

```
-2
```

```
21: poleorder(tan(x)/sec(x-pi/2)+1/cos(x), x, pi/2);
```

```
1
```

```
22: for k:=1:2 sum residue((a+b*x+c*x^2)/(d+e*x+f*x^2), x,
```

```
part(part(solve(d+e*x+f*x^2,x),k),2));
```

$$\frac{b*f - c*e}{f^2}$$

```
23: residue(x^3/sin(1/x)^2,x,infinity);
```

$$-\frac{1}{15}$$

```
24: residue(x^3*sin(1/x)^2,x,infinity);
```

$$-1$$

Note that the residues of factorial and  $\Gamma$  function terms are not yet supported.

## 16.60 RLFI: REDUCE $\LaTeX$ formula interface

This package adds  $\LaTeX$  syntax to REDUCE. Text generated by REDUCE in this mode can be directly used in  $\LaTeX$  source documents. Various mathematical constructions are supported by the interface including subscripts, superscripts, font changing, Greek letters, divide-bars, integral and sum signs, derivatives, and so on.

Author: Richard Liska.

High quality typesetting of mathematical formulas is a quite tedious task. One of the most sophisticated typesetting programs for mathematical text  $\TeX$  [Knu84], together with its widely used macro package  $\LaTeX$  [Lam86], has a strange syntax of mathematical formulas, especially of the complicated type. This is the main reason which lead us to designing the formula interface between the computer algebra system REDUCE and the document preparation system  $\LaTeX$ . The other reason is that all available syntaxes of the REDUCE formula output are line oriented and thus not suitable for typesetting in mathematical text. The idea of interfacing a computer algebra system to a typesetting program has already been used, eg. in [Fat87] presenting the  $\TeX$  output of the MACSYMA computer algebra system.

The formula interface presented here adds to REDUCE the new syntax of formula output, namely  $\LaTeX$  syntax, and can also be named REDUCE -  $\LaTeX$  translator. Text generated by REDUCE in this syntax can be directly used in  $\LaTeX$  source documents. Various mathematical constructions are supported by the interface including subscripts, superscripts, font changing, Greek letters, divide-bars, integral and sum signs, derivatives etc.

The interface can be used in two ways:

- for typesetting of results of REDUCE algebraic calculations.
- for typesetting of users formulas.

The latter can even be used by users unfamiliar with the REDUCE system, because the REDUCE input syntax of formulas is almost the same as the syntax of the majority of programming languages. We aimed at speeding up the process of formula typesetting, because we are convinced, that the writing of correct complicated formulas in the REDUCE syntax is a much more simpler task than writing them in the  $\LaTeX$  syntax full of keywords and special characters `\`, `{`, `^` etc. It is clear, that not every formula produced by the interface is typeset in the best format from an aesthetic point of view. When a user is not satisfied with the result, he can add some  $\LaTeX$  commands to the REDUCE output -  $\LaTeX$  input.

The interface is connected to REDUCE by three new switches and several statements. To activate the  $\LaTeX$  output mode the switch `latex` must be set on. this switch, similar to the switch `fort` producing FORTRAN output, being on causes all outputs to be written in the  $\LaTeX$  syntax of formulas. The switch `VERBATIM`



is used for input printing control. If it is `on` input to REDUCE system is typeset in  $\text{\LaTeX}$  verbatim environment after the line containing the string `REDUCE Input :`.

The switch `lasimp` controls the algebraic evaluation of input formulas. If it is `on` every formula is evaluated, simplified and written in the form given by ordinary REDUCE statements and switches such as `factor`, `order`, `rat` etc. In the case when the `lasimp` switch is `off` evaluation, simplification or reordering of formulas is not performed and REDUCE acts only as a formula parser and the form of the formula output is exactly the same as that of the input, the only difference remains in the syntax. The mode `off lasimp` is designed especially for typesetting of formulas for which the user needs preservation of their structure. This switch has no meaning if the switch `Latex` is `off` and thus is working only for  $\text{\LaTeX}$  output.

For every identifier used in the typeset REDUCE formula the following properties can be defined by the statement `defid`:

- its printing symbol (Greek letters can be used).
- the font in which the symbol will be typeset.
- accent which will be typeset above the symbol.

Symbols with indexes are treated in REDUCE as operators. Each index corresponds to an argument of the operator. The meaning of operator arguments (where one wants to typeset them) is declared by the statement `defindex`. This statement causes the arguments to be typeset as subscripts or superscripts (on left or right-hand side of the operator) or as arguments of the operator.

The statement `mathstyle` defines the style of formula typesetting. The variable `laline!*` defines the length of output lines.

The fractions with horizontal divide bars are typeset by using the new REDUCE infix operator `//`. This operator is not algebraically simplified. During typesetting of powers the checking on the form of the power base and exponent is performed to determine the form of the typeset expression (eg. `sqrt` symbol, using parentheses).

Some special forms can be typeset by using REDUCE prefix operators. These are as follows:

- `int` - integral of an expression.
- `dint` - definite integral of an expression.
- `df` - derivative of an expression.
- `pdf` - partial derivative of an expression.
- `sum` - sum of expressions.

- `product` - product of expressions.
- `sqrt` - square root of expression.

There are still some problems unsolved in the present version of the interface as follows:

- breaking the formulas which do not fit on one line.
- automatic decision where to use divide bars in fractions.
- distinction of two- or more-character identifiers from the product of one-character symbols.
- typesetting of matrices.

### Remark

After finishing presented interface, we have found another work [[ASW89](#)], which solves the same problem. The RLFI package has been described in [[DLS90](#)] too.

## 16.60.1 APPENDIX: Summary and syntax

### Warning

The RLFI package can be used only on systems supporting lower case letters with `off raise` statement. The package distinguishes the upper and lower case letters, so be carefull in typing them. In REDUCE 3.6 the REDUCE commands have to be typed in lower-case while the switch `latex` is on, in previous versions the commands had to be typed in upper-case.

### Switches

`latex` - If on output is in  $\text{\LaTeX}$  format. It turns off the `raise` switch if it is set on and on the `raise` switch if it is set off. By default is off.

`lasimp` - If on formulas are evaluated (simplified), REDUCE works as usually. If off no evaluation is performed and the structure of formulas is preserved. By default is on.

`verbatim` - If on the REDUCE input, while `latex` switch being on, is printed in  $\text{\LaTeX}$  verbatim environment. The acutal REDUCE input is printed after the line containing the string "REDUCE Input : ". It turns on resp. off the `echo` switch when turned on resp. off. by default is off.

### Operators

**infix** - //

**prefix** - int, dint, df, pdf, sum, product, sqrt and all REDUCE prefix operators defined in the REDUCE kernel and the SOLVE module.

```

<alg. expression> // <alg. expression>
int(<function>, <variable>)
dint(<from>, <to>, <function>, <variable>)
df(<function>, <variables>)
<variables> ::= <o-variable> | <o-variable>, <variables>
<o-variable> ::= <variable> | <variable>, <order>
<variable> ::= <kernel>
<order> ::= <integer>
<function> ::= <alg. expression>
<from> ::= <alg. expression>
<to> ::= <alg. expression>
pdf(<function>, <variables>)
sum(<from>, <to>, <function>)
product(<from>, <to>, <function>)
sqrt(<alg. expression>)

```

<alg. expression> is any algebraic expression. Where appropriate, it can include also relational operators (e.g. argument <from> of sum or product operators is usually equation). <kernel> is identifier or prefix operator with arguments as described in [Hea95]. Interface supports typesetting lists of algebraic expressions.

### Statements

```

mathstyle <m-style>;
<m-style> ::= math | displaymath | equation
defid <identifier>, <d-equations>;
<d-equations> ::= <d-equation> | <d-equation>, <d-equations>
<d-equation> ::= <d-print symbol> | <d-font> | <d-accent>
<d-print symbol> ::= name = <print symbol>
<d-font> ::= font = <font>
<d-accent> ::= accent = <accent>
<print symbol> ::= <character> | <special symbol>
<special symbol> ::= alpha | beta | gamma | delta | epsilon |
    varepsilon | zeta | eta | theta | vartheta | iota | kappa | lambda |
    mu | nu | xi | pi | varpi | rho | varrho | sigma | varsigma | tau |
    upsilon | phi | varphi | chi | psi | omega | Gamma | Delta | Theta |
    Lambda | Xi | Pi | Sigma | Upsilon | Phi | Psi | Omega | infinity | hbar
<font> ::= bold | roman

```

```
<accent> ::= hat | check | breve | acute | grave | tilde | bar | vec |
           dot | ddot
```

For special symbols and accents see [Lam86], p. 43, 45, 51.

```
defindex <d-operators>;
<d-operators> ::= <d-operator> | <d-operator>, <d-operators>
<d-operator> ::= <prefix operator>(<descriptions>)
<prefix operator> ::= <identifier>
<descriptions> ::= <description> | <description>,
                  <descriptions>
<description> ::= arg | up | down | leftup | leftdown
```

The meaning of the statements is briefly described in the preceding text.

## 16.61 ROOTS: A REDUCE root finding package

This root finding package can be used to find some or all of the roots of a univariate polynomial with real or complex coefficients, to the accuracy specified by the user.

It is designed so that it can be used as an independent package, or it may be called from SOLVE if ROUNDED is on. For example, the evaluation of

```
on rounded, complex;
solve (x**3+x+5, x) ;
```

yields the result

```
{X= - 1.51598, X=0.75799 + 1.65035*I, X=0.75799 - 1.65035*I}
```

This package loads automatically.

Author: Stanley L. Kameny.

### 16.61.1 Introduction

The root finding package is designed so that it can be used as an independent package, or it can be integrated with and called by SOLVE. This document describes the package in its independent use. It can be used to find some or all of the roots of univariate polynomials with real or complex coefficients, to the accuracy specified by the user.

### 16.61.2 Root Finding Strategies

For all polynomials handled by the root finding package, strategies of factoring are employed where possible to reduce the amount of required work. These include square-free factoring and separation of complex polynomials into a product of a polynomial with real coefficients and one with complex coefficients. Whenever these succeed, the resulting smaller polynomials are solved separately, except that the root accuracy takes into account the possibility of close roots on different branches. One other strategy used where applicable is the powergcd method of reducing the powers of the initial polynomial by a common factor, and deriving the roots in two stages, as roots of the reduced power polynomial. Again here, the possibility of close roots on different branches is taken into account.

### 16.61.3 Top Level Functions

The top level functions can be called either as symbolic operators from algebraic mode, or they can be called directly from symbolic mode with symbolic mode arguments. Outputs are expressed in forms that print out correctly in algebraic mode.

#### 16.61.3.1 Functions that refer to real roots only

Three top level functions refer only to real roots. Each of these functions can receive 1, 2 or 3 arguments.

The first argument is the polynomial  $p$ , that can be complex and can have multiple or zero roots. If  $\text{arg2}$  and  $\text{arg3}$  are not present, all real roots are found. If the additional arguments are present, they restrict the region of consideration.

- If arguments are  $(p, \text{arg2})$  then  $\text{Arg2}$  must be `POSITIVE` or `NEGATIVE`. If  $\text{arg2}=\text{NEGATIVE}$  then only negative roots of  $p$  are included; if  $\text{arg2}=\text{POSITIVE}$  then only positive roots of  $p$  are included. Zero roots are excluded.
- If arguments are  $(p, \text{arg2}, \text{arg3})$  then  $\text{Arg2}$  and  $\text{Arg3}$  must be  $r$  (a real number) or `EXCLUDE r`, or a member of the list `POSITIVE`, `NEGATIVE`, `INFINITY`, `-INFINITY`. `EXCLUDE r` causes the value  $r$  to be excluded from the region. The order of the sequence  $\text{arg2}$ ,  $\text{arg3}$  is unimportant. Assuming that  $\text{arg2} \leq \text{arg3}$  when both are numeric, then

$\{-\text{INFINITY}, \text{INFINITY}\}$	is equivalent to	$\{\}$	represents all roots;
$\{\text{arg2}, \text{NEGATIVE}\}$	represents	$-\infty < r < \text{arg2};$	
$\{\text{arg2}, \text{POSITIVE}\}$	represents	$\text{arg2} < r < \infty;$	

In each of the following, replacing an  $\text{arg}$  with `EXCLUDE arg` converts the corresponding inclusive  $\leq$  to the exclusive  $<$

$\{\text{arg2}, -\text{INFINITY}\}$	represents	$-\infty < r \leq \text{arg2};$
$\{\text{arg2}, \text{INFINITY}\}$	represents	$\text{arg2} \leq r < \infty;$
$\{\text{arg2}, \text{arg3}\}$	represents	$\text{arg2} \leq r \leq \text{arg3};$

- If zero is in the interval the zero root is included.

**REALROOTS** This function finds the real roots of the polynomial  $p$ , using the `REALROOT` package to isolate real roots by the method of Sturm sequences, then polishing the root to the desired accuracy. Precision of computation is guaranteed to be sufficient to separate all real roots in the specified region. (cf. `MULTIROOT` for treatment of multiple roots.)

**ISOLATER** This function produces a list of rational intervals, each containing a single real root of the polynomial  $p$ , within the specified region, but does not find the roots.

**RLROOTNO** This function computes the number of real roots of  $p$  in the specified region, but does not find the roots.

### 16.61.3.2 Functions that return both real and complex roots

**ROOTS  $p$ ;** This is the main top level function of the roots package. It will find all roots, real and complex, of the polynomial  $p$  to an accuracy that is sufficient to separate them and which is a minimum of 6 decimal places. The value returned by **ROOTS** is a list of equations for all roots. In addition, **ROOTS** stores separate lists of real roots and complex roots in the global variables **ROOTSREAL** and **ROOTSCOMPLEX**.

The order of root discovery by **ROOTS** is highly variable from system to system, depending upon very subtle arithmetic differences during the computation. In order to make it easier to compare results obtained on different computers, the output of **ROOTS** is sorted into a standard order: a root with smaller real part precedes a root with larger real part; roots with identical real parts are sorted so that larger imaginary part precedes smaller imaginary part. (This is done so that for complex pairs, the positive imaginary part is seen first.)

However, when a polynomial has been factored (by square-free factoring or by separation into real and complex factors) then the root sorting is applied to each factor separately. This makes the final resulting order less obvious. However it is consistent from system to system.

**ROOTS\_AT\_PREC  $p$ ;** Same as **ROOTS** except that roots values are returned to a minimum of the number of decimal places equal to the current system precision.

**ROOT\_VAL  $p$ ;** Same as **ROOTS\_AT\_PREC**, except that instead of returning a list of equations for the roots, a list of the root value is returned. This is the function that **SOLVE** calls.

**NEARESTROOT( $p,s$ );** This top level function uses an iterative method to find the root to which the method converges given the initial starting origin  $s$ , which can be complex. If there are several roots in the vicinity of  $s$  and  $s$  is not significantly closer to one root than it is to all others, the convergence could arrive at a root that is not truly the nearest root. This function should therefore be used only when the user is certain that there is only one root in the immediate vicinity of the starting point  $s$ .

**FIRSTROOT p;** `ROOTS` is called, but only the first root determined by `ROOTS` is computed. Note that this is not in general the first root that would be listed in `ROOTS` output, since the `ROOTS` outputs are sorted into a canonical order. Also, in some difficult root finding cases, the first root computed might be incorrect.

### 16.61.3.3 Other top level functions

**GETROOT(n,rr);** If `rr` has the form of the output of `ROOTS`, `REALROOTS`, or `NEARESTROOTS`; `GETROOT` returns the rational, real, or complex value of the root equation. An error occurs if  $n < 1$  or  $n >$  the number of roots in `rr`.

**MKPOLY rr;** This function can be used to reconstruct a polynomial whose root equation list is `rr` and whose denominator is 1. Thus one can verify that if  $rr := \text{ROOTS } p$ , and  $rr1 := \text{ROOTS MKPOLY } rr$ , then  $rr1 = rr$ . (This will be true if `MULTIROOT` and `RATROOT` are `ON`, and `ROUNDED` is off.) However,  $\text{MKPOLY } rr - \text{NUM } p = 0$  will be true if and only if all roots of `p` have been computed exactly.

### 16.61.3.4 Functions available for diagnostic or instructional use only

**GFNEWT(p,r,cpx);** This function will do a single pass through the function `GFNEWTON` for polynomial `p` and root `r`. If `cpx=T`, then any complex part of the root will be kept, no matter how small.

**GFROOT(p,r,cpx);** This function will do a single pass through the function `GFROOTFIND` for polynomial `p` and root `r`. If `cpx=T`, then any complex part of the root will be kept, no matter how small.

## 16.61.4 Switches Used in Input

The input of polynomials in algebraic mode is sensitive to the switches `COMPLEX`, `ROUNDED`, and `ADJPREC`. The correct choice of input method is important since incorrect choices will result in undesirable truncation or rounding of the input coefficients.

Truncation or rounding may occur if `ROUNDED` is on and one of the following is true:

1. a coefficient is entered in floating point form or rational form.
2. `COMPLEX` is on and a coefficient is imaginary or complex.



Therefore, to avoid undesirable truncation or rounding, then:

1. `ROUNDED` should be off and input should be in integer or rational form; or
2. `ROUNDED` can be on if it is acceptable to truncate or round input to the current value of system precision; or both `ROUNDED` and `ADJPREC` can be on, in which case system precision will be adjusted to accommodate the largest coefficient which is input; or
3. if the input contains complex coefficients with very different magnitude for the real and imaginary parts, then all three switches `ROUNDED`, `ADJPREC` and `COMPLEX` must be on.

**integer and complex modes** (off `ROUNDED`) any real polynomial can be input using integer coefficients of any size; integer or rational coefficients can be used to input any real or complex polynomial, independent of the setting of the switch `COMPLEX`. These are the most versatile input modes, since any real or complex polynomial can be input exactly.

**modes rounded and complex-rounded** (on `ROUNDED`) polynomials can be input using integer coefficients of any size. Floating point coefficients will be truncated or rounded, to a size dependent upon the system. If complex is on, real coefficients can be input to any precision using integer form, but coefficients of imaginary parts of complex coefficients will be rounded or truncated.

### 16.61.5 Internal and Output Use of Switches

The `REDUCE` arithmetic mode switches `ROUNDED` and `COMPLEX` control the behavior of the root finding package. These switches are returned in the same state in which they were set initially, (barring catastrophic error).

**COMPLEX** The root finding package controls the switch `COMPLEX` internally, turning the switch on if it is processing a complex polynomial. For a polynomial with real coefficients, the starting point argument for `NEARESTROOT` can be given in algebraic mode in complex form as  $rl + im * I$  and will be handled correctly, independent of the setting of the switch `COMPLEX`. Complex roots will be computed and printed correctly regardless of the setting of the switch `COMPLEX`. However, if `COMPLEX` is off, the imaginary part will print out ahead of the real part, while the reverse order will be obtained if `COMPLEX` is on.

**ROUNDED** The root finding package performs computations using the arithmetic mode that is required at the time, which may be integer, Gaussian integer,

rounded, or complex rounded. The switch `BFTAG` is used internally to govern the mode of computation and precision is adjusted whenever necessary. The initial position of switches `ROUNDED` and `COMPLEX` are ignored. At output, these switches will emerge in their initial positions.

### 16.61.6 Root Package Switches

Note: switches `AUTOMODE`, `ISOROOT` and `ACCROOT`, present in earlier versions, have been eliminated.

**RATROOT** (Default OFF) If `RATROOT` is on all root equations are output in rational form. Assuming that the mode is `COMPLEX` (i.e. `ROUNDED` is off,) the root equations are guaranteed to be able to be input into `REDUCE` without truncation or rounding errors. (Cf. the function `MKPOLY` described above.)

**MULTIROOT** (Default ON) Whenever the polynomial has complex coefficients or has real coefficients and has multiple roots, as determined by the Sturm function, the function `SQFREF` is called automatically to factor the polynomial into square-free factors. If `MULTIROOT` is on, the multiplicity of the roots will be indicated in the output of `ROOTS` or `REALROOTS` by printing the root output repeatedly, according to its multiplicity. If `MULTIROOT` is off, each root will be printed once, and all roots should be normally be distinct. (Two identical roots should not appear. If the initial precision of the computation or the accuracy of the output was insufficient to separate two closely-spaced roots, the program attempts to increase accuracy and/or precision if it detects equal roots. If, however, the initial accuracy specified was too low, and it was not possible to separate the roots, the program will abort.)

**TRROOT** (Default OFF) If switch `TRROOT` is on, trace messages are printed out during the course of root determination, to show the progress of solution.

**ROOTMSG** (Default OFF) If switch `ROOTMSG` is on in addition to switch `TRROOT`, additional messages are printed out to aid in following the progress of Laguerre and Newton complex iteration. These messages are intended for debugging use primarily.

### 16.61.7 Operational Parameters and Parameter Setting.

**ROOTACC#** (Default 6) This parameter can be set using the function `ROOTACC n`; which causes `ROOTACC!#` to be set to `MAX(n,6)`. If `ACCROOT` is on, roots will be determined to a minimum of `ROOTACC!#` significant places. (If roots are closely spaced, a higher number of significant places is computed where needed.)

**system precision** The roots package, during its operation, will change the value of system precision but will restore the original value of system precision at termination except that the value of system precision is increased if necessary to allow the full roots output to be printed.

**PRECISION *n*;** If the user sets system precision, using the command **PRECISION *n*;** then the effect is to increase the system precision to *n*, and to have the same effect on **ROOTS** as **ROOTACC *n*;** ie. roots will now be printed with minimum accuracy *n*. The original conditions can then be restored by using the command **PRECISION RESET;** or **PRECISION NIL;**.

**ROOTPREC *n*;** The roots package normally sets the computation mode and precision automatically. However, if **ROOTPREC *n*;** is called and *n* is greater than the initial system precision then all root computation will be done initially using a minimum system precision *n*. Automatic operation can be restored by input of **ROOTPREC 0;**.

### 16.61.8 Avoiding truncation of polynomials on input

The roots package will not internally truncate polynomials. However, it is possible that a polynomial can be truncated by input reading functions of the embedding lisp system, particularly when input is given in floating point (rounded) format.

To avoid any difficulties, input can be done in integer or Gaussian integer format, or mixed, with integers or rationals used to represent quantities of high precision. There are many examples of this in the test package. It is usually best to let the roots package determine the precision needed to compute roots.

The number of digits that can be safely represented in floating point in the lisp system are contained in the global variable `!!NFPD`. Similarly, the maximum number of significant figures in floating point output are contained in the global variable `!!FLIM`. The roots package computes these values, which are needed to control the logic of the program.

The values of intermediate root iterations (that are printed when **TRROOT** is on) are given in bigfloat format even when the actual values are computed in floating point. This avoids intrusive rounding of root printout.

## 16.62 RSOLVE: Rational/integer polynomial solvers

This package provides operators that compute the exact rational zeros of a single univariate polynomial using fast modular methods. The algorithm used is that described by R. Loos (1983): Computing rational zeros of integral polynomials by  $p$ -adic expansion, *SIAM J. Computing*, **12**, 286–293.

Author: Francis J. Wright.

This package provides the operators `r_solve` and `i_solve` that compute respectively the exact rational or integer zeros of a single univariate polynomial using fast modular methods.

### 16.62.1 Introduction

This package provides operators that compute the exact rational zeros of a single univariate polynomial using fast modular methods. The algorithm used is that described by R. Loos (1983): Computing rational zeros of integral polynomials by  $p$ -adic expansion, *SIAM J. Computing*, **12**, 286–293. The operator `r_solve` computes all rational zeros whereas the operator `i_solve` computes only integer zeros in a way that is slightly more efficient than extracting them from the rational zeros. The `r_solve` and `i_solve` interfaces are almost identical, and are intended to be completely compatible with that of the general `solve` operator, although `r_solve` and `i_solve` give more convenient output when only rational or integer zeros respectively are required. The current implementation appears to be faster than `solve` by a factor that depends on the example, but is typically up to about 2.

I plan to extend this package to compute Gaussian integer and rational zeros and zeros of polynomial systems.

### 16.62.2 The user interface

The first argument is required and must simplify to either a univariate polynomial expression or equation with integer, rational or rounded coefficients. Symbolic coefficients are not allowed (and currently complex coefficients are not allowed either.) The argument is simplified to a quotient of integer polynomials and the denominator is silently ignored.

Subsequent arguments are optional. If the polynomial variable is to be specified then it must be the first optional argument, and if the first optional argument is not a valid option (see below) then it is (mis-)interpreted as the polynomial variable. However, since the variable in a non-constant univariate polynomial can be

deduced from the polynomial it is unnecessary to specify it separately, except in the degenerate case that the first argument simplifies to either 0 or  $0 = 0$ . In this case the result is returned by `i_solve` in terms of the operator `arbint` and by `r_solve` in terms of the (new) analogous operator `arbrat`. The operator `i_solve` will generally run slightly faster than `r_solve`.

The (rational or integer) zeros of the first argument are returned as a list and the default output format is the same as that used by `solve`. Each distinct zero is returned in the form of an equation with the variable on the left and the multiplicities of the zeros are assigned to the variable `root_multiplicities` as a list. However, if the switch `multiplicities` is turned on then each zero is explicitly included in the solution list the appropriate number of times (and `root_multiplicities` has no value).

Optional keyword arguments acting as local switches allow other output formats. They have the following meanings:

**separate:** assign the multiplicity list to the global variable `root_multiplicities` (the default);

**expand or multiplicities:** expand the solution list to include multiple zeros multiple times (the default if the `|multiplicities|` switch is on);

**together:** return each solution as a list whose second element is the multiplicity;

**nomul:** do not compute multiplicities (thereby saving some time);

**noeqs:** do not return univariate zeros as equations but just as values.

### 16.62.3 Examples

```
r_solve((9x^2 - 16)*(x^2 - 9), x);
```

$$\left\{x = \frac{-4}{3}, x = 3, x = -3, x = \frac{4}{3}\right\}$$

```
i_solve((9x^2 - 16)*(x^2 - 9), x);
```

$$\{x = 3, x = -3\}$$

See the test/demonstration file `rsolve.tst` for more examples.

### 16.62.4 Tracing

The switch `trsolve` turns on tracing of the algorithm. It is off by default.

## 16.63 RTRACE: Tracing in REDUCE

Authors: Herbert Melenk and Francis J. Wright

### 16.63.1 Introduction

The package `rtrace` provides portable tracing facilities for REDUCE programming. These include

- entry-exit tracing of procedures,
- assignment tracing of procedures,
- tracing of rules when they fire.

In contrast to conventional Lisp-level tracing, values are printed in algebraic style whenever possible if the switch `rtrace` is on, which it is by default. The output has been specially tailored for the needs of algebraic-mode programming. Most features can be applied without explicitly modifying the target program, and they can be turned on and off dynamically at run time. If the switch `rtrace` is turned off then values are printed in conventional Lisp style, and the result should be similar to the tracing provided by the underlying Lisp system.

To make the facilities available, load the package using the command

```
load_package rtrace;
```

Alternatively, the package can be set up to auto load by putting appropriate code in your REDUCE initialisation file. An example is provided in the file `reduce.rc` in the `rtrace` source directory.

### 16.63.2 RTrace versus RDebug

The `rtrace` package is a modification (by FJW) of the `rdebug` package (written by HM, and included in the `rtrace` source directory). The modifications are as follows. The procedure-tracing facilities in `rdebug` rely upon the low-level tracing facilities in PSL; in `rtrace` these low-level facilities have been (partly) re-implemented portably. The names of the tracing commands that have been re-implemented portably have been changed to avoid conflicting with those provided by the underlying Lisp system by preceding them with the letter “r”, and they provide a generalized interface that supports algebraic mode better. An additional set of rule tracing facilities for inactive rules has been provided. Beware that the `rtrace` package is still experimental!

This package is intended to be portable, and has been tested with both CSL- and PSL-based REDUCE. However, it is intended not as a replacement for `rdebug` but as a partial re-implementation of `rdebug` that works with CSL-REDUCE, and it is assumed that PSL users will continue to use `rdebug`. It should, in principle, be possible to use both. Any `rtrace` functions with the same names as `rdebug` functions should either be identical or compatible; `rtrace` should be loaded after `rdebug` in order to retain any enhancements provided by `rtrace`. Perhaps at some future time the two packages should be merged. However, note that `rtrace` currently provides *only tracing* (hence the name) and does not support break points. (The current version also does not support conditional tracing.)

### 16.63.3 Procedure tracing: RTR, UNRTR

Tracing of one or more procedures is initiated by the command `rtr`:

```
rtr <proc1>, <proc2>, ..., <procn>;
```

and cancelled by the command `unrtr`:

```
unrtr <proc1>, <proc2>, ..., <procn>;
```

Every time a traced procedure is executed, a message is printed when the procedure is entered or exited. The entry message displays the actual procedure arguments equated to the dummy parameter names, and the exit message displays the value returned by the procedure. Recursive calls are marked by a level number. Here is a (simplistic) example, using first the default algebraic display and second conventional Lisp display:

```
algebraic procedure power(x, n);
  if n = 0 then 1 else x*power(x, n-1)$
```

```
rtr power;
```

```
(power)
```

```
power(x+1, 2);
```

```
Enter (1) power
```

```
  x:  x + 1$
```

```
  n:  2$
```

```
Enter (2) power
```

```
  x:  x + 1$
```

```
  n:  1$
```

```

Enter (3) power
  x:  x + 1$
  n:  0$
Leave (3) power = 1$
Leave (2) power = x + 1$
Leave (1) power = x**2 + 2*x + 1$

      2
x  + 2*x + 1

off rtrace;

power(x+1, 2);

Enter (1) power
  x:  (plus x 1)
  n:  2
Enter (2) power
  x:  (plus x 1)
  n:  1
Enter (3) power
  x:  (plus x 1)
  n:  0
Leave (3) power = 1
Leave (2) power = (!*sq (((x . 1) . 1) . 1) . 1) t)
Leave (1) power = (!*sq (((x . 2) . 1) ((x . 1) . 2) . 1) . 1) t)

      2
x  + 2*x + 1

on rtrace;

unrtr power;

(power)

```

Many algebraic-mode operators are implemented as internal procedures with different names. If an internal procedure with the specified name does not exist then `rtrace` tracing automatically applies to the appropriate internal procedure and returns a list of the names of the internal procedures, e.g.

```

rtr int;

(simpint)

```



This facility is an extension of the `rdebug` package.

Tracing of *compiled* procedures by the `rtrace` package is not completely reliable, in that recursive calls may not be traced. This is essentially because tracing works only when the procedure is called by name and not when it is called directly via an internal compiled pointer. It may not be possible to avoid this restriction in a portable way. Also, arguments of compiled procedures are not displayed using the names given to them in the source code, because these names are no longer available. Instead, they are displayed using the names `Arg1`, `Arg2`, etc.

#### 16.63.4 Assignment tracing: **RTRST**, **UNRTRST**

One often needs information about the internal behaviour of a procedure, especially if it is a longer piece of code. For an interpreted procedure declared in an `rtrst` command:

```
rtrst <proc1>, <proc2>, ..., <procn>;
```

all explicit assignments executed (as either the symbolic-mode `setq` or the algebraic-mode `setk`) inside these procedures are displayed during procedure execution. All procedure tracing (assignment and entry-exit) is removed by the command `untrst` (or `untr`, for which it is just a synonym):

```
untrst <proc1>, <proc2>, ..., <procn>;
```

Assignment tracing is not possible if a procedure is compiled, either because it was loaded from a “*fasl*” file or image, or because it was compiled as it was read in as source code. This is because assignment tracing works by modifying the interpreted code of the procedure, which must therefore be available.

Applying `rtr` to a procedure that has been declared in an `rtrst` command, or vice versa, toggles the type of tracing applied (and displays an explanatory message).

Note that when a program contains a `for` loop, REDUCE translates this to a sequence of Lisp instructions. When using `rtrst`, the printout is driven by the “unfolded” code. When the code contains a `for each ... in` statement, the name of the control variable is internally used to keep the remainder of the list during the loop, and you will see the corresponding assignments in the trace rather than the individual values in the loop steps, e.g.

```
procedure fold u;
  for each x in u sum x$

rtrst fold;
```

```
(fold)

fold {z, z*y, y};
```

produces the following output (using CSL-REDUCE):

```
Enter (1) fold
      u: {z,y*z,y}$
x := [z,y*z,y]$
G0 := 0$
G0 := z$
x := [y*z,y]$
G0 := z*(y + 1)$
x := [y]$
G0 := y*z + y + z$
x := []$
Leave (1) fold = y*z + y + z$

y*z + y + z

unrtrst fold;

(fold)
```

In this example, the printed assignments for `x` show the various stages of the loop. The variable `G0` is an internally generated place-holder for the sum, and may have a slightly different name depending on the underlying Lisp systems.

### 16.63.5 Tracing active rules: TRRL, UNTRRL

The command `trrl` initiates tracing when they fire of individual rules or rule lists that have been activated using `let`.

```
trrl <rl1>, <rl2>, ..., <rln>;
```

where each of the  $\langle rl_i \rangle$  is:

- a rule or rule list;
- the name of a rule or rule list (that is, a non-indexed variable which is bound to a rule or rule list);
- an operator name, representing the rules assigned to this operator.

The specified rules are (re-) activated in REDUCE such that each of them prints a report every time it fires. The report is composed of the name of the rule or the name of the rule list together with the number of the rule in the list, the form matching the left side (“input”) and the resulting right side (“output”). For an explicitly given rule or rule list, `trrl` assigns a unique generated name.

Note, however, that `trrl` does not trace rules with constant expressions on the left, on the assumption that they are not particularly interesting. [This behaviour may be made user-controllable in a future version.]

The command `untrrl` removes the tracing from rules:

```
untrrl <rl1>, <rl2>, ..., <rln>;
```

where each of the  $\langle rl_i \rangle$  is:

- a rule or rule list;
- the name of a rule or rule list (that is, a non-indexed variable which is bound to a rule or rule list or a unique name generated by `trrl`);
- an operator name, representing the rules assigned to this operator.

The rules are reactivated in their original form. Alternatively you can use the command `clearrules` to remove the rules totally from the system. Please do not modify the rules between `trrl` and `untrrl` – the result may be unpredictable.

Here are two simple examples that show tracing via the rule name and via the operator name:

```
trigrules := {sin(~x)^2 => 1 - cos(x)^2};
```

```
trigrules := {sin(~x)2 => 1 - cos(x)2 }
```

```
let trigrules;
trrl trigrules;
```

```
1 - sin(x)^2;
```

```
Rule trigrules.1: sin(x)**2 => 1 - cos(x)**2$
```

```
cos(x)2
```

```
untrrl trigrules;
```

```

trrl sin;

1 - sin(x)^2;

Rule sin.23: sin(x)**2 => 1 - cos(x)**2$

      2
cos(x)

untrrl sin;
clearrules trigrules;

```

### 16.63.6 Tracing inactive rules: TRRLID, UNTRRLID

The command `trrlid` initiates tracing of individual rule lists that have been assigned to variables, but have not been activated using `let`:

```
trrlid <rlid1>, <rlid2>, ..., <rlidn>;
```

where each of the  $\langle rlid_i \rangle$  is an identifier of a rule list (that is, a non-indexed variable which is bound to a rule list). It is assumed that they will be activated later, either via a `let` command or by using the `where` operator. When they are activated and fire, tracing output will be as if they had been traced using `trrl`. The command `untrrlid` clears the tracing. This facility is an extension of the `rdebug` package.

Here is a simple example that continues the example above:

```

trrlid trigrules;

1 - sin(x)^2 where trigrules;

Rule trigrules.1: sin(x)**2 => 1 - cos(x)**2$

      2
cos(x)

untrrlid trigrules;

```

### 16.63.7 Output control: RTROUT

The trace output (only) can be redirected to a separate file by using the command `rtrout`, followed by a file name in string quotes. A second call of `rtrout` closes

any current output file and opens a new one. The file name `NIL` (without string quotes) closes any current output file and causes the trace output to be redirected to the standard output device.

The `rdebug` variables `trlimit` and `trprinter!` are not implemented in `rtrace`. If you want to select Lisp-style tracing then turn off the switch `rtrace`:

```
off rtrace;
```

after loading the `rtrace` package. Note that the `rtrace` switch controls the display format of both procedure and rule tracing.

### **16.64 SCOPE: REDUCE source code optimization package**

SCOPE is a package for the production of an optimized form of a set of expressions. It applies an heuristic search for common (sub)expressions to almost any set of proper REDUCE assignment statements. The output is obtained as a sequence of assignment statements. GENTRAN is used to facilitate expression output.

Author: J.A. van Hulzen.

## 16.65 SETS: A basic set theory package

Author: Francis J. Wright.

The SETS package for REDUCE 3.5 and later versions provides algebraic-mode support for set operations on lists regarded as sets (or representing explicit sets) and on implicit sets represented by identifiers. It provides the set-valued infix operators (with synonyms) `union`, `intersection` (`intersect`) and `setdiff` (`\`, `minus`) and the Boolean-valued infix operators (predicates) `member`, `subset_eq`, `subset`, `set_eq`. The union and intersection operators are n-ary and the rest are binary. A list can be explicitly converted to the canonical set representation by applying the operator `mkset`. (The package also provides an operator not specifically related to set theory called `evalb` that allows the value of any Boolean-valued expression to be displayed in algebraic mode.)

### 16.65.1 Introduction

REDUCE has no specific representation for a set, neither in algebraic mode nor internally, and any object that is mathematically a set is represented in REDUCE as a list. The difference between a set and a list is that in a set the ordering of elements is not significant and duplicate elements are not allowed (or are ignored). Hence a list provides a perfectly natural and satisfactory representation for a set (but not vice versa). Some languages, such as Maple, provide different internal representations for sets and lists, which may allow sets to be processed more efficiently, but this is not *necessary*.

This package supports set theoretic operations on lists and represents the results as normal algebraic-mode lists, so that all other REDUCE facilities that apply to lists can still be applied to lists that have been constructed by explicit set operations. The algebraic-mode set operations provided by this package have all been available in symbolic mode for a long time, and indeed are used internally by the rest of REDUCE, so in that sense set theory facilities in REDUCE are far from new. What this package does is make them available in algebraic mode, generalize their operation by extending the arity of union and intersection, and allow their arguments to be implicit sets represented by unbound identifiers. It performs some simplifications on such symbolic set-valued expressions, but this is currently rather *ad hoc* and is probably incomplete.

For examples of the operation of the SETS package see (or run) the test file `sets.tst`. This package is experimental and developments are under consideration; if you have suggestions for improvements (or corrections) then please send them to me (FJW), preferably by email. The package is intended to be run under REDUCE 3.5 and later versions; it may well run correctly under earlier versions although I cannot provide support for such use.

### 16.65.2 Infix operator precedence

The set operators are currently inserted into the standard REDUCE precedence list (see page 28, §2.7, of the REDUCE 3.6 manual) as follows:

```
or and not member memq = set_eq neq eq >= > <= < subset_eq
subset freeof + - setdiff union intersection * / ^ .
```

### 16.65.3 Explicit set representation and `mkset`

Explicit sets are represented by lists, and this package does not require any restrictions at all on the forms of lists that are regarded as sets. Nevertheless, duplicate elements in a set correspond by definition to the same element and it is conventional and convenient to represent them by a single element, i.e. to remove any duplicate elements. I will call this a normal representation. Since the order of elements in a set is irrelevant it is also conventional and may be convenient to sort them into some standard order, and an appropriate ordering of a normal representation gives a canonical representation. This means that two identical sets have identical representations, and therefore the standard REDUCE equality predicate (`=`) correctly determines set equality; without a canonical representation this is not the case.

Pre-processing of explicit set-valued arguments of the set-valued operators to remove duplicates is always done because of the obvious efficiency advantage if there were any duplicates, and hence explicit sets appearing in the values of such operators will never contain any duplicate elements. Such sets are also currently sorted, mainly because the result looks better. The ordering used satisfies the `ordp` predicate used for most sorting within REDUCE, except that explicit integers are sorted into increasing numerical order rather than the decreasing order that satisfies `ordp`.

Hence explicit sets appearing in the result of any set operator are currently returned in a canonical form. Any explicit set can also be put into this form by applying the operator `mkset` to the list representing it. For example

```
mkset {1,2,y,x*y,x+y};
{x + y,x*y,y,1,2}
```

The empty set is represented by the empty list `{}`.

### 16.65.4 Union and intersection

The operator `intersection` (the name used internally) has the shorter synonym `intersect`. These operators will probably most commonly be used as binary



infix operators applied to explicit sets, e.g.

```
{1,2,3} union {2,3,4};

{1,2,3,4}

{1,2,3} intersect {2,3,4};

{2,3}
```

They can also be used as n-ary operators with any number of arguments, in which case it saves typing to use them as prefix operators (which is possible with all REDUCE infix operators), e.g.

```
{1,2,3} union {2,3,4} union {3,4,5};

{1,2,3,4,5}

intersect ({1,2,3}, {2,3,4}, {3,4,5});

{3}
```

For completeness, they can currently also be used as unary operators, in which case they just return their arguments (in canonical form), and so act as slightly less efficient versions of `mkset` (but this may change), e.g.

```
union {1,5,3,5,1};

{1,3,5}
```

### 16.65.5 Symbolic set expressions

If one or more of the arguments evaluates to an unbound identifier then it is regarded as representing a symbolic implicit set, and the union or intersection will evaluate to an expression that still contains the union or intersection operator. These two operators are symmetric, and so if they remain symbolic their arguments will be sorted as for any symmetric operator. Such symbolic set expressions are simplified, but the simplification may not be complete in non-trivial cases. For example:

```
a union b union {} union b union {7,3};

{3,7} union a union b
```

```
a intersect {};
```

```
{}
```

In implementations of REDUCE that provide fancy display using mathematical notation, the empty set, union, intersection and set difference are all displayed using their conventional mathematical symbols, namely  $\emptyset$ ,  $\cup$ ,  $\cap$ ,  $\setminus$ .

A symbolic set expression is a valid argument for any other set operator, e.g.

```
a union (b intersect c);
```

```
b intersection c union a
```

Intersection distributes over union, which is not applied by default but is implemented as a rule list assigned to the variable `set_distribution_rule`, e.g.

```
a intersect (b union c);
```

```
(b union c) intersection a
```

```
a intersect (b union c) where set_distribution_rule;
```

```
a intersection b union a intersection c
```

### 16.65.6 Set difference

The set difference operator is represented by the symbol  $\setminus$  and is always output using this symbol, although it can also be input using either of the two names `setdiff` (the name used internally) or `minus` (as used in Maple). It is a binary operator, its operands may be any combination of explicit or implicit sets, and it may be used in an argument of any other set operator. Here are some examples:

```
{1,2,3} \ {2,4};
```

```
{1,3}
```

```
{1,2,3} \ {};
```

```
{1,2,3}
```

```
a \ {1,2};
```

```
a \ {1,2}
```

```
a \ a;
```

```
{}
```

```
a \ {};
```

```
a
```

```
{ } \ a;
```

```
{}
```

### 16.65.7 Predicates on sets

These are all binary infix operators. Currently, like all REDUCE predicates, they can only be used within conditional statements (`if`, `while`, `repeat`) or within the argument of the `evalb` operator provided by this package, and they cannot remain symbolic – a predicate that cannot be evaluated to a Boolean value causes a normal REDUCE error.

The `evalb` operator provides a convenient shorthand for an `if` statement designed purely to display the value of any Boolean expression (not only predicates defined in this package). It has some similarity with the `evalb` function in Maple, except that the values returned by `evalb` in REDUCE (the identifiers `true` and `false`) have no significance to REDUCE itself. Hence, in REDUCE, use of `evalb` is *never* necessary.

```
if a = a then true else false;
```

```
true
```

```
evalb(a = a);
```

```
true
```

```
if a = b then true else false;
```

```
false
```

```
evalb(a = b);
```

```
false
```

```

evalb 1;

true

evalb 0;

false

```

I will use the `evalb` operator in preference to an explicit `if` statement for purposes of illustration.

### 16.65.7.1 Set membership

Set membership is tested by the predicate `member`. Its left operand is regarded as a potential set element and its right operand *must* evaluate to an explicit set. There is currently no sense in which the right operand could be an implicit set; this would require a mechanism for declaring implicit set membership (akin to implicit variable dependence) which is currently not implemented. Set membership testing works like this:

```

evalb(1 member {1,2,3});

true

evalb(2 member {1,2} intersect {2,3});

true

evalb(a member b);

***** b invalid as list

```

### 16.65.7.2 Set inclusion

Set inclusion is tested by the predicate `subset_eq` where `a subset_eq b` is true if the set *a* is either a subset of or equal to the set *b*; strict inclusion is tested by the predicate `subset` where `a subset b` is true if the set *a* is *strictly* a subset of the set *b* and is false if *a* is equal to *b*. These predicates provide some support for symbolic set expressions, but this is not yet correct as indicated below. Here are some examples:

```

evalb({1,2} subset_eq {1,2,3});

```

```

true

evalb({1,2} subset_eq {1,2});

true

evalb({1,2} subset {1,2});

false

evalb(a subset a union b);

true

evalb(a\b subset a);

true

evalb(a intersect b subset a union b);   %%% BUG

false

```

An undecidable predicate causes a normal REDUCE error, e.g.

```

evalb(a subset_eq {b});

***** Cannot evaluate a subset_eq {b} as Boolean-valued set
expression

evalb(a subset_eq b);   %%% BUG

false

```

### 16.65.7.3 Set equality

As explained above, equality of two sets in canonical form can be reliably tested by the standard REDUCE equality predicate (=). This package also provides the predicate `set_eq` to test equality of two sets not represented canonically. The two predicates behave identically for operands that are symbolic set expressions because these are always evaluated to canonical form (although currently this is probably strictly true only in simple cases). Here are some examples:

```
evalb({1,2,3} = {1,2,3});  
  
true  
  
evalb({2,1,3} = {1,3,2});  
  
false  
  
evalb(mkset{2,1,3} = mkset{1,3,2});  
  
true  
  
evalb({2,1,3} set_eq {1,3,2});  
  
true  
  
evalb(a union a = a\{});  
  
true
```

### 16.65.8 Possible future developments

- Unary union/intersection to implement repeated union/intersection on a set of sets.
- More symbolic set algebra, canonical forms for set expressions, more complete simplification.
- Better support for Boolean variables via a version (evalb10?) of `evalb` that returns 1/0 instead of `true/false`, or predicates that return 1/0 directly.

## 16.66 SPARSE: Sparse Matrix Calculations

Author: Stephen Scowcroft

### 16.66.1 Introduction

A very powerful feature of REDUCE is the ease with which matrix calculations can be performed. This package extends the available matrix feature to enable calculations with sparse matrices. This package also provides a selection of functions that are useful in the world of linear algebra with respect to sparse matrices.

#### Loading the Package

The package is loaded by: `load_package sparse;`

### 16.66.2 Sparse Matrix Calculations

To extend the the syntax to this class of calculations we need to add an expression type `sparse`.

#### 16.66.2.1 Sparse Variables

An identifier may be declared a sparse variable by the declaration `SPARSE`. The size of the sparse matrix must be declared explicitly in the matrix declaration. For example,

```
sparse aa(10,1),bb(200,200);
```

declares `AA` to be a 10 x 1 (column) sparse matrix and `Y` to be a 200 x 200 sparse matrix. The declaration `SPARSE` is similar to the declaration `MATRIX`. Once a symbol is declared to name a sparse matrix, it can not also be used to name an array, operator, procedure, or used as an ordinary variable. For more information see the Matrix Variables section ([14.2](#)).

#### 16.66.2.2 Assigning Sparse Matrix Elements

Once a matrix has been declared a sparse matrix all elements of the matrix are initialized to 0. Thus when a sparse matrix is initially referred to the message

```
"The matrix is dense, contains only zeros"
```

is returned. When printing out a matrix only the non-zero elements are printed. This is due to the fact that only the non-zero elements of the matrix are stored. To assign the elements of the declared matrix we use the following syntax. Assuming AA and BB have been declared as sparse matrices, we simply write,

```
aa(1,1) := 10;
bb(100,150) := a;
```

etc. This then sets the element in the first row and first column to 10, or the element in the 100th row and 150th column to a.

### 16.66.2.3 Evaluating Sparse Matrix Elements

Once an element of a sparse matrix has been assigned, it may be referred to in standard array element notation. Thus `aa(2,1)` refers to the element in the second row and first column of the sparse matrix AA.

### 16.66.3 Sparse Matrix Expressions

These follow the normal rules of matrix algebra. Sums and products must be of compatible size; otherwise an error will result during evaluation. Similarly, only square matrices may be raised to a power. A negative power is computed as the inverse of the matrix raised to the corresponding positive power. For more information and the syntax for matrix algebra see the Matrix Expressions section (14.3).

### 16.66.4 Operators with Sparse Matrix Arguments

The operators in the Sparse Matrix Package are the same as those in the Matrix Package with the exception that the `NULLSPACE` operator is not defined. See section Operators with Matrix Arguments (14.4) for more details.

#### 16.66.4.1 Examples

In the examples the matrix  $\mathcal{AA}$  will be

$$\mathcal{AA} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & 9 \end{pmatrix}$$

```
det ppp;
```



```

135
trace ppp;

18
rank ppp;

4
spmteigen(ppp,eta);

{{eta - 1,1,

    spm(1,1) := arbcomplex(4)$
    },

{eta - 3,1,

    spm(2,1) := arbcomplex(5)$
    },

{eta - 5,1,

    spm(3,1) := arbcomplex(6)$
    },

{eta - 9,1,

    spm(4,1) := arbcomplex(7)$
    }}

```

### 16.66.5 The Linear Algebra Package for Sparse Matrices

This package is an extension of the Linear Algebra Package for REDUCE described in section [16.39](#). These functions are described alphabetically in section [16.66.6](#). They can be classified into four sections(n.b: the numbers after the dots signify the function label in section 6).

**16.66.5.1 Basic matrix handling**

spadd_columns	...	<a href="#">16.66.6.1</a>	spadd_rows	...	<a href="#">16.66.6.2</a>
spadd_to_columns	...	<a href="#">16.66.6.3</a>	spadd_to_rows	...	<a href="#">16.66.6.4</a>
spaugment_columns	...	<a href="#">16.66.6.5</a>	spchar_poly	...	<a href="#">16.66.6.9</a>
spcol_dim	...	<a href="#">16.66.6.12</a>	spcopy_into	...	<a href="#">16.66.6.14</a>
spdiagonal	...	<a href="#">16.66.6.15</a>	spextend	...	<a href="#">16.66.6.16</a>
spfind_companion	...	<a href="#">16.66.6.17</a>	spget_columns	...	<a href="#">16.66.6.18</a>
spget_rows	...	<a href="#">16.66.6.19</a>	sphermitian_tp	...	<a href="#">16.66.6.21</a>
spmatrix_augment	...	<a href="#">16.66.6.27</a>	spmatrix_stack	...	<a href="#">16.66.6.29</a>
spminor	...	<a href="#">16.66.6.30</a>	spmult_columns	...	<a href="#">16.66.6.31</a>
spmult_rows	...	<a href="#">16.66.6.32</a>	sppivot	...	<a href="#">16.66.6.33</a>
spremove_columns	...	<a href="#">16.66.6.35</a>	spremove_rows	...	<a href="#">16.66.6.36</a>
sprow_dim	...	<a href="#">16.66.6.37</a>	sprows_pivot	...	<a href="#">16.66.6.38</a>
spstack_rows	...	<a href="#">16.66.6.41</a>	spsub_matrix	...	<a href="#">16.66.6.42</a>
spswap_columns	...	<a href="#">16.66.6.44</a>	spswap_entries	...	<a href="#">16.66.6.45</a>
spswap_rows	...	<a href="#">16.66.6.46</a>			

**16.66.5.2 Constructors**

Functions that create sparse matrices.

spband_matrix	...	<a href="#">16.66.6.6</a>	spblock_matrix	...	<a href="#">16.66.6.7</a>
spchar_matrix	...	<a href="#">16.66.6.11</a>	spcoeff_matrix	...	<a href="#">16.66.6.11</a>
spcompanion	...	<a href="#">16.66.6.13</a>	spessian	...	<a href="#">16.66.6.22</a>
spjacobian	...	<a href="#">16.66.6.23</a>	spjordan_block	...	<a href="#">16.66.6.24</a>
spmake_identity	...	<a href="#">16.66.6.26</a>			

**16.66.5.3 High level algorithms**

spchar_poly	...	<a href="#">16.66.6.9</a>	spcholesky	...	<a href="#">16.66.6.10</a>
spgram_schmidt	...	<a href="#">16.66.6.20</a>	splu_decom	...	<a href="#">16.66.6.25</a>
sppseudo_inverse	...	<a href="#">16.66.6.34</a>	spsvd	...	<a href="#">16.66.6.43</a>

**16.66.5.4 Predicates**

matrixp	...	<a href="#">16.66.6.28</a>	sparsematp	...	<a href="#">16.66.6.39</a>
squarep	...	<a href="#">16.66.6.40</a>	symmetricp	...	<a href="#">16.66.6.47</a>

**Note on examples:**

In the examples the matrix  $\mathcal{A}$  will be

$$\mathcal{A} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

Unfortunately, due to restrictions of size, it is not practical to use “large” sparse matrices in the examples. As a result the examples shown may appear trivial, but they give an idea of how the functions work.

### Notation

Throughout  $\mathcal{I}$  is used to indicate the identity matrix and  $\mathcal{A}^T$  to indicate the transpose of the matrix  $\mathcal{A}$ .

## 16.66.6 Available Functions

### 16.66.6.1 spadd\_columns, spadd\_rows

#### Syntax:

```
spadd_columns( $\mathcal{A}$ ,  $c1$ ,  $c2$ ,  $expr$ );
```

$\mathcal{A}$        :- a sparse matrix.

$c1, c2$    :- positive integers.

$expr$      :- a scalar expression.

#### Synopsis:

`spadd_columns` replaces column  $c2$  of  $\mathcal{A}$  by

`$expr * \text{column}(\mathcal{A}, c1) + \text{column}(\mathcal{A}, c2)$` .

`add_rows` performs the equivalent task on the rows of  $\mathcal{A}$ .

#### Examples:

$$\text{spadd\_columns}(\mathcal{A}, 1, 2, x) = \begin{pmatrix} 1 & x & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

$$\text{spadd\_rows}(\mathcal{A}, 2, 3, 5) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 25 & 9 \end{pmatrix}$$

#### Related functions:

`spadd_to_columns`, `spadd_to_rows`, `spmultip_columns`, `spmultip_rows`.

### 16.66.6.2 spadd\_rows

See: `spadd_columns`.

**16.66.6.3 spadd\_to\_columns, spadd\_to\_rows****Syntax:**

```
spadd_to_columns( $\mathcal{A}$ , column_list, expr);
```

$\mathcal{A}$             :- a sparse matrix.  
column\_list   :- a positive integer or a list of positive integers.  
expr           :- a scalar expression.

**Synopsis:**

spadd\_to\_columns adds expr to each column specified in column\_list of  $\mathcal{A}$ .

spadd\_to\_rows performs the equivalent task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{spadd\_to\_columns}(\mathcal{A}, \{1, 2\}, 10) = \begin{pmatrix} 11 & 10 & 0 \\ 10 & 15 & 0 \\ 10 & 10 & 9 \end{pmatrix}$$

$$\text{spadd\_to\_rows}(\mathcal{A}, 2, -x) = \begin{pmatrix} 1 & 0 & 0 \\ -x & -x + 5 & -x \\ 0 & 0 & 9 \end{pmatrix}$$

**Related functions:**

spadd\_columns, spadd\_rows, spmult\_rows, spmult\_columns.

**16.66.6.4 spadd\_to\_rows**

See: spadd\_to\_columns.

**16.66.6.5 spaugment\_columns, spstack\_rows****Syntax:**

```
spaugment_columns( $\mathcal{A}$ , column_list);
```

$\mathcal{A}$             :- a sparse matrix.  
column\_list   :- either a positive integer or a list of positive integers.

**Synopsis:**

spaugment\_columns gets hold of the columns of  $\mathcal{A}$  specified in column\_list and sticks them together.

spstack\_rows performs the same task on rows of  $\mathcal{A}$ .

**Examples:**

$$\text{spaugment\_columns}(\mathcal{A}, \{1, 2\}) = \begin{pmatrix} 1 & 0 \\ 0 & 5 \\ 0 & 0 \end{pmatrix}$$

$$\text{spstack\_rows}(\mathcal{A}, \{1, 3\}) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

**Related functions:**

`spget_columns`, `spget_rows`, `spsub_matrix`.

**16.66.6.6 `spband_matrix`****Syntax:**

`spband_matrix(expr_list, square_size);`  
`expr_list`     :- either a single scalar expression or a list of an odd number of scalar expressions.  
`square_size`   :- a positive integer.

**Synopsis:**

`spband_matrix` creates a sparse square matrix of dimension `square_size`.

**Examples:**  $\text{spband\_matrix}(\{x, y, z\}, 6) = \begin{pmatrix} y & z & 0 & 0 & 0 & 0 \\ x & y & z & 0 & 0 & 0 \\ 0 & x & y & z & 0 & 0 \\ 0 & 0 & x & y & z & 0 \\ 0 & 0 & 0 & x & y & z \\ 0 & 0 & 0 & 0 & x & y \end{pmatrix}$

**Related functions:**

`spdiagonal`.

**16.66.6.7 `spblock_matrix`****Syntax:**

`spblock_matrix(r, c, matrix_list);`  
`r, c`           :- positive integers.  
`matrix_list`   :- a list of matrices of either sparse or matrix type.

**Synopsis:**

`spblock_matrix` creates a sparse matrix that consists of `r` by `c` matrices filled from the `matrix_list` row wise.

**Examples:**

$$\mathcal{B} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \mathcal{C} = \begin{pmatrix} 5 \\ 0 \end{pmatrix}, \mathcal{D} = \begin{pmatrix} 22 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\text{spblock\_matrix}(2, 3, \{\mathcal{B}, \mathcal{C}, \mathcal{D}, \mathcal{D}, \mathcal{C}, \mathcal{B}\}) = \begin{pmatrix} 1 & 0 & 5 & 22 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 22 & 0 & 5 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

**16.66.6.8 spchar\_matrix****Syntax:**

```
spchar_matrix( $\mathcal{A}$ ,  $\lambda$ );
```

$\mathcal{A}$  :- a square sparse matrix.

$\lambda$  :- a symbol or algebraic expression.

**Synopsis:**

`spchar_matrix` creates the characteristic matrix  $\mathcal{C}$  of  $\mathcal{A}$ .

This is  $\mathcal{C} = \lambda * \mathcal{I} - \mathcal{A}$ .

**Examples:**  $\text{spchar\_matrix}(\mathcal{A}, x) = \begin{pmatrix} x-1 & 0 & 0 \\ 0 & x-5 & 0 \\ 0 & 0 & x-9 \end{pmatrix}$

**Related functions:**

`spchar_poly`.

**16.66.6.9 spchar\_poly****Syntax:**

```
spchar_poly( $\mathcal{A}$ ,  $\lambda$ );
```

$\mathcal{A}$  :- a sparse square matrix.

$\lambda$  :- a symbol or algebraic expression.

**Synopsis:**

`spchar_poly` finds the characteristic polynomial of  $\mathcal{A}$ .

This is the determinant of  $\lambda * \mathcal{I} - \mathcal{A}$ .

**Examples:**

$\text{spchar\_poly}(\mathcal{A}, x) = x^3 - 15 * x^2 - 59 * x - 45$

**Related functions:**

`spchar_matrix`.

**16.66.6.10 spcholesky****Syntax:**

```
spcholesky( $\mathcal{A}$ );
```

$\mathcal{A}$  :- a positive definite sparse matrix containing numeric entries.

**Synopsis:**

`spcholesky` computes the cholesky decomposition of  $\mathcal{A}$ .

It returns  $\{\mathcal{L}, \mathcal{U}\}$  where  $\mathcal{L}$  is a lower matrix,  $\mathcal{U}$  is an upper matrix,  $\mathcal{A} = \mathcal{L}\mathcal{U}$ , and  $\mathcal{U} = \mathcal{L}^T$ .

**Examples:**

$$\mathcal{F} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

$$\text{cholesky}(\mathcal{F}) = \left\{ \begin{pmatrix} 1 & 0 & 0 \\ 0 & \sqrt{5} & 0 \\ 0 & 0 & 3 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & \sqrt{5} & 0 \\ 0 & 0 & 3 \end{pmatrix} \right\}$$

**Related functions:**

`splu_decom.`

### 16.66.6.11 `spcoeff_matrix`

**Syntax:**

`spcoeff_matrix({lin_eqn1, lin_eqn2, ..., lin_eqnn});`

`lin_eqn1, lin_eqn2, ..., lin_eqnn` :- linear equations. Can be of the form *equation = number* or just *equation* which is equivalent to *equation = 0*.

**Synopsis:**

`spcoeff_matrix` creates the coefficient matrix  $\mathcal{C}$  of the linear equations.

It returns  $\{\mathcal{C}, \mathcal{X}, \mathcal{B}\}$  such that  $\mathcal{C}\mathcal{X} = \mathcal{B}$ .

**Examples:**

`spcoeff_matrix({y - 20 * w = 10, y - z = 20, y + 4 + 3 * z, w + x + 50}) =`

$$\left\{ \begin{pmatrix} 1 & -20 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 1 & 0 & 3 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}, \begin{pmatrix} y \\ w \\ z \\ x \end{pmatrix}, \begin{pmatrix} 10 \\ 20 \\ -4 \\ 50 \end{pmatrix} \right\}$$

### 16.66.6.12 `spcol_dim`, `sprow_dim`

**Syntax:**

`column_dim( $\mathcal{A}$ );`

$\mathcal{A}$  :- a sparse matrix.

**Synopsis:**

`spcol_dim` finds the column dimension of  $\mathcal{A}$ .

`sprow_dim` finds the row dimension of  $\mathcal{A}$ .

**Examples:**

`spcol_dim(A) = 3`

**16.66.6.13 spcompanion****Syntax:**

`spcompanion(poly, x);`

`poly`   :- a monic univariate polynomial in `x`.

`x`       :- the variable.

**Synopsis:**

`spcompanion` creates the companion matrix  $\mathcal{C}$  of `poly`.

This is the square matrix of dimension  $n$ , where  $n$  is the degree of `poly` w.r.t.  $x$ . The entries of  $\mathcal{C}$  are:  $\mathcal{C}(i, n) = -\text{coeffn}(\text{poly}, x, i-1)$  for  $i = 1 \dots n$ ,  $\mathcal{C}(i, i-1) = 1$  for  $i = 2 \dots n$  and the rest are 0.

**Examples:**

$$\text{spcompanion}(x^4 + 17 * x^3 - 9 * x^2 + 11, x) = \begin{pmatrix} 0 & 0 & 0 & -11 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 9 \\ 0 & 0 & 1 & -17 \end{pmatrix}$$

**Related functions:**

`spfind_companion`.

**16.66.6.14 spcopy\_into****Syntax:**

`spcopy_into(A, B, r, c);`

$\mathcal{A}, \mathcal{B}$    :- matrices of type sparse or matrix.

`r, c`     :- positive integers.

**Synopsis:**

`spcopy_into` copies matrix  $\mathcal{A}$  into  $\mathcal{B}$  with  $\mathcal{A}(1,1)$  at  $\mathcal{B}(r,c)$ .

**Examples:**

$$\mathcal{G} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$



$$\text{spcopy\_into}(\mathcal{A}, \mathcal{G}, 1, 2) = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & 9 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

**Related functions:**

`spaugment_columns`, `spextend`, `spmatrix_augment`, `spmatrix_stack`,  
`spstack_rows`, `spsub_matrix`.

**16.66.6.15 spdiagonal****Syntax:**

`spdiagonal({mat1, mat2, ..., matn});`<sup>48</sup>

`mat1, mat2, ..., matn` :- each can be either a scalar expr or a square matrix of sparse or matrix type.

**Synopsis:**

`spdiagonal` creates a sparse matrix that contains the input on the diagonal.

**Examples:**

$$\mathcal{H} = \begin{pmatrix} 66 & 77 \\ 88 & 99 \end{pmatrix}$$

$$\text{spdiagonal}(\{\mathcal{A}, x, \mathcal{H}\}) = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 & 0 & 0 \\ 0 & 0 & 9 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & 0 & 0 \\ 0 & 0 & 0 & 0 & 66 & 77 \\ 0 & 0 & 0 & 0 & 88 & 99 \end{pmatrix}$$

**Related functions:**

`spjordan_block`.

**16.66.6.16 spextend****Syntax:**

`spextend( $\mathcal{A}$ , r, c, expr);`

`$\mathcal{A}$`  :- a sparse matrix.

`r, c` :- positive integers.

`expr` :- algebraic expression or symbol.

---

<sup>48</sup>The {}'s can be omitted.

**Synopsis:**

`spextend` returns a copy of  $\mathcal{A}$  that has been extended by  $r$  rows and  $c$  columns. The new entries are made equal to `expr`.

**Examples:**  $\text{spextend}(\mathcal{A}, 1, 2, 0) = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 & 0 \\ 0 & 0 & 9 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

**Related functions:**

`spcopy_into`, `spmatrix_augment`, `spmatrix_stack`, `spremove_columns`, `spremove_rows`.

**16.66.6.17 spfind\_companion****Syntax:**

```
spfind_companion( $\mathcal{A}$ , x);
```

$\mathcal{A}$  :- a sparse matrix.  
x :- the variable.

**Synopsis:**

Given a sparse companion matrix, `spfind_companion` finds the polynomial from which it was made.

**Examples:**

$$\mathcal{C} = \begin{pmatrix} 0 & 0 & 0 & -11 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 9 \\ 0 & 0 & 1 & -17 \end{pmatrix}$$

$$\text{spfind\_companion}(\mathcal{C}, x) = x^4 + 17 * x^3 - 9 * x^2 + 11$$

**Related functions:**

`spcompanion`.

**16.66.6.18 spget\_columns, spget\_rows****Syntax:**

```
spget_columns( $\mathcal{A}$ , column_list);
```

$\mathcal{A}$  :- a sparse matrix.  
c :- either a positive integer or a list of positive integers.

**Synopsis:**

`spget_columns` removes the columns of  $\mathcal{A}$  specified in `column_list` and returns them as a list of column matrices.

`spget_rows` performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{spget\_columns}(\mathcal{A}, \{1, 3\}) = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 9 \end{pmatrix} \right\}$$

$$\text{spget\_rows}(\mathcal{A}, 2) = \{(0 \ 5 \ 0)\}$$

**Related functions:**

`spaument_columns`, `spstack_rows`, `spsub_matrix`.

### 16.66.6.19 `spget_rows`

See: `spget_columns`.

### 16.66.6.20 `spgram_schmidt`

**Syntax:**

```
spgram_schmidt({vec1, vec2, ..., vecn});
```

$\text{vec}_1, \text{vec}_2, \dots, \text{vec}_n$  :- linearly independent vectors. Each vector must be written as a list of predefined sparse (column) matrices, eg: `sparse a(4,1);, a(1,1):=1;`

**Synopsis:**

`spgram_schmidt` performs the `gram_schmidt` orthonormalisation on the input vectors.

It returns a list of orthogonal normalised vectors.

**Examples:**

Suppose a,b,c,d correspond to sparse matrices representing the following lists:  $\{\{1,0,0,0\}, \{1,1,0,0\}, \{1,1,1,0\}, \{1,1,1,1\}\}$ .

```
spgram_schmidt({{a},{b},{c},{d}}) =
  {{1,0,0,0},{0,1,0,0},{0,0,1,0},{0,0,0,1}}
```

### 16.66.6.21 `sphermitian_tp`

**Syntax:**

```
sphermitian_tp( $\mathcal{A}$ );
```

$\mathcal{A}$  :- a sparse matrix.

**Synopsis:**

`sphermitian_tp` computes the hermitian transpose of  $\mathcal{A}$ .

**Examples:**

$$\mathcal{J} = \begin{pmatrix} i+1 & i+2 & i+3 \\ 0 & 0 & 0 \\ 0 & i & 0 \end{pmatrix}$$

$$\text{sphermitian\_tp}(\mathcal{J}) = \begin{pmatrix} -i+1 & 0 & 0 \\ -i+2 & 0 & -i \\ -i+3 & 0 & 0 \end{pmatrix}$$

**Related functions:**

`tp`<sup>49</sup>.

**16.66.6.22 sphessian****Syntax:**

```
sphessian(expr, variable_list);
```

`expr`           :- a scalar expression.  
`variable_list` :- either a single variable or a list of variables.

**Synopsis:**

`sphessian` computes the hessian matrix of `expr` w.r.t. the variables in `variable_list`.

**Examples:**  $\text{sphessian}(x * y * z + x^2, \{w, x, y, z\}) = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 2 & z & y \\ 0 & z & 0 & x \\ 0 & y & x & 0 \end{pmatrix}$

**16.66.6.23 spjacobian****Syntax:**

```
spjacobian(expr_list, variable_list);
```

`expr_list`       :- either a single algebraic expression or a list of algebraic expressions.  
`variable_list`   :- either a single variable or a list of variables.

**Synopsis:**

`spjacobian` computes the jacobian matrix of `expr_list` w.r.t. `variable_list`.

**Examples:**

$$\text{spjacobian}(\{x^4, x * y^2, x * y * z^3\}, \{w, x, y, z\}) = \begin{pmatrix} 0 & 4 * x^3 & 0 & 0 \\ 0 & y^2 & 2 * x * y & 0 \\ 0 & y * z^3 & x * z^3 & 3 * x * y * z^2 \end{pmatrix}$$

<sup>49</sup>standard reduce call for the transpose of a matrix - see section 14.4.

**Related functions:**

`sp_hessian`, `df`<sup>50</sup>.

**16.66.6.24 `spjordan_block`****Syntax:**

`spjordan_block(expr, square_size);`

`expr`           :- an algebraic expression or symbol.

`square_size`   :- a positive integer.

**Synopsis:**

`spjordan_block` computes the square jordan block matrix  $\mathcal{J}$  of dimension `square_size`.

**Examples:**  $\text{spjordan\_block}(x, 5) = \begin{pmatrix} x & 1 & 0 & 0 & 0 \\ 0 & x & 1 & 0 & 0 \\ 0 & 0 & x & 1 & 0 \\ 0 & 0 & 0 & x & 1 \\ 0 & 0 & 0 & 0 & x \end{pmatrix}$

**Related functions:**

`spdiagonal`, `spcompanion`.

**16.66.6.25 `splu_decom`****Syntax:**

`splu_decom(A);`

`A`   :- a sparse matrix containing either numeric entries or imaginary entries with numeric coefficients.

**Synopsis:**

`splu_decom` performs LU decomposition on  $\mathcal{A}$ , ie: it returns  $\{\mathcal{L}, \mathcal{U}\}$  where  $\mathcal{L}$  is a lower diagonal matrix,  $\mathcal{U}$  an upper diagonal matrix and  $\mathcal{A} = \mathcal{L}\mathcal{U}$ .

**Caution:** The algorithm used can swap the rows of  $\mathcal{A}$  during the calculation. This means that  $\mathcal{L}\mathcal{U}$  does not equal  $\mathcal{A}$  but a row equivalent of it. Due to this, `splu_decom` returns  $\{\mathcal{L}, \mathcal{U}, \text{vec}\}$ . The call `spconvert(A, vec)` will return the sparse matrix that has been decomposed, ie:  $\mathcal{L}\mathcal{U} = \text{spconvert}(\mathcal{A}, \text{vec})$ .

**Examples:**  $\mathcal{K} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$

---

<sup>50</sup>standard reduce call for differentiation - see 7.7.

$$\text{lu} := \text{splu\_decom}(\mathcal{K}) = \left\{ \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, [1 \ 2 \ 3] \right\}$$

$$\text{first lu} * \text{second lu} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

$$\text{convert}(\mathcal{K}, \text{third lu}) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

**Related functions:**

spcholesky.

**16.66.6.26 spmake\_identity****Syntax:**

```
spmake_identity(square_size);
```

square\_size   :-   a positive integer.

**Synopsis:**

spmake\_identity creates the identity matrix of dimension square\_size.

**Examples:**  $\text{spmake\_identity}(4) = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$

**Related functions:**

spdiagonal.

**16.66.6.27 spmatrix\_augment, spmatrix\_stack****Syntax:**

```
spmatrix_augment({mat1, mat2, ..., matn});51
```

mat<sub>1</sub>, mat<sub>2</sub>, ..., mat<sub>n</sub>   :-   matrices.

**Synopsis:**

spmatrix\_augment joins the matrices in matrix\_list together horizontally.

spmatrix\_stack joins the matrices in matrix\_list together vertically.

---

<sup>51</sup>The {}'s can be omitted.

**Examples:**

$$\text{spmatrix\_augment}(\{\mathcal{A}, \mathcal{A}\}) = \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 5 & 0 & 0 & 5 & 0 \\ 0 & 0 & 9 & 0 & 0 & 9 \end{pmatrix}$$

$$\text{spmatrix\_stack}(\{\mathcal{A}, \mathcal{A}\}) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \\ 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

**Related functions:**

`spaugment_columns`, `spstack_rows`, `spsub_matrix`.

**16.66.6.28 matrixp****Syntax:**

```
matrixp(test_input);
```

`test_input` :- anything you like.

**Synopsis:**

`matrixp` is a boolean function that returns `t` if the input is a matrix of type sparse or matrix and `nil` otherwise.

**Examples:**

```
matrixp(A) = t
matrixp(doodlesackbanana) = nil
```

**Related functions:**

`squarep`, `symmetricp`, `sparsematp`.

**16.66.6.29 spmatrix\_stack**

See: `spmatrix_augment`.

**16.66.6.30 spminor****Syntax:**

```
spminor(A, r, c);
```

`A` :- a sparse matrix.  
`r, c` :- positive integers.

**Synopsis:**

`spminor` computes the (r,c)'th minor of  $\mathcal{A}$ .

**Examples:**  $\text{spminor}(\mathcal{A}, 1, 3) = \begin{pmatrix} 0 & 5 \\ 0 & 0 \end{pmatrix}$

**Related functions:**

`spremove_columns`, `spremove_rows`.

**16.66.6.31 `spmult_columns`, `spmult_rows`****Syntax:**

`spmult_columns( $\mathcal{A}$ , column_list, expr);`

$\mathcal{A}$            :- a sparse matrix.

column\_list   :- a positive integer or a list of positive integers.

expr           :- an algebraic expression.

**Synopsis:**

`spmult_columns` returns a copy of  $\mathcal{A}$  in which the columns specified in `column_list` have been multiplied by `expr`.

`spmult_rows` performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{spmult\_columns}(\mathcal{A}, \{1, 3\}, x) = \begin{pmatrix} x & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 * x \end{pmatrix}$$

$$\text{spmult\_rows}(\mathcal{A}, 2, 10) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 50 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

**Related functions:**

`spadd_to_columns`, `spadd_to_rows`.

**16.66.6.32 `spmult_rows`**

See: `spmult_columns`.

**16.66.6.33 `sppivot`****Syntax:**

`sppivot( $\mathcal{A}$ , r, c);`

$\mathcal{A}$    :- a sparse matrix.

r,c   :- positive integers such that  $\mathcal{A}(r,c) \neq 0$ .



**Synopsis:**

`sppivot` pivots  $\mathcal{A}$  about it's (r,c)'th entry.

To do this, multiples of the r'th row are added to every other row in the matrix.

This means that the c'th column will be 0 except for the (r,c)'th entry.

**Related functions:**

`sprows_pivot`.

**16.66.6.34 sppseudo\_inverse****Syntax:**

`sppseudo_inverse( $\mathcal{A}$ )` ;

$\mathcal{A}$  :- a sparse matrix containing only real numeric entries.

**Synopsis:**

`sppseudo_inverse`, also known as the Moore-Penrose inverse, computes the pseudo inverse of  $\mathcal{A}$ .

Given the singular value decomposition of  $\mathcal{A}$ , i.e:  $\mathcal{A} = \mathcal{U}\Sigma\mathcal{V}^T$ , then the pseudo inverse  $\mathcal{A}^\dagger$  is defined by  $\mathcal{A}^\dagger = \mathcal{V}\Sigma^\dagger\mathcal{U}^T$ . For the diagonal matrix  $\Sigma$ , the pseudoinverse  $\Sigma^\dagger$  is computed by taking the reciprocal of only the nonzero diagonal elements.

If  $\mathcal{A}$  is square and non-singular, then  $\mathcal{A}^\dagger = \mathcal{A}$ . In general, however,  $\mathcal{A}\mathcal{A}^\dagger\mathcal{A} = \mathcal{A}$ , and  $\mathcal{A}^\dagger\mathcal{A}\mathcal{A}^\dagger = \mathcal{A}^\dagger$ .

Perhaps more importantly,  $\mathcal{A}^\dagger$  solves the following least-squares problem: given a rectangular matrix  $\mathcal{A}$  and a vector  $b$ , find the  $x$  minimizing  $\|\mathcal{A}x - b\|_2$ , and which, in addition, has minimum  $\ell_2$  (euclidean) Norm,  $\|x\|_2$ . This  $x$  is  $\mathcal{A}^\dagger b$ .

**Examples:**

$$\mathcal{R} = \begin{pmatrix} 0 & 0 & 3 & 0 \\ 9 & 0 & 7 & 0 \end{pmatrix}$$

$$\text{sppseudo\_inverse}(\mathcal{R}) = \begin{pmatrix} -0.26 & 0.11 \\ 0 & 0 \\ 0.33 & 0 \\ 0.25 & -0.05 \end{pmatrix}$$

**Related functions:**

`spsvd`.

**16.66.6.35 spremove\_columns, spremove\_rows****Syntax:**

```
sremove_columns( $\mathcal{A}$ , column_list);
```

$\mathcal{A}$            :- a sparse matrix.  
column\_list   :- either a positive integer or a list of positive integers.

**Synopsis:**

sremove\_columns removes the columns specified in column\_list from  $\mathcal{A}$ .

sremove\_rows performs the same task on the rows of  $\mathcal{A}$ .

**Examples:**

$$\text{sremove\_columns}(\mathcal{A}, 2) = \begin{pmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 9 \end{pmatrix}$$

$$\text{sremove\_rows}(\mathcal{A}, \{1, 3\}) = \begin{pmatrix} 0 & 5 & 0 \end{pmatrix}$$
**Related functions:**

spminor.

**16.66.6.36 spremove\_rows**

See: spremove\_columns.

**16.66.6.37 sprow\_dim**

See: spcolumn\_dim.

**16.66.6.38 sprows\_pivot****Syntax:**

```
sprows_pivot( $\mathcal{A}$ , r, c, {row_list});
```

$\mathcal{A}$            :- a sparse matrix.  
r,c           :- positive integers such that  $\mathcal{A}(r,c) \neq 0$ .  
row\_list   :- positive integer or a list of positive integers.

**Synopsis:**

sprows\_pivot performs the same task as sppivot but applies the pivot only to the rows specified in row\_list.

**Related functions:**

sppivot.

**16.66.6.39 sparsematp****Syntax:**

```
sparsematp( $\mathcal{A}$ ) ;
```

$\mathcal{A}$  :- a matrix.

**Synopsis:**

sparsematp is a boolean function that returns t if the matrix is declared sparse and nil otherwise.

**Examples:**

```
 $\mathcal{L} := \text{mat}((1, 2, 3), (4, 5, 6), (7, 8, 9)) ;$ 
```

```
sparsematp( $\mathcal{A}$ ) = t
```

```
sparsematp( $\mathcal{L}$ ) = nil
```

**Related functions:**

matrixp, symmetricp, squarep.

**16.66.6.40 squarep****Syntax:**

```
squarep( $\mathcal{A}$ ) ;
```

$\mathcal{A}$  :- a matrix.

**Synopsis:**

squarep is a boolean function that returns t if the matrix is square and nil otherwise.

**Examples:**

```
 $\mathcal{L} = (1 \ 3 \ 5)$ 
```

```
squarep( $\mathcal{A}$ ) = t
```

```
squarep( $\mathcal{L}$ ) = nil
```

**Related functions:**

matrixp, symmetricp, sparsematp.

**16.66.6.41 spstack\_rows**

See: spaugment\_columns.

**16.66.6.42 spsub\_matrix****Syntax:**

```
spsub_matrix( $\mathcal{A}$ , row_list, column_list);
```

$\mathcal{A}$                                :- a sparse matrix.  
row\_list, column\_list   :- either a positive integer or a list of positive integers.

**Synopsis:**

spsub\_matrix produces the matrix consisting of the intersection of the rows specified in row\_list and the columns specified in column\_list.

**Examples:**   spsub\_matrix( $\mathcal{A}$ , {1, 3}, {2, 3}) =  $\begin{pmatrix} 5 & 0 \\ 0 & 9 \end{pmatrix}$

**Related functions:**

spaugment\_columns, spstack\_rows.

**16.66.6.43 spsvd (singular value decomposition)****Syntax:**

```
spsvd( $\mathcal{A}$ );
```

$\mathcal{A}$    :- a sparse matrix containing only real numeric entries.

**Synopsis:**

spsvd computes the singular value decomposition of  $\mathcal{A}$ .

If  $A$  is an  $m \times n$  real matrix of (column) rank  $r$ , svd returns the 3-element list  $\{\mathcal{U}, \Sigma, \mathcal{V}\}$  where  $\mathcal{A} = \mathcal{U}\Sigma\mathcal{V}^T$ .

Let  $k = \min(m, n)$ . Then  $U$  is  $m \times k$ ,  $V$  is  $n \times k$ , and  $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_k)$ , where  $\sigma_i \geq 0$  are the singular values of  $\mathcal{A}$ ; only  $r$  of these are non-zero. The singular values are the non-negative square roots of the eigenvalues of  $\mathcal{A}^T \mathcal{A}$ .

$\mathcal{U}$  and  $\mathcal{V}$  are such that  $\mathcal{U}\mathcal{U}^T = \mathcal{V}\mathcal{V}^T = \mathcal{V}^T \mathcal{V} = \mathcal{I}_k$ .

**Note:** there are a number of different definitions of SVD in the literature, in some of which  $\Sigma$  is square and  $U$  and  $V$  rectangular, as here, but in others  $U$  and  $V$  are square, and  $\Sigma$  is rectangular.

**Examples:**

$$\mathcal{Q} = \begin{pmatrix} 1 & 0 \\ 0 & 3 \end{pmatrix}$$

$$\text{svd}(\mathcal{Q}) = \left\{ \begin{pmatrix} -1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 1.0 & 0 \\ 0 & 5.0 \end{pmatrix}, \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix} \right\}$$

**16.66.6.44 spswap\_columns, spswap\_rows****Syntax:**

```
spswap_columns( $\mathcal{A}$ , c1, c2);
```

$\mathcal{A}$        :- a sparse matrix.

c1,c1   :- positive integers.

**Synopsis:**

spswap\_columns swaps column c1 of  $\mathcal{A}$  with column c2.

spswap\_rows performs the same task on 2 rows of  $\mathcal{A}$ .

**Examples:**  $\text{spswap\_columns}(\mathcal{A}, 2, 3) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 5 \\ 0 & 9 & 0 \end{pmatrix}$

**Related functions:**

spswap\_entries.

**16.66.6.45 swap\_entries****Syntax:**

```
spswap_entries( $\mathcal{A}$ , {r1, c1}, {r2, c2});
```

$\mathcal{A}$        :- a sparse matrix.

r1,c1,r2,c2  :- positive integers.

**Synopsis:**

spswap\_entries swaps  $\mathcal{A}(r1,c1)$  with  $\mathcal{A}(r2,c2)$ .

**Examples:**  $\text{spswap\_entries}(\mathcal{A}, \{1, 1\}, \{3, 3\}) = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

**Related functions:**

spswap\_columns, spswap\_rows.

**16.66.6.46 spswap\_rows**

See: spswap\_columns.

**16.66.6.47 symmetricp****Syntax:**

```
symmetricp( $\mathcal{A}$ );
```

$\mathcal{A}$    :- a matrix.

**Synopsis:**

`symmetricp` is a boolean function that returns `t` if the matrix is symmetric and `nil` otherwise.

**Examples:**

$$\mathcal{M} = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$$

`symmetricp(A) = nil`

`symmetricp(M) = t`

**Related functions:**

`matrixp`, `squarep`, `sparsematp`.

**16.66.7 Fast Linear Algebra**

By turning the `fast_la` switch on, the speed of the following functions will be increased:

<code>spadd_columns</code>	<code>spadd_rows</code>	<code>spaugment_columns</code>	<code>spcol_dim</code>
<code>spcopy_into</code>	<code>spmake_identity</code>	<code>spmatrix_augment</code>	<code>spmatrix_stack</code>
<code>spminor</code>	<code>spmult_column</code>	<code>spmult_row</code>	<code>sppivot</code>
<code>spremove_columns</code>	<code>spremove_rows</code>	<code>sprows_pivot</code>	<code>squarep</code>
<code>spstack_rows</code>	<code>spsub_matrix</code>	<code>spswap_columns</code>	<code>spswap_entries</code>
<code>spswap_rows</code>	<code>symmetricp</code>		

The increase in speed will be insignificant unless you are making a significant number (i.e: thousands) of calls. When using this switch, error checking is minimised. This means that illegal input may give strange error messages. Beware.

**16.66.8 Acknowledgments**

This package is an extension of the code from the Linear Algebra Package for REDUCE by Matt Rebbeck (cf. section [16.39](#)).

The algorithms for `spcholesky`, `splu_decom`, and `spsvd` are taken from the book Linear Algebra – J.H. Wilkinson & C. Reinsch[3].

The `spgram_schmidt` code comes from Karin Gatermann's Symmetry package[4] for REDUCE.

## 16.67 SPDE: Finding symmetry groups of PDE's

The package SPDE provides a set of functions which may be used to determine the symmetry group of Lie- or point-symmetries of a given system of partial differential equations. In many cases the determining system is solved completely automatically. In other cases the user has to provide additional input information for the solution algorithm to terminate.

Author: Fritz Schwarz.

The package SPDE provides a set of functions which may be applied to determine the symmetry group of Lie- or point-symmetries of a given system of partial differential equations. Preferably it is used interactively on a computer terminal. In many cases the determining system is solved completely automatically. In some other cases the user has to provide some additional input information for the solution algorithm to terminate. The package should only be used in compiled form.

For all theoretical questions, a description of the algorithm and numerous examples the following articles should be consulted: "Automatically Determining Symmetries of Partial Differential Equations", Computing vol. 34, page 91-106(1985) and vol. 36, page 279-280(1986), "Symmetries of Differential Equations: From Sophus Lie to Computer Algebra", SIAM Review, to appear, and Chapter 2 of the Lecture Notes "Computer Algebra and Differential Equations of Mathematical Physics", to appear.

### 16.67.1 Description of the System Functions and Variables

The symmetry analysis of partial differential equations logically falls into three parts. Accordingly the most important functions provided by the package are:

Function name	Operation
CRESYS(< arguments >)	Constructs determining system
SIMPSYS()	Solves determining system
RESULT()	Prints infinitesimal generators and commutator table

Table 16.14: SPDE Functions

Some other useful functions for obtaining various kinds of output are:

Function name	Operation
PRSYS()	Prints determining system
PRGEN()	Prints infinitesimal generators
COMM(U,V)	Prints commutator of generators U and V

Table 16.15: SPDE Useful Output Functions

There are several global variables defined by the system which should not be used for any other purpose than that given in Table 16.16 and 16.17. The three globals of the type integer are:

Variable name	Meaning
NN	Number of independent variables
MM	Number of dependent variables
PCLASS=0, 1 or 2	Controls amount of output

Table 16.16: SPDE Integer valued globals

In addition there are the following global variables of type operator:

Variable name	Meaning
X(I)	Independent variable $x_i$
U(ALFA)	Dependent variable $u^{alfa}$
U(ALFA,I)	Derivative of $u^{alfa}$ w.r.t. $x_i$
DEQ(I)	i-th differential equation
SDER(I)	Derivative w.r.t. which DEQ(I) is resolved
GL(I)	i-th equation of determining system
GEN(I)	i-th infinitesimal generator
XI(I), ETA(ALFA) ZETA(ALFA,I)	See definition given in the references quoted in the introduction.
C(I)	i-th function used for substitution

Table 16.17: SPDE Operator type global variables

The differential equations of the system at issue have to be assigned as values to the operator deq i applying the notation which is defined in Table 16.17. The entries in the third and the last line of that Table have obvious extensions to higher derivatives.

The derivative w.r.t. which the i-th differential equation deq i is resolved has to be assigned to sder i. Exception: If there is a single differential equation and no assignment has been made by the user, the highest derivative is taken by default.



When the appropriate assignments are made to the variable `deq`, the values of `NN` and `MM` (Table 16.15) are determined automatically, i.e. they have not to be assigned by the user.

The function `CRESYS` may be called with any number of arguments, i.e.

```
CRESYS(); or CRESYS(deq 1, deq 2, ... );
```

are legal calls. If it is called without any argument, all current assignments to `deq` are taken into account. Example: If `deq 1`, `deq 2` and `deq 3` have been assigned a differential equation and the symmetry group of the full system comprising all three equations is desired, equivalent calls are

```
CRESYS(); or CRESYS(deq 1, deq 2, deq 3);
```

The first alternative saves some typing. If later in the session the symmetry group of `deq 1` alone has to be determined, the correct call is

```
CRESYS deq 1;
```

After the determining system has been created, `SIMPSYS` which has no arguments may be called for solving it. The amount of intermediate output produced by `SIMPSYS` is controlled by the global variable `PCLASS` with the default value 0. With `PCLASS` equal to 0, no intermediate steps are shown. With `PCLASS` equal to 1, all intermediate steps are displayed so that the solution algorithm may be followed through in detail. Each time the algorithm passes through the top of the main solution loop the message

```
Entering main loop
```

is written. `PCLASS` equal 2 produces a lot of LISP output and is of no interest for the normal user.

If with `PCLASS=0` the procedure `SIMPSYS` terminates without any response, the determining system is completely solved. In some cases `SIMPSYS` does not solve the determining system completely in a single run. In general this is true if there are only genuine differential equations left which the algorithm cannot handle at present. If a case like this occurs, `SIMPSYS` returns the remaining equations of the determining system. To proceed with the solution algorithm, appropriate assignments have to be transmitted by the user, e.g. the explicit solution for one of the returned differential equations. Any new functions which are introduced thereby must be operators of the form `c(k)` with the correct dependencies generated by a `depend` statement (see the “REDUCE User’s Guide”). Its enumeration has to be chosen in agreement with the current number of functions which have already been

introduced. This value is returned by SIMPSYS too.

After the determining system has been solved, the procedure RESULT, which has no arguments, may be called. It displays the infinitesimal generators and its non-vanishing commutators.

### 16.67.2 How to Use the Package

In this Section it is explained by way of several examples how the package SPDE is used interactively to determine the symmetry group of partial differential equations. Consider first the diffusion equation which in the notation given above may be written as

```
deq 1:=u(1,1)+u(1,2,2);
```

It has been assigned as the value of deq 1 by this statement. There is no need to assign a value to sder 1 here because the system comprises only a single equation.

The determining system is constructed by calling

```
CRESYS(); or CRESYS deq 1;
```

The latter call is compulsory if there are other assignments to the operator deq i than for i=1.

The error message

```
***** Differential equations not defined
```

appears if there are no differential equations assigned to any deq.

If the user wants the determining system displayed for inspection before starting the solution algorithm he may call

```
PRSYS();
```

and gets the answer

```
GL(1):=2*DF(ETA(1),U(1),X(2))-DF(XI(2),X(2),2)-
      DF(XI(2),X(1))
```

```
GL(2):=DF(ETA(1),U(1),2)-2*DF(XI(2),U(1),X(2))
```

```
GL(3):=DF(ETA(1),X(2),2)+DF(ETA(1),X(1))
```

GL(4):=DF(XI(2),U(1),2)

GL(5):=DF(XI(2),U(1)) - DF(XI(1),U(1),X(2))

GL(6):=2\*DF(XI(2),X(2)) - DF(XI(1),X(2),2) - DF(XI(1),X(1))

GL(7):=DF(XI(1),U(1),2)

GL(8):=DF(XI(1),U(1))

GL(9):=DF(XI(1),X(2))

The remaining dependencies

XI(2) depends on U(1),X(2),X(1)

XI(1) depends on U(1),X(2),X(1)

ETA(1) depends on U(1),X(2),X(1)

The last message means that all three functions XI(1), XI(2) and ETA(1) depend on X(1), X(2) and U(1). Without this information the nine equations GL(1) to GL(9) forming the determining system are meaningless. Now the solution algorithm may be activated by calling

SIMPSYS();

If the print flag PCLASS has its default value which is 0 no intermediate output is produced and the answer is

Determining system is not completely solved

The remaining equations are

GL(1):=DF(C(1),X(2),2) + DF(C(1),X(1))

Number of functions is 16

The remaining dependencies

C(1) depends on X(2),X(1)

With PCLASS equal to 1 about 6 pages of intermediate output are obtained. It allows the user to follow through each step of the solution algorithm.

In this example the algorithm did not solve the determining system completely as it is shown by the last message. This was to be expected because the diffusion equation is linear and therefore the symmetry group contains a generator depending on a function which solves the original differential equation. In cases like this the user has to provide some additional information to the system so that the solution algorithm may continue. In the example under consideration the appropriate input is

```
DF (C (1) , X (1)) := - DF (C (1) , X (2) , 2) ;
```

If now the solution algorithm is activated again by

```
SIMPSYS () ;
```

the solution algorithm terminates without any further message, i.e. there are no equations of the determining system left unsolved. To obtain the symmetry generators one has to say finally

```
RESULT () ;
```

and obtains the answer

```
The differential equation
```

```
DEQ (1) := U (1, 2, 2) + U (1, 1)
```

```
The symmetry generators are
```

```
GEN (1) := DX (1)
```

```
GEN (2) := DX (2)
```

```
GEN (3) := 2 * DX (2) * X (1) + DU (1) * U (1) * X (2)
```

```
GEN (4) := DU (1) * U (1)
```

```
GEN (5) := 2 * DX (1) * X (1) + DX (2) * X (2)
```

$$\begin{aligned}
\text{GEN}(6) &:= 4 * \text{DX}(1) * \text{X}(1) \\
&+ 4 * \text{DX}(2) * \text{X}(2) * \text{X}(1) \\
&+ \text{DU}(1) * \text{U}(1) * (\text{X}(2)^2 - 2 * \text{X}(1))
\end{aligned}$$

$$\text{GEN}(7) := \text{DU}(1) * \text{C}(1)$$

The remaining dependencies

$\text{C}(1)$  depends on  $\text{X}(2), \text{X}(1)$

Constraints

$$\text{DF}(\text{C}(1), \text{X}(1)) := - \text{DF}(\text{C}(1), \text{X}(2), 2)$$

The non-vanishing commutators of the finite subgroup

$$\text{COMM}(1, 3) := 2 * \text{DX}(2)$$

$$\text{COMM}(1, 5) := 2 * \text{DX}(1)$$

$$\text{COMM}(1, 6) := 8 * \text{DX}(1) * \text{X}(1) + 4 * \text{DX}(2) * \text{X}(2) - 2 * \text{DU}(1) * \text{U}(1)$$

$$\text{COMM}(2, 3) := \text{DU}(1) * \text{U}(1)$$

$$\text{COMM}(2, 5) := \text{DX}(2)$$

$$\text{COMM}(2, 6) := 4 * \text{DX}(2) * \text{X}(1) + 2 * \text{DU}(1) * \text{U}(1) * \text{X}(2)$$

$$\text{COMM}(3, 5) := - (2 * \text{DX}(2) * \text{X}(1) + \text{DU}(1) * \text{U}(1) * \text{X}(2))$$

$$\begin{aligned}
\text{COMM}(5, 6) &:= 8 * \text{DX}(1) * \text{X}(1)^2 \\
&+ 8 * \text{DX}(2) * \text{X}(2) * \text{X}(1) \\
&+ 2 * \text{DU}(1) * \text{U}(1) * (\text{X}(2)^2 - 2 * \text{X}(1))
\end{aligned}$$

The message “Constraints” which appears after the symmetry generators are displayed means that the function  $c(1)$  depends on  $x(1)$  and  $x(2)$  and satisfies the diffusion equation.

More examples which may be used for test runs are given in the final section.

If the user wants to test a certain ansatz of a symmetry generator for given differential equations, the correct proceeding is as follows. Create the determining system as described above. Make the appropriate assignments for the generator and call PRSYS() after that. The determining system with this ansatz substituted is returned. Example: Assume again that the determining system for the diffusion equation has been created. To check the correctness for example of generator GEN 3 which has been obtained above, the assignments

```
XI (1) :=0;    XI (2) :=2*X (1) ;    ETA (1) :=X (2) *U (1) ;
```

have to be made. If now PRSYS() is called all  $GL(K)$  are zero proving the correctness of this generator.

Sometimes a user only wants to know some of the functions ZETA for various values of its possible arguments and given values of MM and NN. In these cases the user has to assign the desired values of MM and NN and may call the ZETAs after that. Example:

```
MM:=1;    NN:=2;

FACTOR U (1,2) , U (1,1) , U (1,1,2) , U (1,1,1) ;

ON LIST;

ZETA (1,1) ;

-U (1,2) *U (1,1) *DF (XI (2) , U (1) )

-U (1,2) *DF (XI (2) , X (1) )

      2
-U (1,1) *DF (XI (1) , U (1) )

+U (1,1) * (DF (ETA (1) , U (1) ) -DF (XI (1) , X (1) ) )

+DF (ETA (1) , X (1) )

ZETA (1,1,1) ;
```

```

-2*U(1,1,2)*U(1,1)*DF(XI(2),U(1))
-2*U(1,1,2)*DF(XI(2),X(1))
-U(1,1,1)*U(1,2)*DF(XI(2),U(1))
-3*U(1,1,1)*U(1,1)*DF(XI(1),U(1))
+U(1,1,1)*(DF(ETA(1),U(1))-2*DF(XI(1),X(1)))
-U(1,2)*U(1,1)2*DF(XI(2),U(1),2)
-2*U(1,2)*U(1,1)*DF(XI(2),U(1),X(1))
-U(1,2)*DF(XI(2),X(1),2)
-U(1,1)3*DF(XI(1),U(1),2)
+U(1,1)2*(DF(ETA(1),U(1),2)-2*DF(XI(1),U(1),X(1)))
+U(1,1)*(2*DF(ETA(1),U(1),X(1))-DF(XI(1),X(1),2))
+DF(ETA(1),X(1),2)

```

If by error no values to MM or NN and have been assigned the message

```
***** Number of variables not defined
```

is returned. Often the functions ZETA are desired for special values of its arguments ETA(ALFA) and XI(K). To this end they have to be assigned first to some other variable. After that they may be evaluated for the special arguments. In the previous example this may be achieved by

```
Z11:=ZETA(1,1)$      Z111:=ZETA(1,1,1)$
```

Now assign the following values to XI 1, XI 2 and ETA 1:

```
XI 1:=4*X(1)**2; XI 2:=4*X(2)*X(1);
```

```
ETA 1:=U(1)*(X(2)**2 - 2*X(1));
```

They correspond to the generator GEN 6 of the diffusion equation which has been obtained above. Now the desired expressions are obtained by calling

```
Z11;
```

$$- (4*U(1,2)*X(2) - U(1,1)*X(2)^2 + 10*U(1,1)*X(1) + 2*U(1))$$

```
Z111;
```

$$- (8*U(1,1,2)*X(2) - U(1,1,1)*X(2)^2 + 18*U(1,1,1)*X(1) + 12*U(1,1))$$

### 16.67.3 Test File

This appendix is a test file. The symmetry groups for various equations or systems of equations are determined. The variable PCLASS has the default value 0 and may be changed by the user before running it. The output may be compared with the results which are given in the references.

```
%The Burgers equations
```

```
deq 1:=u(1,1)+u 1*u(1,2)+u(1,2,2)$
```

```
cresys deq 1$ simpsys()$ result()$
```

```
%The Kadomtsev-Petviashvili equation
```

```
deq 1:=3*u(1,3,3)+u(1,2,2,2,2)+6*u(1,2,2)*u 1
```

```
+6*u(1,2)**2+4*u(1,1,2)$
```

```
cresys deq 1$ simpsys()$ result()$
```

```
%The modified Kadomtsev-Petviashvili equation
```

```
deq 1:=u(1,1,2)-u(1,2,2,2,2)-3*u(1,3,3)
```

```
+6*u(1,2)**2*u(1,2,2)+6*u(1,3)*u(1,2,2)$
```



```

cresys deq 1$ simpsys()$ result()$

%The real- and the imaginary part of the nonlinear
%Schroedinger equation

deq 1:= u(1,1)+u(2,2,2)+2*u 1**2*u 2+2*u 2**3$

deq 2:=-u(2,1)+u(1,2,2)+2*u 1*u 2**2+2*u 1**3$

%Because this is not a single equation the two assignments

sder 1:=u(2,2,2)$ sder 2:=u(1,2,2)$

%are necessary.

cresys()$ simpsys()$ result()$

%The symmetries of the system comprising the four equations

deq 1:=u(1,1)+u 1*u(1,2)+u(1,2,2)$

deq 2:=u(2,1)+u(2,2,2)$

deq 3:=u 1*u 2-2*u(2,2)$

deq 4:=4*u(2,1)+u 2*(u 1**2+2*u(1,2))$

sder 1:=u(1,2,2)$ sder 2:=u(2,2,2)$ sder 3:=u(2,2)$
sder 4:=u(2,1)$

%is obtained by calling

cresys()$ simpsys()$

df(c 5,x 1):=-df(c 5,x 2,2)$

df(c 5,x 2,x 1):=-df(c 5,x 2,3)$

simpsys()$ result()$

% The symmetries of the subsystem comprising equation 1
% and 3 are obtained by

cresys(deq 1,deq 3)$ simpsys()$ result()$

```

```
% The result for all possible subsystems is discussed in
% detail in ``Symmetries and Involution Systems: Some
% Experiments in Computer Algebra'', contribution to the
% Proceedings of the Oberwolfach Meeting on Nonlinear
% Evolution Equations, Summer 1986, to appear.
```

## 16.68 SPECFN: Package for special functions

This special function package is separated into two portions to make it easier to handle. The packages are called SPECFN and SPECFN2. The first one is more general in nature, whereas the second is devoted to special special functions. Additional documentation and examples can be found in the files `specfn.tex`, `specfn.tst` and `specfn2.tst` in the `packages/specfn` directory.

Author: Chris Cannam, with contributions from Winfried Neun, Herbert Melenk, Victor Adamchik, Francis Wright, Alan Barnes and several others.

### 16.68.1 Special Functions: Introduction

; The package SPECFN is designed to provide algebraic and numeric manipulations of many common special functions, namely:

- [The Exponential Integral, Sine & Cosine Integrals](#);
- [The Hyperbolic Sine & Cosine Integrals](#);
- [The Fresnel Integrals & Error function](#);
- [The Gamma function](#);
- [The Beta function](#);
- [The psi function & its derivatives](#);
- [The Bessel functions  \$J\$  and  \$Y\$  of the first and second kinds](#);
- [The modified Bessel functions  \$I\$  and  \$K\$](#) ;
- [The Hankel functions  \$H^{\(1\)}\$  and  \$H^{\(2\)}\$](#) ;
- [The Airy functions](#);
- [The Kummer hypergeometric functions  \$M\$  and  \$U\$](#) ;
- [The Struve, Lommel and Whittaker functions](#);
- [The Riemann Zeta function](#);
- [The Dilog function](#);
- [The Polylog and Lerch Phi functions](#);
- [Lambert's W function](#);
- [Associated Legendre Functions \(Spherical and Solid Harmonics\)](#);

- [3j and 6j symbols](#), [Clebsch-Gordan coefficients](#);
- [Jacobi's Elliptic Functions](#);
- [Elliptic Integrals](#);
- [Nome and Related Functions](#);
- [Jacobi's Theta Functions](#) and their [derivatives](#);
- [Weierstrass Elliptic Functions](#) and the [Sigma Function](#);
- [Other Sigma Functions](#);
- [Period Lattice and Related Functions](#);
- [Stirling Numbers](#);
- and some [well-known constants](#).

All of the above functions (except Stirling numbers) are autoloading.

More information on all these functions may be found on the website [DLMF:NIST](#) although currently not all functions may conform to these standards.

All algorithms whose sources are uncredited are culled from series or expressions found in the Dover Handbook of Mathematical Functions[[AS72](#)].

There is a nice collection of plot calls for special functions in the file `specplot.tst` in the subfolder `plot` of the packages folder. These examples will reproduce a number of well-known pictures from [[AS72](#)].

## 16.68.2 Polynomial Functions: Introduction

Most of these polynomial functions are not autoloading. This package needs to be loaded before they may be used with the command:

```
load_package specfn;
```

### 16.68.2.1 Orthogonal Polynomial Functions

The polynomial function sets available are:

- [Hermite Polynomials](#);
- [Legendre Polynomials](#);
- [Laguerre Polynomials](#);

- [Chebyshev Polynomials](#);
- [Jacobi Polynomials](#);
- [Gegenbauer Polynomials](#);

### 16.68.2.2 Other Polynomial Functions

- [Bernoulli Numbers & Polynomials](#);
- [Euler Numbers & Polynomials](#);
- [Fibonacci Numbers & Polynomials](#);

### 16.68.3 Simplification and Approximation

All of the operators supported by this package have certain algebraic simplification rules to handle special cases, poles, derivatives and so on. Such rules are applied whenever they are appropriate. However, if the `ROUNDED` switch is on, numeric evaluation is also carried out. Unless otherwise stated below, the result of an application of a special function operator to real or complex numeric arguments in rounded mode will be approximated numerically whenever it is possible to do so. All approximations are to the current precision.

Most algebraic simplifications within the special function package are defined in the form of a `REDUCE` ruleset. Therefore, in order to get a quick insight into the simplification rules one can use the `ShowRules` operator, e.g.

```
ShowRules BesselI;
```

$$\{\text{besseli}(\sim n, \sim z) \Rightarrow \frac{1}{\sqrt{\pi \cdot 2 \cdot \sim z}} * (e^{\sim z} - e^{-\sim z})\}$$

$$\text{when numberp}(\sim n) \text{ and } \sim n = \frac{1}{2},$$

$$\text{besseli}(\sim n, \sim z) \Rightarrow \frac{1}{\sqrt{\pi \cdot 2 \cdot \sim z}} * (e^{\sim z} + e^{-\sim z})$$

$$\text{when numberp}(\sim n) \text{ and } \sim n = -\frac{1}{2},$$

```

besseli(~n,~z) => 0

when numberp(~z) and ~z=0 and numberp(~n) and ~n neq 0,

besseli(~n,~z) => besseli(-~n,~z) when numberp(~n)

and impart(~n)=0 and ~n=floor(~n) and ~n<0,

besseli(~n,~z) => do*i(~n,~z)

when numberp(~n) and numberp(~z) and *rounded,

df(besseli(~n,~z),~z)

      besseli(~n-1,~z) + besseli(~n+1,~z)
=>  -----,
              2

df(besseli(~n,~z),~z)

=> besseli(1,~z) when numberp(~n) and ~n=0}

```

Several REDUCE packages (such as Sum or Limits) obtain different (hopefully better) results for the algebraic simplifications when the SPECN package is loaded, because the latter package contains some information which may be useful and directly applicable for other packages, e.g.:

```
sum(1/k^s,k,1,infinity); % evaluates to zeta(s)
```

A record is kept of all values previously approximated, so that should a value be required which has already been computed to the current precision or greater, it can be simply looked up. This can result in some storage overheads, particularly if many values are computed which will not be needed again. In this case, the switch `savesfs` may be turned off in order to inhibit the storage of approximated values. The switch is on by default.

#### 16.68.4 Integral Functions

The SPECN package includes manipulation and limited numerical evaluation for some integral functions, namely

```
erf, erfc, Si, Shi, si, Ci, Chi, Ei, Li, Fresnel_C, and Fresnel_S.
```

The error function, its complement and the two Fresnel integrals are defined by:

$$\begin{aligned}\operatorname{erf}(z) &= \frac{2}{\sqrt{\pi}} \int_0^z e^{-t^2} dt \\ \operatorname{erfc}(z) &= \frac{2}{\sqrt{\pi}} \int_z^\infty e^{-t^2} dt = 1 - \operatorname{erf}(z) \\ C(z) &= \int_0^z \cos\left(\frac{\pi}{2}t^2\right) dt \\ S(z) &= \int_0^z \sin\left(\frac{\pi}{2}t^2\right) dt\end{aligned}$$

respectively.

The exponential and related integrals are defined by the following:

$$\begin{aligned}\operatorname{Ei}(z) &= e^{-z} \int_z^\infty \frac{e^{-t}}{t+z} dt \\ \operatorname{Li}(z) &= \int_0^z \frac{dt}{\log t} \\ \operatorname{Si}(z) &= \int_0^z \frac{\sin t}{t} dt \\ \operatorname{si}(z) &= - \int_z^\infty \frac{\sin t}{t} dt = \operatorname{Si}(z) - \frac{\pi}{2} \\ \operatorname{Ci}(z) &= - \int_z^\infty \frac{\cos t}{t} dt = \int_0^z \frac{\cos t - 1}{t} dt + \log z + \gamma \\ \operatorname{Shi}(z) &= \int_0^z \frac{\sinh t}{t} dt \\ \operatorname{Chi}(z) &= \int_0^z \frac{\cosh t - 1}{t} dt + \log z + \gamma\end{aligned}$$

where  $\gamma$  is Euler's constant (`Euler_gamma`).

The definitions of the exponential and related integrals, the derivatives and some limits are known, together with some simple properties such as symmetry conditions.

The numerical approximations for the integral functions suffer from the fact that the precision is not set correctly for values of the argument above 10.0 (approx.) and from the usage of summations even for large arguments.

$\operatorname{Li}(z)$  is simplified to  $\operatorname{Ei}(\ln(z))$ .

## 16.68.5 The $\Gamma$ Function and Related Functions

### 16.68.5.1 The $\Gamma$ Function

This is represented by the unary operator `Gamma`. The Gamma function is defined by the integral:

$$\Gamma(a) = \int_0^{\infty} e^{-t} t^{a-1} dt.$$

Initial transformations applied with `ROUNDED` off are:  $\Gamma(n)$  for integral  $n$  is computed,  $\Gamma(n + 1/2)$  for integral  $n$  is rewritten to an expression in  $\sqrt{\pi}$ ,  $\Gamma(n + 1/m)$  for natural  $n$  and  $m$  a positive integral power of 2 less than or equal to 64 is rewritten to an expression in  $\Gamma(1/m)$ , expressions with arguments at which there is a pole are replaced by `INFINITY`, and those with a negative (real) argument are rewritten so as to have positive arguments.

The algorithm used for numerical approximation is an implementation of an asymptotic series for  $\ln(\Gamma)$ , with a scaling factor obtained from the [Pochhammer symbols](#).

An expression for  $\Gamma'(z)$  in terms of  $\Gamma$  and  $\psi$  is included.

### 16.68.5.2 Incomplete Gamma Functions

The (unnormalised) incomplete gamma function is provided by the binary function `m_gamma`. In the literature it is normally represented as  $\gamma(a, z)$  and is defined by

$$\gamma(a, z) = \int_0^z e^{-t} t^{a-1} dt.$$

The normalised incomplete gamma function  $P(a, z)$  is provided by the binary function `igamma` and is defined as

$$P(a, z) = \frac{\gamma(a, z)}{\Gamma(a)}.$$

### 16.68.5.3 The Beta Functions

The binary function  $B(a, b)$  is related to the  $\Gamma$  function[[AS72](#)] and is defined by

$$B(a, b) = \int_0^1 t^a (1-t)^b dt = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)}.$$

It is represented by the binary function `Beta`.



The unnormalised and normalised incomplete Beta functions are defined by

$$B_x(a, b) = \int_0^x t^a (1-t)^b dt,$$

$$I_x(a, b) = \frac{B_x(a, b)}{B(a, b)}$$

respectively. The normalised one is represented by the ternary function `ibeta(a, b, x)`.

#### 16.68.5.4 The Digamma Function, $\psi$

This is represented by the unary operator `psi`. It is defined as the logarithmic derivative of the  $\Gamma$  function:

$$\psi(z) = \frac{\Gamma'(z)}{\Gamma(z)}.$$

Initial transformations for  $\psi$  are applied on a similar basis to those for  $\Gamma$ ; where possible,  $\psi(x)$  is rewritten in terms of  $\psi(1)$  and  $\psi(\frac{1}{2})$ , and expressions with negative arguments are rewritten to have positive ones.

The algorithm for numerical evaluation of  $\psi$  is based upon an asymptotic series, with a suitable scaling.

Relations for the derivative and integral of  $\psi$  are included.

#### 16.68.5.5 The Polygamma Functions, $\psi^{(n)}$

The  $n$ th derivative of the  $\psi$  function is represented by the binary operator `Polygamma`, whose first argument is  $n$ .

Initial manipulations on  $\psi^{(n)}$  are few; where the second argument is 1 or 3/2, the expression is rewritten to one involving the Riemann  $\zeta$  function, and when the first is zero it is rewritten to  $\psi$ ; poles are also handled.

Numerical evaluation is available for real and complex arguments. The algorithm used is again an asymptotic series with a scaling factor; for negative (second) arguments, a Reflection Formula is used, introducing a term in the  $n$ th derivative of  $\cot(z\pi)$ .

Simple relations for derivatives and integrals are provided.

#### 16.68.6 Bessel Functions

Support is provided for the Bessel functions  $J$  and  $Y$ , the modified Bessel functions  $I$  and  $K$ , and the Hankel functions of the first and second kinds. The relevant operators are, respectively, `BesselJ`, `BesselY`, `BesselI`, `BesselK`, `Hankel1` and `Hankel2`, which are all binary operators.

The Bessel functions  $J_\nu(z)$  and  $Y_\nu(z)$  are solutions of the Bessel equation:

$$z^2 \frac{d^2 w}{dz^2} + z \frac{dw}{dz} + (z^2 - \nu^2)w = 0.$$

Bessel's function of the first kind,  $J_\nu(z)$ , has the series expansion:

$$J_\nu(z) = \left(\frac{z}{2}\right)^\nu \sum_{k=0}^{\infty} (-1)^k \frac{(z/2)^{2k}}{k! \Gamma(\nu + k + 1)}.$$

Bessel's function of the second kind,  $Y_\nu(z)$ , (for non-integral  $\nu$ ) is defined by:

$$Y_\nu(z) = \frac{J_\nu(z) \cos(\nu\pi) - J_{-\nu}(z)}{\sin(\nu\pi)}$$

or by its limiting value:

$$Y_\nu(z) = \frac{1}{\pi} \frac{\partial J_\nu(z)}{\partial \nu} \Big|_{\nu=n} + \frac{(-1)^n}{\pi} \frac{\partial J_\nu(z)}{\partial \nu} \Big|_{\nu=-n}.$$

It is sometimes known as Weber's function.

The Hankel functions are alternative solutions of the Bessel equation distinguished by their asymptotic behaviour as  $z \rightarrow \infty$ :

$$\begin{aligned} H_\nu^{(1)}(z) &\sim \sqrt{\frac{2}{\pi z}} \exp\left(i\left(z - \frac{\nu\pi}{2} - \frac{\pi}{4}\right)\right), \\ H_\nu^{(2)}(z) &\sim \sqrt{\frac{2}{\pi z}} \exp\left(-i\left(z - \frac{\nu\pi}{2} - \frac{\pi}{4}\right)\right). \end{aligned}$$

The modified Bessel functions  $I_\nu(z)$  and  $K_\nu(z)$  are solutions of the modified Bessel equation:

$$z^2 \frac{d^2 w}{dz^2} + z \frac{dw}{dz} - (z^2 + \nu^2)w = 0.$$

Since they may be obtained by replacing  $z$  by  $\pm iz$  the modified Bessel functions are sometimes called *Bessel functions of imaginary argument*.  $I_\nu(z)$  has the series expansion:

$$I_\nu(z) = \left(\frac{z}{2}\right)^\nu \sum_{k=0}^{\infty} \frac{(z/2)^{2k}}{k! \Gamma(\nu + k + 1)},$$

whereas  $K_\nu(z)$  is distinguished by its asymptotic behaviour:

$$K_\nu(z) \sim \sqrt{\frac{\pi}{2z}} e^{-z}$$

as  $z \rightarrow \infty$ . For more information, see the DLMF:NIST chapters on [Hankel & Bessel functions](#) and [Modified Bessel functions](#).

The following initial transformations are performed:

- trivial cases or poles of  $J$ ,  $Y$ ,  $I$  and  $K$  are handled;
- $J$ ,  $Y$ ,  $I$  and  $K$  with negative first argument are transformed to have positive first argument;
- $J$  with negative second argument is transformed to have positive second argument;
- $Y$  or  $K$  with non-integral or complex second argument is transformed into an expression in  $J$  or  $I$  respectively;
- derivatives of  $J$ ,  $Y$  and  $I$  are carried out;
- derivatives of  $K$  with zero first argument are carried out;
- derivatives of Hankel functions are carried out.

Also, if the `COMPLEX` switch is on and `ROUNDED` is off, expressions in Hankel functions are rewritten in terms of Bessel functions.

No numerical approximation is provided for the Bessel  $K$  function, or for the Hankel functions for anything other than special cases. The algorithms used for the other Bessel functions are generally implementations of standard ascending series for  $J$ ,  $Y$  and  $I$ , together with asymptotic series for  $J$  and  $Y$ ; usually, the asymptotic series are tried first, and if the argument is too small for them to attain the current precision, the standard series are applied. An obvious optimization prevents an attempt with the asymptotic series if it is clear from the outset that it will fail.

There are no rules for the integration of Bessel and Hankel functions.

### 16.68.7 Airy Functions

Support is provided for the Airy Functions  $Ai$  and  $Bi$  and for their derivatives  $Ai'$  and  $Bi'$ . The relevant operators are respectively `Airy_Ai`, `Airy_Bi`, `Airy_Aiprime` and `Airy_Biprime`, which are all unary.

Airy functions are solutions of the differential equation:

$$\frac{d^2w}{dz^2} = zw.$$

Trivial cases of `Airy_Ai` and `Airy_Bi` and their primes are evaluated, and all functions accept both real and complex arguments.

The Airy Functions can also be represented in terms of Bessel Functions by activating an inactive rule set:

```
let Airy2Bessel_rules;
```

As a result the `Airy_Ai` function will be evaluated using the formula:

$$\text{Ai}(z) = \frac{1}{3}\sqrt{z} [I_{-1/3}(\zeta) - I_{1/3}(\zeta)], \text{ where } \zeta = \frac{2}{3}z^{\frac{2}{3}}.$$

**Note:** In order to obtain satisfactory approximations to numerical values both the `COMPLEX` and `ROUNDED` switches must be on.

The algorithms used for the Airy Functions are implementations of standard ascending series, together with asymptotic series. At some point it is better to use the asymptotic rather than the ascending series, which is calculated by the program and depends on the given precision.

There are no rules for the integration of Airy Functions.

### 16.68.8 Hypergeometric and Other Functions

This package also provides some support for other functions, in the form of algebraic simplifications:

- The Struve **H** and **L** functions, through the binary operators `StruveH` and `StruveL`, for which manipulations are provided to handle special cases, simplify to more readily handled functions where appropriate, and differentiate with respect to the second argument. These functions with arguments  $\nu$  and  $x$  are solutions of the differential equation:

$$\frac{d^2w}{dx^2} + \frac{1}{x} \frac{dw}{dx} + \left(1 - \frac{\nu^2}{x^2}\right) w = \frac{(z/2)^{\nu-1}}{\sqrt{\pi}\Gamma(\nu + 1/2)}.$$

- The Lommel functions of the first and second kinds, through the ternary operators `Lommel1` and `Lommel2` with arguments  $\nu$ ,  $\mu$  and  $x$  may be considered generalisations of the Struve functions satisfying the differential equation:

$$\frac{d^2w}{dx^2} + \frac{1}{x} \frac{dw}{dx} + \left(1 - \frac{\nu^2}{x^2}\right) w = z^{\mu-1}.$$

Manipulations are provided to handle special cases and simplify where appropriate.

- The Kummer confluent hypergeometric functions **M** and **U** (the hypergeometric  ${}_1F_1$  or  $\Phi$ , and  $z^{-a}{}_2F_0$  or  $\Psi$ , respectively), represented by the ternary operators `KummerM` and `KummerU` with arguments  $a$ ,  $b$  and  $x$ , are solutions of the differential equation:

$$\frac{d^2w}{dx^2} + (b-x) \frac{dw}{dx} - aw = 0.$$

There are manipulations for special cases and simplifications, derivatives and, for the **M** function, numerical approximations for real arguments.

- The Whittaker M and W functions are variations upon the Kummer functions, which are represented by the ternary operators `WhittakerM` and `WhittakerW` with arguments  $\kappa$ ,  $\mu$  and  $x$ . They satisfy the Whittaker differential equation:

$$\frac{d^2 W}{dx^2} + \left( \frac{1 - 4\mu^2}{4x^2} + \frac{\kappa}{x} - \frac{1}{4} \right) W = 0,$$

which is obtained from the Kummer differential equation via the substitutions

$$W = e^{z/2} z^{\mu+1/2} w, \quad \kappa = b/2 - a \quad \mu = (b - 1)/2.$$

The Whittaker M and W functions with non-numeric arguments are simplified to expressions involving the Kummer M and U functions respectively.

### 16.68.9 The Riemann Zeta Function

This is represented by the unary operator `Zeta` and defined by the formula:

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}.$$

With `ROUNDED` off,  $\zeta(z)$  is evaluated numerically for even integral arguments in the range  $-31 < z < 31$ , and for odd integral arguments in the range  $-30 < z < 16$ . Outside this range the values become a little unwieldy.

Numerical evaluation of  $\zeta$  is only carried out if the argument is real. The algorithms used for  $\zeta$  are: for odd integral arguments, an expression relating  $\zeta(n)$  with  $\psi^{n-1}(3)$ ; for even arguments, a trivial relationship with the Bernoulli numbers; and for other arguments the approach is either (for larger arguments) to take the first few primes in the standard over-all-primes expansion, and then continue with the defining series with natural numbers not divisible by these primes, or (for smaller arguments) to use a fast-converging series obtained from [BO78].

There are no rules for differentiation or integration of  $\zeta$ .

### 16.68.10 Polylogarithm and Related Functions

The dilogarithm function  $Li_2(z)$  is defined by

$$Li_2(z) \equiv \sum_{n=1}^{\infty} \frac{z^n}{n^2} = - \int_0^z \frac{\log(1-t)}{t} dt$$

and represented by the unary function `dilog`.

The polylogarithm function  $Li_s(z)$  is defined by

$$Li_s(z) \equiv \sum_{n=1}^{\infty} \frac{z^n}{n^s} = \frac{z}{\Gamma(s)} \int_0^{\infty} \frac{t^{s-1}}{e^t - z} dt.$$

and represented by the binary function `Polylog`. The case  $s = 2$  is, of course, the dilogarithm function and the special case when  $z = 1$  gives the Riemann zeta function  $\zeta(s)$ . For  $s = 1$ , the polylogarithm reduces to the elementary function:  $-\log(1 - t)$ .

Lerch's transcendent or Lerch Phi function is defined by

$$\Phi(z, s, a) = \sum_{n=0}^{\infty} \frac{z^n}{(n + a)^s}.$$

It is represented by the ternary function `Lerch_Phi(z, s, a)`. For the special case  $a = 1$ , Lerch's function is related to a polylogarithm:  $zLi_s(z) = \Phi(z, s, 1)$ .

### 16.68.11 Lambert's W Function

Lambert's function  $\omega(x)$ , represented by the unary operator `Lambert_W`, is the inverse of the function  $x = we^w$ . Therefore it is an important contribution for the `solve` package.

For real-valued arguments  $\omega(x)$  is only real-valued in the interval  $(-1/e, \infty)$ . In the interval  $(-1/e, 0)$ , it is double-valued with a branch point at the point  $(-1/e, -1)$  where  $\omega'(x)$  is singular. The positive branch is defined on the interval  $(-1/e, \infty)$  where it is monotonically increasing with  $\omega(x) > -1$ . The negative branch is defined on the interval  $(-1/e, 0)$  where it is monotonically decreasing with  $\omega(x) < -1$ .

Simplification rules for  $\omega(x)$  are provided for the special arguments 0 and  $-1/e$  and for its logarithm, derivative and integral. A previous rule for its exponential caused problems with power series expansions about zero and has been deactivated. This does not seem to impact on the `SOLVE` package. However, this rule may be reactivated if required by

```
let lambert_exp_rule;
% and deactivated again by
clear lambert_exp_rule;
```

The function is studied extensively in [HCGJ92]. The current implementation will compute values on the principal branch for all complex numerical arguments only if the switch `ROUNDED` is `ON`. However, since the numerical computations are carried out in `complex-rounded` mode, it is also better to turn the switch `COMPLEX` `ON` to avoid repeated irritating mode change warnings.

The real positive branch is part of the principal branch and currently there is no way of computing values on the real negative branch or indeed any non-principal values.

### 16.68.12 Spherical and Solid Harmonics

The relevant operators are, respectively,  
SolidHarmonicY and SphericalHarmonicY.

The SolidHarmonicY operator implements the Solid Harmonics described below. It expects 6 parameter, namely  $n, m, x, y, z$  and  $r^2$  and returns a polynomial in  $x, y, z$  and  $r^2$ .

The operator SphericalHarmonicY is a special case of SolidHarmonicY with the usual definition:

```
algebraic procedure SphericalHarmonicY(n,m,theta,phi);
    SolidHarmonicY(n,m,sin(theta)*cos(phi),
        sin(theta)*sin(phi),cos(theta),1)$
```

Solid Harmonics of order  $n$  (Laplace polynomials) are homogeneous polynomials of degree  $n$  in  $x, y, z$  which are solutions of the Laplace equation:-

$$\text{df}(P, x, 2) + \text{df}(P, y, 2) + \text{df}(P, z, 2) = 0.$$

There are  $2n + 1$  independent such polynomials for any given  $n \geq 0$  and with:-

$$w!0 = z, \quad w!+ = i*(x-iy)/2, \quad w!- = i*(x+iy)/2,$$

they are given by the Fourier integral:-

$$S(n, m, w!-, w!0, w!+) = \\ (1/(2\pi)) * \\ \text{for } u:=-\pi:\pi \text{ integrate}(w!0 + w!+ * \exp(i*u) \\ + w!- * \exp(-i*u))^n * \exp(i*m*u) * du;$$

which is obviously zero if  $|m| > n$  since then all terms in the expanded integrand contain the factor  $e^{iku}$  with  $k \neq 0$ .

$S(n, m, x, y, z)$  is proportional to

$$r^n * \text{Legendre}(n, m, \cos \theta) * \exp(i\phi)$$

where  $r^2 = x^2 + y^2 + z^2$ .

The spherical harmonics are simply the restriction of the solid harmonics to the surface of the unit sphere and the set of all spherical harmonics with  $n \geq 0, -n \leq m \leq n$  form a complete orthogonal basis on it, i.e.  $\langle n, m | n', m' \rangle = \delta_{n,n'} \delta_{m,m'}$  using  $\langle \dots | \dots \rangle$  to designate the scalar product of functions over the spherical surface.

The coefficients of the solid harmonics are normalised in what follows to yield an orthonormal system of spherical harmonics.

Given their polynomial nature, there are many recursions formulae for the solid harmonics and any recursion valid for Legendre functions can be ‘translated’ into solid harmonics. However the direct proof is usually far simpler using Laplace’s definition.

It is also clear that all differentiations of solid harmonics are trivial, qua polynomials.

Some substantial reduction in the symbolic form would occur if one maintained throughout the recursions the symbol  $r^2$  ( $r$  cannot occur as it is not rational in  $x, y, z$ ). Formally the solid harmonics appear in this guise as more compact polynomials in  $x, y, z, r^2$ .

Only two recursions are needed:-

- (i) along the diagonal  $(n, n)$ ;
- (ii) along a line of constant  $n$ :  $(m, m), (m + 1, m), \dots, (n, m)$ .

Numerically these recursions are stable.

For  $m < 0$  one has:-

$$S(n, m, x, y, z) = (-1)^m S(n, -m, x, -y, z).$$

### 16.68.13 3j symbols and Clebsch-Gordan Coefficients

The operators `ThreeJSymbol` and `Clebsch_Gordan` are defined as in [LB68] or [Edm57] and expect as arguments three lists of values  $\{j_i, m_i\}$ , e.g.

```
ThreeJSymbol({J+1,M},{J,-M},{1,0});
Clebsch_Gordan({2,0},{2,0},{2,0});
```

### 16.68.14 6j symbols

The operator `SixJSymbol` is defined as in [LB68] or [Edm57] and expects two lists of values  $\{j_1, j_2, j_3\}$  and  $\{l_1, l_2, l_3\}$  as arguments, e.g.

```
SixJSymbol({7,6,3},{2,4,6});
```



In the current implementation of `SixJSymbol` there is only limited reasoning about the minima and maxima of the summation using the INEQ package, such that in most cases the special 6j-symbols (see e.g. [LB68]) will not be found.

### 16.68.15 Elliptic Functions

The implementation of the functions in this and the next two subsections have been substantially revised by Alan Barnes in 2019. This is to bring the notation more into line with standard (British) texts such as Whittaker & Watson [WW69] and Lawden [Law89] and also to correct a number of errors and omissions. These changes and additions will be itemised in the relevant sections below. A new subsection has been added in 2021 to support Weierstrassian Elliptic functions and Sigma functions. While the code for these is being updated, the autoloading properties of all elliptic functions has been temporarily removed.

#### 16.68.15.1 Jacobi Elliptic Functions

The following functions have been implemented:

- The Twelve Jacobi Functions
- Arithmetic Geometric Mean
- Descending Landen Transformation

The following Jacobi functions are available:-

- `jacobisn(u,k)`
- `jacobidn(u,k)`
- `jacobicn(u,k)`
- `jacobicd(u,k)`
- `jacobisd(u,k)`
- `jacobind(u,k)`
- `jacobidc(u,k)`
- `jacobinc(u,k)`
- `jacobisc(u,k)`
- `jacobins(u,k)`

- `jacobids(u,k)`
- `jacobics(u,k)`

These differ somewhat from the originals implemented by Lisa Temme in that the second argument is now the modulus (usually denoted by  $k$  in most texts rather than its square  $m$ ). The notation for the most part follows Lawden [Law89]. The last nine Jacobi functions are related to the three basic ones: `jacobisn(u,k)`, `jacobicn(u,k)` and `jacobidn(u,k)` and use Glaisher's notation. For example

$$\text{ns}(x, k) = \frac{1}{\text{sn}(u, k)}, \quad \text{cs}(x, k) = \frac{\text{cn}(u, k)}{\text{sn}(u, k)}, \quad \text{cd}(x, k) = \frac{\text{cn}(u, k)}{\text{dn}(u, k)}.$$

Extended rule lists are provided for differentiation of these functions with respect to either argument, to implement the standard addition formulae, argument shifts by multiples of the two quarter-periods  $K$  and  $iK'$  and finally Jacobi's transformation for a purely imaginary first argument.

When their arguments are purely numerical, these functions will be evaluated numerically if the `rounded` switch is used. For complex arguments it is also better if the `complex` switch is on.

#### 16.68.15.2 Jacobi Amplitude Function

The amplitude of  $u$  can be evaluated using the `jacobiam(u,k)` command. A rule list is provided for differentiation of this functions with respect to either argument.

#### 16.68.15.3 Arithmetic Geometric Mean (AGM)

A procedure to evaluate the AGM of initial values  $a_0, b_0, c_0$  exists as

`AGM_function(a0,b0,c0)` and will return

$\{N, AGM, \{a_N, \dots, a_0\}, \{b_N, \dots, b_0\}, \{c_N, \dots, c_0\}\}$ , where  $N$  is the number of steps to compute the AGM to the desired accuracy.

To determine the Elliptic Integrals  $K(m)$ ,  $E(m)$  we use initial values  $a_0 = 1$ ;  $b_0 = \sqrt{1 - k^2}$ ;  $c_0 = k$ .

This procedure and the following one are primarily intended for use in the numerical evaluation of the various elliptic functions and integrals rather than for direct use by users.

#### 16.68.15.4 Descending Landen Transformation

The procedure to evaluate the Descending Landen Transformation of  $\phi$  and  $\alpha$  uses the following equations:

$$(1 + \sin \alpha_{n+1})(1 + \cos \alpha_n) = 2 \text{ where } \alpha_{n+1} < \alpha_n,$$

$$\tan(\phi_{n+1} - \phi_n) = \cos \alpha_n \tan \phi_n \text{ where } \phi_{n+1} > \phi_n.$$

It can be called using `landentrans( $\phi_0, \alpha_0$ )` and will return  $\{\{\phi_0, \dots, \phi_n\}, \{\alpha_0, \dots, \alpha_n\}\}$ .

#### 16.68.16 Elliptic Integrals

The following functions have been implemented:

- Complete & Incomplete Elliptic Integrals of the First Kind
- Complete & Incomplete Elliptic Integrals of the Second Kind
- Jacobi's Zeta Function

These again differ somewhat from the originals implemented by Lisa Temme as the second argument is now the modulus  $k$  rather than its square. Also in the original implementation there was some confusion between Legendre's form and Jacobi's form of the incomplete elliptic integrals of the second kind;  $E(u, k)$  denoted the first in numerical evaluations and the second in the derivative formulae for the Jacobi elliptic functions with respect to their second argument. This confusion was perhaps understandable as in the literature some authors use the notation  $E(u, k)$  for the Legendre form and others for Jacobi's form.

To bring the notation more into line with that in the NIST Digital Library of Mathematical Functions and avoid any possible confusion,  $E(u, k)$  is used for the Legendre form and  $\mathcal{E}(u, k)$  for Jacobi's form. This differs from the 2019 version of this section which followed Lawden [Law89], where the notation  $D(\phi, k)$  and  $E(u, k)$  were used for the Legendre and Jacobi forms respectively.

A number of rule lists have been provided to implement, where appropriate, derivatives of these functions, addition rules and periodicity and quasi-periodicity properties and to provide simplifications for special values of the arguments.

##### 16.68.16.1 Elliptic F

The Elliptic F function can be used as `EllipticF( $\phi, k$ )` and will return the value of the *Incomplete Elliptic Integral of the First Kind*:

$$F(\phi, k) = \int_0^\phi (1 - k^2 \sin^2 \theta)^{-1/2} d\theta.$$

### 16.68.16.2 Elliptic K

The Elliptic K function can be used as `EllipticK(k)` and will return the value of the *Complete Elliptic Integral of the First Kind*:

$$K(k) = F(\pi/2, k) = \int_0^{\pi/2} (1 - k^2 \sin^2 \theta)^{-1/2} d\theta.$$

This is one of the quarter periods of the Jacobi elliptic functions and is often used in the calculation of other elliptic functions.

The complementary Elliptic K' function can be used as `EllipticK'!(k)` and will return the value

$$K(k') = K(\sqrt{1 - k^2})$$

which is the other quarter-period of the Jacobi elliptic functions.

### 16.68.16.3 Elliptic E

The Elliptic E function comes with either one or two arguments; used with two arguments as `EllipticE(u, k)` it will return the value of Legendre's form of the *Incomplete Elliptic Integral of the Second Kind*:

$$E(\phi, k) = \int_0^\phi \sqrt{1 - k^2 \sin^2 \theta} d\theta.$$

When called with one argument `EllipticE(k)` will return the value of the *Complete Elliptic Integral of the Second Kind*:

$$E(k) = E(\pi/2, k) = \int_0^{\pi/2} \sqrt{1 - k^2 \sin^2 \theta} d\theta.$$

The complementary Elliptic E' function can be used as `EllipticE'!(k)` and will return the value

$$E(k') = E(\sqrt{1 - k^2}).$$

### 16.68.16.4 Jacobi E

The Jacobi E function can be used as `JacobiE(u, k)`; it will return the value of Jacobi's form of the *Incomplete Elliptic Integral of the Second Kind*:

$$\mathcal{E}(u, k) = \int_0^u \operatorname{dn}^2(v, k) dv.$$

The relationship between the two forms of incomplete elliptic integrals can be expressed as

$$\mathcal{E}(u, k) = E(\operatorname{am}(u), k).$$

Note that

$$E(k) = \mathcal{E}(K(k), k) = \int_0^{K(k)} \operatorname{dn}^2(v, k) \, dv.$$

*Display of the Jacobi E function in REDUCE* causes some minor difficulty. If the GUI supports calligraphic characters there is no problem and it is rendered as  $\mathcal{E}(u, k)$ . However, this is currently not the case with the CSL GUI and so it is rendered as  $\epsilon$ . The uppercase version cannot reasonably be used as it is indistinguishable from uppercase E which is used for Elliptic E. In non-GUI interfaces the Jacobi E function is rendered as Epsilon.

#### 16.68.16.5 Jacobi's Zeta Function

This can be called as `JacobiZeta(u, k)` and refers to Jacobi's (elliptic) Zeta function  $Z(u, k)$  whereas the operator `Zeta` will invoke Riemann's  $\zeta$  function.

#### 16.68.16.6 Some Numerical Utility Functions

Five utility functions are provided:

- `nome2mod(q)`
- `nome2mod!'(q)`
- `nome2!K(q)`
- `nome2!K!'(q)`
- `nome(k)`

These are only operative when the switch `rounded` is on and their argument is numerical. The first pair relate the nome  $q$  of the theta functions with the moduli  $k$  and  $k' = \sqrt{1 - k^2}$  of the associated Jacobi elliptic functions.

The second pair return the quarter-periods  $K$  and  $K'$  respectively of the Jacobi elliptic functions associated with the nome  $q$ .

Finally, `nome(k)` returns the nome  $q$  associated with the modulus  $k$  of a Jacobi elliptic function and is essentially the inverse of `nome2mod`.

#### 16.68.17 Jacobi Theta Functions

These theta functions differ from those originally defined by Lisa Temme in a number of respects. Firstly four separate functions of two arguments are defined:

- `elliptictheta1(u, tau)`       $\vartheta_1(u, \tau)$
- `elliptictheta2(u, tau)`       $\vartheta_2(u, \tau)$
- `elliptictheta3(u, tau)`       $\vartheta_3(u, \tau)$
- `ellipticthetas(u, tau)`       $\vartheta_4(u, \tau)$

rather than a single function with three arguments (with the first argument taking integer values in the range 1 to 4). Secondly the periods are  $2\pi, 2\pi, \pi$  and  $\pi$  respectively (NOT 4K, 4K, 2K and 2K). Thirdly the second argument is the modulus  $\tau = a + ib$  where  $b = \Im\tau > 0$  and hence the quasi-period is  $\pi\tau$ .

The second parameter was previously the nome  $q$  where  $|q| < 1$ . As a consequence `elliptictheta1` and `elliptictheta2` were multi-valued owing to the appearance of  $q^{1/4}$  in their defining expansions. `elliptictheta3` and `elliptictheta4` were, however, single-valued functions of  $q$ .

Regarded as functions of  $\tau$ , `elliptictheta1` and `elliptictheta2` are single-valued functions. The nome is given by  $q = \exp(i\pi\tau)$  so that the condition  $\Im(\tau) > 0$  ensures that  $|q| < 1$ . Note also in this case  $q^{1/4}$  is interpreted as  $\exp(i\pi\tau/4)$  rather than the principal value of  $q^{1/4}$ . Thus,  $\tau, 2 + \tau, 4 + \tau$  and  $6 + \tau$  produce four different values of both `elliptictheta1` and `elliptictheta2` although they all correspond to the same nome  $q$ .

The four theta functions are defined by their Fourier series:

$$\begin{aligned}
 \vartheta_1(z, \tau) &= 2e^{i\pi\tau/4} \sum_{n=0}^{\infty} (-1)^n q^{n^2+n} \sin(2n+1)z \\
 \vartheta_2(z, \tau) &= 2e^{i\pi\tau/4} \sum_{n=0}^{\infty} q^{n^2+n} \cos(2n+1)z \\
 \vartheta_3(z, \tau) &= 1 + 2 \sum_{n=1}^{\infty} q^{n^2} \cos 2nz \\
 \vartheta_4(z, \tau) &= 1 + 2 \sum_{n=1}^{\infty} (-1)^n q^{n^2} \cos 2nz.
 \end{aligned}$$

Utilising the periodicity and quasi-periodicity of the theta functions some generalised shift rules are implemented to shift their first argument into the base period parallelogram with vertices

$$(\pi/2, \pi\tau/2), \quad (-\pi/2, \pi\tau/2), \quad (-\pi/2, -\pi\tau/2), \quad (\pi/2, -\pi\tau/2).$$

Together with the relation  $\vartheta_1(0, \tau) = 0$ , these shift rules serve to simplify all four theta functions to zero when appropriate.

When the switches `rounded` and `complex` are on and the arguments are purely numerical and the imaginary part of  $\tau$  positive, the theta functions are evaluated numerically. Note that as  $\tau$  is necessarily complex, the switch `complex` *must* be on.

In what follows  $a$  and  $b$  will denote the real and imaginary parts of  $\tau$  respectively and so  $|q| = \exp(-\pi b)$  and  $\arg q = \pi a$ . The series for the theta functions are fairly rapidly convergent due to the quadratic growth of the exponents of the nome  $q$  – except for values of  $q$  for which  $|q|$  is near to 1 (i.e.  $b = \Im \tau$  close to zero). In such cases the direct algorithm would suffer from slow convergence and rounding errors. For such values of  $|q|$ , Jacobi’s transformation  $\tau' = -1/\tau$  can be used to produce a smaller value of the nome and so increase the rate of convergence. This works very well for real values of  $q$ , or equivalently for  $\tau$  purely imaginary since  $q' = q^{1/b^2}$ , but for complex values the gains are somewhat smaller. The Jacobi transformation produces a nome  $q'$  for which  $|q'| = |q|^{1/(a^2+b^2)}$ .

When  $\Re q < 0$ , the Jacobi transformation is preceded by either the modular transformation  $\tau' = \tau + 1$  when  $\Im q < 0$ , or  $\tau' = \tau - 1$  when  $\Im q > 0$ , which both have the effect of multiplying  $q$  by  $-1$ , so that the new nome has a non-negative real part and  $|a| \leq 1/2$ . Thus the worst case occurs for values of the nome  $q$  near to  $\pm i$  where  $|q'| \approx |q|^4$ .

By using a series of Jacobi transformations preceded, if necessary by  $\tau$ -shifts to ensure  $|a| \leq 1/2$ ,  $|q|$  may be reduced to an acceptable level. Somewhat arbitrarily these Jacobi’s transformations are used until  $b > 0.6$  (i.e.  $|q| < 0.15$ ). This seems to produce reasonable behaviour. In practice more than two applications of Jacobi transformations are rarely necessary.

The previous version of the numerical code returned the principal values of  $\vartheta_1$  and  $\vartheta_2$ , that is the ones obtained by taking the principal value of  $q^{1/4}$  in their series expansions. The current version replaces  $q^{1/4}$  by  $\exp(i\pi\tau/4)$ . If the principal value is required, it is easily obtained by multiplying by the ‘correcting’ factor  $q^{1/4} \exp(-i\pi\tau/4)$ .

### Derivatives of Theta Functions

Four functions are provided:

- `theta1d(u, ord, tau)`
- `theta2d(u, ord, tau)`
- `theta3d(u, ord, tau)`
- `theta4d(u, ord, tau)`

These return the  $d$ th derivatives of the respective theta functions with respect to their first argument  $u$ ;  $\tau$  is as usual the modulus of the theta function. These functions are only operative when the switches `ROUNDED` and `COMPLEX` are ON and

their arguments are numeric with  $d$  being a positive integer. They are provided mainly to support the implementation the Weierstrassian and Sigma functions discussed in the following subsection.

The numeric code simply sums the Fourier series for the required derivatives. Unlike the theta functions themselves the code does not use the quasi-periodicity nor modular transformations to speed up the convergence of the series by reducing the sizes of  $\Im u$  and  $|q|$ . In the numerical evaluation of the Weierstrassian and Sigma functions these functions are only called after the necessary shifts of the argument  $u$  and modular transformations of  $\tau$  have been performed. These are much simpler in this context.

Nevertheless they may be used from top level and numerical experiments reveal that the rounding errors are not significant provided  $|q|$  is not near one (say  $|q| < 0.9$ ) and  $u$  is real or at least has a relatively small imaginary part.

### 16.68.18 Weierstrass Elliptic & Sigma Functions

Three main functions of three arguments are defined:

- $P_w(u, \omega_1, \omega_3) \text{ — } \text{weierstrass}(u, \text{omega1}, \text{omega3})$
- $\zeta_w(u, \omega_1, \omega_3) \text{ — } \text{weierstrassZeta}(u, \text{omega1}, \text{omega3})$
- $\sigma(u, \omega_1, \omega_3) \text{ — } \text{sigma}(u, \text{omega1}, \text{omega3})$

The notation used is broadly similar used by Lawden [Law89] which is also used in the NIST Digital Library of Mathematical Functions [DLMF:NIST](#). However,  $\zeta_w$  is used for the Weierstrassian Zeta function to distinguish it from the Riemann Zeta function and currently  $P_w$  is used for the Weierstrassian elliptic function itself.

The two primitive periods of the Weierstrass function are  $2\omega_1$  and  $2\omega_3$  and these must satisfy  $\Im(\omega_3/\omega_1) \neq 0$ . The two periods are normally numbered so that  $\tau = \omega_3/\omega_1$  has a positive imaginary part and hence the nome  $q = \exp(i\pi\tau)$  satisfies  $|q| < 1$ .

Any linear combination  $\Omega_{m,n} = 2m\omega_1 + 2n\omega_3$  where  $m$  and  $n$  are integers (not both zero) is also a period. The set of all such periods plus the origin form a lattice. In the literature  $-(\omega_1 + \omega_3)$  is often denoted by  $\omega_2$  and  $2\omega_2$  is clearly also a period; this accounts for the gap in the numbering of primitive periods. The period  $\omega_2$  is not used in REDUCE the rule sets for the Weierstrassian elliptic and related functions.

The primitive periods are not unique; indeed any periods  $2\Omega_1$  and  $2\Omega_3$  defined by the unimodular integer bilinear transformation:

$$\Omega_1 = a\omega_1 + b\omega_3, \quad \Omega_3 = c\omega_1 + d\omega_3, \quad \text{where } ad - bc = 1$$



are also primitive. This fact is very useful in the numerical evaluation of the Weierstrassian and Sigma functions as a sequence of such transformations may be used to increase the size  $\Im\tau$  and so reduce the size of  $|q|$ . Thus the Fourier series for the theta functions and their derivatives will converge rapidly. In theory these transformations may be used to reduce the size of  $|q|$  until  $\Im\tau \geq \sqrt{3}/2$  when  $|q| < 0.06$ . However, in numerical evaluations in REDUCE it is sufficient to use these transformations only until  $\Im\tau > 0.7$ , i.e. until  $|q| < 0.11$ . In practice only two or three iterations are required and usually very much smaller values of  $|q|$  are achieved particularly when  $\tau$  is purely imaginary i.e.  $q$  is real.

In the numerical evaluations, if a result is real (or purely imaginary) it may happen that the result returned has a very small imaginary part (resp. real part). The ratio of the ‘deliquent’ part to the actual result is invariably smaller than current PRECISION and is due to rounding. Similarly if the true result is actually zero the result returned may have a very small absolute value – again smaller than the current PRECISION.

The Weierstrassian function is even and has a pole of order 2 at all lattice points. The Zeta and Sigma functions are only quasi-periodic on the lattice. Zeta is odd and has simple poles of residue 1 at all lattice points. The basic Sigma function  $\sigma(u, \omega_1, \omega_3)$  is odd and regular everywhere as is the function  $\vartheta_1(u, \tau)$  to which it is closely related. It has zeros at all lattice points. All three functions  $P_w$ ,  $\zeta_w$  and  $\sigma$  are homogenous of degrees -2, -1 and +1 respectively. The functions are related by

$$P_w(u) = -\zeta'_w(u), \quad \zeta_w(u) = \sigma'(u)/\sigma(u),$$

where the lattice parameters have been omitted for conciseness.

Rule sets are provided which implement all the properties such as double periodicity discussed above. For numerical evaluation the switches ROUNDED and COMPLEX must both be ON and all three parameters must be numeric. It is not, however, necessary to ensure  $\Im(\omega_3/\omega_1) > 0$  as the second and third parameters will be swapped if required.

### Other Sigma Functions

Three further Sigma functions are also provided:

- $\sigma_1(u, \omega_1, \omega_3)$  — `sigma1(u, omega1, omega3)`
- $\sigma_2(u, \omega_1, \omega_3)$  — `sigma2(u, omega1, omega3)`
- $\sigma_3(u, \omega_1, \omega_3)$  — `sigma3(u, omega1, omega3)`

These are all even functions, regular everywhere, homogenous of degree zero and doubly quasi-periodic. They are closely related to the theta functions  $\vartheta_2$ ,  $\vartheta_3$  and  $\vartheta_4$  respectively; but *note the difference in numbering*. For more information on the properties these sigma functions, see Lawden [Law89]; they do not appear in

the NIST Digital Library of Mathematical Functions, but are included here for completeness.

### 16.68.18.1 Lattice Roots and Quasi-Period Functions

Six functions are provided:

- $e_1(\omega_1, \omega_3) \text{ — } \text{lattice\_e1}(\text{omega1}, \text{omega3});$
- $e_2(\omega_1, \omega_3) \text{ — } \text{lattice\_e2}(\text{omega1}, \text{omega3});$
- $e_3(\omega_1, \omega_3) \text{ — } \text{lattice\_e3}(\text{omega1}, \text{omega3});$
- $\eta_1(\omega_1, \omega_3) \text{ — } \text{eta\_1}(\text{omega1}, \text{omega3});$
- $\eta_2(\omega_1, \omega_3) \text{ — } \text{eta\_2}(\text{omega1}, \text{omega3});$
- $\eta_3(\omega_1, \omega_3) \text{ — } \text{eta\_3}(\text{omega1}, \text{omega3}).$

These are only operative when the switches `ROUNDED` and `COMPLEX` are `ON` and their arguments are numerical. The first three are referred to as lattice roots and are related to the invariants  $g_2$  and  $g_3$  of the Weierstrassian elliptic function  $P_w$ . The lattice root  $e_2$  also appears in the numerical evaluation of the Weierstrass function. These lattice roots satisfy:

$$e_1 + e_2 + e_3 = 0, \quad g_2 = 2(e_1^2 + e_2^2 + e_3^2), \quad g_3 = 4e_1e_2e_3.$$

The remaining three functions `eta_1`, `eta_2` & `eta_3` appear in the rules for the quasi-periodicity of the four sigma functions and of the Weierstrassian Zeta function. They are also used in the numerical evaluation of these functions when the switches `ROUNDED` and `COMPLEX` are `ON`. The quasi-period relations are:

$$\begin{aligned} \zeta_w(u + 2\omega_j) &= \zeta_w(u) + 2\eta_j \\ \sigma(u + 2\omega_j) &= -\exp(2\eta_j(u + \omega_j))\sigma(u) \\ \sigma_k(u + 2\omega_j) &= \exp(2\eta_j(u + \omega_j))\sigma_k(u) \quad \text{if } j \neq k \\ \sigma_j(u + 2\omega_j) &= -\exp(2\eta_j(u + \omega_j))\sigma_j(u) \\ \zeta_w(\omega_j) &= \eta_j \\ \sigma_j(\omega_j) &= 0, \end{aligned}$$

where the lattice parameters have been omitted for conciseness and  $j, k = 1 \dots 3$ . The quasi-period functions satisfy

$$\eta_1 + \eta_2 + \eta_3 = 0, \quad \eta_1\omega_3 - \eta_3\omega_1 = \eta_2\omega_1 - \eta_1\omega_2 = \eta_3\omega_2 - \eta_2\omega_3 = i\pi/2.$$

### 16.68.19 Stirling Numbers

The Stirling numbers of the first and second kind are computed by calling the binary operators `Stirling1` and `Stirling2` respectively.

Stirling numbers of the first kind have the generating function:

$$\sum_{m=0}^n s_n^m x^m = (x - n + 1)_n$$

where  $(x - n + 1)_n$  is the [Pochhammer symbol](#). This provides a convenient way of calculating these Stirling numbers by extracting coefficients of the polynomial obtained by evaluating the Pochhammer symbol. REDUCE however uses an explicit summation.

Stirling numbers of the second kind are defined by the formula:

$$S_n^m = \frac{1}{m!} \sum_{k=0}^m (-1)^{m-k} \binom{m}{k} k^n.$$

REDUCE uses this explicit summation to evaluate Stirling numbers of the second kind.

### 16.68.20 Constants

The following well-known constants are defined in the REDUCE core, but the code for computing their numerical value when the switch `ROUNDED` is on is contained in the special function package.

- `Euler_Gamma` : Euler's constant, also available as  $-\psi(1)$ ;
- `Catalan` : Catalan's constant;
- `Khinchin` : Khinchin's constant, defined in [\[Khi64\]](#) (which takes a lot of time to compute);
- `Golden_Ratio` :  $\frac{1 + \sqrt{5}}{2}$

### 16.68.21 Orthogonal Polynomials

All the polynomials in this section take two or more parameters; the first is the degree of the polynomial and the last is its argument. Any remaining arguments are parameters which in the literature are normally rendered as subscripts and superscripts. First, the definitions appropriate to all the sets of orthogonal polynomials in the following subsections are listed.

A set of polynomials  $\{p_n(x)\}$ ,  $n = 0, 1, \dots$  are said to be *orthogonal* on open interval  $(a, b)$  (where  $a$  and/or  $b$  may be infinite) with positive weight function  $w(x)$  if

$$\int_a^b p_n(x)p_m(x)w(x)dx = 0 \quad \text{when } m \neq n.$$

This defines each polynomial  $p_n(x)$  up to a constant factor  $c_n$  which is usually fixed by normalisation. If these factors are chosen so that

$$h_n = \int_a^b (p_n(x))^2 w(x) dx = 1 \quad \text{i.e. } c_n = \sqrt{h_n}$$

then the polynomial set is said to be *orthonormal*. An alternative normalisation, that is sometimes used, is to set the leading term of each polynomial  $k_n = 1$ . The polynomial set is then said to be *monic*.

In REDUCE the normalisation is chosen so that the polynomial sets are orthonormal and hence  $k_n \neq 1$  in general. In the subsections below on each of the polynomial sets, the interval  $(a, b)$  over which the polynomials are orthogonal, the weight function  $w(x)$  and the leading coefficient  $k_n$  of the polynomial of degree  $n$  are given together with any constraints on any additional parameters. Also given are what might be called the ‘first moment’  $\tilde{h}_n$  of the  $n$ th polynomial defined by:

$$\tilde{h}_n = \int_a^b x(p_n(x))^2 w(x) dx$$

and the ratio

$$r_n = \frac{\tilde{k}_n}{k_n} \quad \text{where } p_n(x) = k_n x^n + \tilde{k}_n x^{n-1} \dots$$

These quantities may be used in [recurrence relations](#) when generating the polynomials.

### 16.68.21.1 Legendre Polynomials

The function call `LegendreP (n, x)` will return the  $n$ th Legendre polynomial if  $n$  is a non-negative integer; otherwise the result will involve the original operator `LegendreP` or on graphical interfaces  $P_n(x)$  will be output.

The interval of definition is  $(-1, 1)$ , the weight function  $w(x) = 1$  and, for the orthonormal case, the leading coefficients are given by  $k_n = 2^n (\frac{1}{2})_n / n!$  where  $(\frac{1}{2})_n$  is the [Pochhammer symbol](#). Also  $\tilde{h}_n = \frac{2}{2n+1}$  and  $r_n = 0$ .

### 16.68.21.2 Associated Legendre Functions

The function call `LegendreP (n, m, x)` will return the  $n$ th associated Legendre function if  $n$  and  $m$  are integers with  $0 \leq m \leq n$ ; otherwise the result will in-

volve the original operator `LegendreP` or on graphical interfaces  $P_n^{(m)}(x)$  will be output.

They are defined by

$$P_n^{(m)}(x) = (-1)^m (1-x^2)^{m/2} \frac{d^m P_n(x)}{dx^m};$$

it should be noted that they are only polynomials if  $m$  is even. Currently the extension of these functions to negative  $n$  and  $m$  is not implemented in REDUCE.

For fixed  $m$  these functions are orthogonal over the interval  $(-1, 1)$ ; the weight function being  $w(x) = 1$ . However, unlike the polynomials in the rest of this section, they are *not* orthonormal:

$$\int_{-1}^1 \left( P_n^{(m)}(x) \right)^2 dx = h_n = \frac{2(l+m)!}{(2l+1)!(l-m)!}.$$

### 16.68.21.3 Chebyshev Polynomials

The function call `ChebyshevT(n, x)` will return the  $n$ th Chebyshev polynomial of the first kind if  $n$  is a non-negative integer; otherwise the result will involve the original operator `ChebyshevT` or on graphical interfaces  $T_n(x)$  will be output.

The interval of definition is  $(-1, 1)$ , the weight function  $w(x) = (1-x^2)^{-1/2}$  and, for the orthonormal case, the leading coefficients are given by  $k_n = 2^{n-1}$  for  $n > 0$ ;  $k_0 = 1$ . Also  $\tilde{h}_n = \pi/2$  for  $n > 0$ ;  $\tilde{h}_0 = \pi$  and  $r_n = 0$ .

The function call `ChebyshevU(n, x)` will return the  $n$ th Chebyshev polynomial of the second kind if  $n$  is a non-negative integer; otherwise the result will involve the original operator `ChebyshevU` or on graphical interfaces  $U_n(x)$  will be output.

The interval of definition is  $(-1, 1)$ , the weight function  $w(x) = (1-x^2)^{-1/2}$  and, for the orthonormal case, the leading coefficients are given by  $k_n = 2^n$ ,  $\tilde{h}_n = \pi/2$  and  $r_n = 0$ .

### 16.68.21.4 Gegenbauer Polynomials

The function call `GegenbauerP(n, a, x)` will return the Gegenbauer polynomial of degree  $n$  and parameter  $a$  if  $n$  is a non-negative integer and  $a$  is numerical; otherwise the result will involve the original operator `GegenbauerP` or on graphical interfaces  $C_n^{(a)}(x)$  will be output.

The interval of definition is  $(-1, 1)$ , the weight function  $w(x) = (1-x^2)^{a-1/2}$  and, for the orthonormal case, the leading coefficients are given by  $k_n = 2^n(a)_n/n!$

where  $(a)_n$  is the [Pochhammer symbol](#). The parameter  $a$  should satisfy  $a > -1/2$ ,  $a \neq 0$ . Also

$$\tilde{h}_n = \frac{2^{1-2a}\pi\Gamma(n+2a)}{(n+a)(\Gamma(a))^2n!} \quad \text{and} \quad r_n = 0.$$

### 16.68.21.5 Jacobi Polynomials

The function call `JacobiP(n, a, b, x)` will return the Jacobi polynomial of degree  $n$  and parameters  $a$  and  $b$  if  $n$  is a non-negative integer and  $a$  and  $b$  are numerical; otherwise the result will involve the original operator `JacobiP` or on graphical interfaces  $P_n^{(a,b)}(x)$  will be output.

The interval of definition is  $(-1, 1)$ , the weight function  $w(x) = (1-x)^a(1+x)^b$  and, for the orthonormal case, the leading coefficients are given by

$$\tilde{h}_n = \frac{(n+a+b+1)_n}{2^n n!}$$

where  $(n+a+b+1)_n$  is the [Pochhammer symbol](#). The parameters  $a$  and  $b$  should satisfy  $a > -1$ ,  $b > -1$ . Also

$$\begin{aligned} \tilde{h}_0 &= 2^{a+b+1} \frac{\Gamma(a+1)\Gamma(b+1)}{\Gamma(a+b+2)} \\ \tilde{h}_n &= 2^{a+b+1} \frac{\Gamma(n+a+1)\Gamma(n+b+1)}{(2n+a+b+1)\Gamma(n+a+b+1)n!} \quad \text{for } n > 0 \\ r_n &= \frac{n(a-b)}{2n+a+b}. \end{aligned}$$

The Legendre, Chebyshev and Gegenbauer polynomials are all, in fact, special cases of the Jacobi polynomials.

### 16.68.21.6 Laguerre Polynomials

The function call `LaguerreP(n, x)` will return the  $n$ th Laguerre polynomial if  $n$  is a non-negative integer; otherwise the result will involve the original operator `LaguerreP` or on graphical interfaces  $L_n(x)$  will be output.

The interval of definition is  $(0, \infty)$ , the weight function  $w(x) = e^{-x}$  and, for the orthonormal case, the leading coefficients are given by  $k_n = (-1)^n/n!$ ,  $\tilde{h}_n = 1$  and  $r_n = -n^2$ .

### 16.68.21.7 Generalised Laguerre Polynomials

If used with three arguments `LaguerreP(n, a, x)` returns the  $n$ th generalised (or associated) Laguerre polynomial if  $n$  is a non-negative integer and  $a$  is nu-

meric; otherwise the result will involve the original operator `LaguerreP` or on graphical interfaces  $L_n^{(a)}(x)$  will be output. These are more properly called *Sonin polynomials* after their discoverer N. Y. Sonin.

The interval of definition is  $(0, \infty)$ , the weight function  $w(x) = e^{-x}x^a$  and, for the orthonormal case, the leading coefficients are given by  $k_n = (-1)^n/n!$ ,  $\tilde{h}_n = \Gamma(n+a+1)/n!$  and  $r_n = -n(n+a)$ . The parameter  $a$  should satisfy  $a > -1$ .

### 16.68.21.8 Hermite Polynomials

The function call `HermiteP(n, x)` will return the  $n$ th Hermite polynomial if  $n$  is a non-negative integer; otherwise the result will involve the original operator `HermiteP` or on graphical interfaces  $H_n(x)$  will be output.

The interval of definition is  $(-\infty, +\infty)$ , the weight function  $w(x) = e^{-x^2}$  and, for the orthonormal case, the leading coefficients are given by  $k_n = 2^n$ ,  $\tilde{h}_n = \sqrt{\pi}2^n n!$  and  $r_n = 0$ .

## 16.68.22 Other Polynomials and Related Numbers

### 16.68.22.1 Fibonacci Polynomials

`FibonacciP(n, x)` returns the  $n$ th Fibonacci polynomial in the variable  $x$ . If  $n$  is an integer, it will be evaluated using the recursive definition:

$$F_0(x) = 0; \quad F_1(x) = 1; \quad F_n(x) = xF_{n-1}(x) + F_{n-2}(x).$$

The recursion is, of course, optimised as a simple loop to avoid repeated computation of lower-order polynomials.

### 16.68.22.2 Euler Numbers and Polynomials

Euler numbers are computed by the unary operator `Euler`; the call `Euler(n)` returns the  $n$ th Euler number; all the odd Euler numbers are zero. The computation is derived directly from Pascal's triangle of binomial coefficients.

The Euler numbers and polynomials have the following generating functions:

$$\frac{2e^t}{1+e^{2t}} = \sum_{n=0}^{\infty} \frac{E_n t^n}{n!}, \quad \frac{e^{xt}}{1+e^t} = \sum_{n=0}^{\infty} \frac{E_n(x) t^n}{n!}$$

respectively. Thus  $E_0 = 1$  and  $E_1 = 0$ . Furthermore the numbers and polynomials

are related by the equations:

$$E_n = 2^n E_n \left( \frac{1}{2} \right), \quad E_n(x) = \sum_{k=0}^n \binom{n}{k} \frac{E_k}{2^k} \left( x - \frac{1}{2} \right)^{n-k}.$$

The Euler polynomials are evaluated for non-negative integer  $n$  by using the summation immediately above.

### 16.68.22.3 Bernoulli Numbers & Polynomials

The call `Bernoulli(n)` evaluates to the  $n$ th Bernoulli number; all of the odd Bernoulli numbers, except `Bernoulli(1)`, are zero.

The algorithms for Bernoulli numbers used are based upon those by Herbert Wilf, presented by Sandra Fillebrown [Fil92]. If the `ROUNDED` switch is off, the algorithms are exactly those; if it is on, some further rounding may be done to prevent computation of redundant digits. Hence, these functions are particularly fast when used to approximate the Bernoulli numbers in rounded mode.

The Bernoulli numbers and polynomials have the following generating functions:

$$\frac{t}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n t^n}{n!}, \quad \frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n(x) t^n}{n!}$$

respectively. Thus  $B_0 = 1$  and  $B_1 = -\frac{1}{2}$ . Furthermore the numbers and polynomials are related by the equations:

$$B_n = B_n(0), \quad B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k}.$$

The Bernoulli polynomials are evaluated for non-negative integer  $n$  by using the summation immediately above.

Both the Bernoulli and Euler numbers and polynomials may also be calculated directly by expanding the corresponding generating function as a power series in  $t$  using either the `TPS` or `TAYLOR` package, extracting the  $n$ th term and multiplying by  $n!$ . The use of the `TPS` package is probably preferable here as the series for the generating function is extendible and need only be calculated once; it will be extended automatically if higher order numbers or polynomials are required.

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### 16.68.24 Tables of Operators and Constants

#### Special Functions

	Function	Operator
	$\text{Si}(z)$	<code>Si (z)</code>
	$\text{Si}(z) - \pi/2$	<code>s_i (z)</code>
	$\text{Ci}(z)$	<code>Ci (z)</code>
	$\text{Shi}(z)$	<code>Shi (z)</code>
	$\text{Chi}(z)$	<code>Chi (z)</code>
	$\text{erf}(z)$	<code>Erf (z)</code>
	$1 - \text{erf}(z)$	<code>erfc (z)</code>
	$\text{Ei}(z)$	<code>Ei (z)</code>
	$\text{Ei}(\log(z))$	<code>Li (z)</code>
	$C(x)$	<code>Fresnel_C (x)</code>
	$S(x)$	<code>Fresnel_S (x)</code>
	$B(a, b)$	<code>Beta (a, b)</code>
	$\Gamma(a)$	<code>Gamma (a)</code>
	normalized incomplete Beta $I_x(a, b) = \frac{B_x(a, b)}{B(a, b)}$	<code>iBeta (a, b, x)</code>
	normalized incomplete Gamma $P(a, z) = \frac{\gamma(a, z)}{\Gamma(a)}$	<code>iGamma (a, z)</code>
	incomplete Gamma $\gamma(a, z)$	<code>m_gamma (a, z)</code>
	$(a)_k$	<code>Pochhammer (a, k)</code>
	$\psi(z)$	<code>Psi (z)</code>
	$\psi^{(n)}(z)$	<code>Polygamma (n, z)</code>
	$J_\nu(z)$	<code>BesselJ (nu, z)</code>
	$Y_\nu(z)$	<code>BesselY (nu, z)</code>
	$I_\nu(z)$	<code>BesselI (nu, z)</code>
	$K_\nu(z)$	<code>BesselK (nu, z)</code>
	$H_n^{(1)}(z)$	<code>Hankel1 (n, z)</code>
	$H_n^{(2)}(z)$	<code>Hankel2 (n, z)</code>

## More Special Functions

Function	Operator
$\text{Ai}(z)$	<code>Airy_Ai(z)</code>
$\text{Bi}(z)$	<code>Airy_Bi(z)</code>
$\text{Ai}'(z)$	<code>Airy_Aiprime(z)</code>
$\text{Bi}'(z)$	<code>Airy_Biprime(z)</code>
$\mathbf{H}_\nu(z)$	<code>StruveH(nu, z)</code>
$\mathbf{L}_\nu(z)$	<code>StruveL(nu, z)</code>
$s_{a,b}(z)$	<code>Lommel1(a, b, z)</code>
$S_{a,b}(z)$	<code>Lommel2(a, b, z)</code>
$M(a, b, z)$ or ${}_1F_1(a, b; z)$ or $\Phi(a, b; z)$	<code>KummerM(a, b, z)</code>
$U(a, b, z)$ or $z^{-a}{}_2F_0(a, b; z)$ or $\Psi(a, b; z)$	<code>KummerU(a, b, z)</code>
Expression in Kummer_M	<code>WhittakerM(kappa, mu, z)</code>
Expression in Kummer_U	<code>WhittakerW(kappa, mu, z)</code>
Riemann's $\zeta(z)$	<code>zeta(z)</code>
Lambert $\omega(z)$	<code>Lambert_W(z)</code>
$\text{Li}_2(z)$	<code>dilog(z)</code>
$\text{Li}_n(z)$	<code>Polylog(n, z)</code>
Lerch's transcendent $\Phi(z, s, a)$	<code>Lerch_Phi(z, s, a)</code>

Function	Operator
$Y_n^m(x, y, z, r2)$	<code>SolidHarmonicY(n, m, x, y, z, r2)</code>
$Y_n^m(\theta, \phi)$	<code>SphericalHarmonicY(n, m, theta, phi)</code>
$\begin{pmatrix} j_1 & j_2 & j_3 \\ m_1 & m_2 & m_3 \end{pmatrix}$	<code>ThreeJSymbol({j1, m1}, {j2, m2}, {j3, m3})</code>
$(j_1 m_1 j_2 m_2 \mid j_1 j_2 j_3 - m_3)$	<code>Clebsch_Gordan({j1, m1}, {j2, m2}, {j3, m3})</code>
$\begin{Bmatrix} j_1 & j_2 & j_3 \\ m_1 & m_2 & m_3 \end{Bmatrix}$	<code>SixJSymbol({j1, j2, j3}, {l1, l2, l3})</code>

**Elliptic Functions and Integrals**

Function	Operator
$\operatorname{sn}(u, k)$	<code>jacobisn(u, k)</code>
$\operatorname{dn}(u, k)$	<code>jacobidn(u, k)</code>
$\operatorname{cn}(u, k)$	<code>jacobicn(u, k)</code>
$\operatorname{cd}(u, k)$	<code>jacobicd(u, k)</code>
$\operatorname{sd}(u, k)$	<code>jacobisd(u, k)</code>
$\operatorname{nd}(u, k)$	<code>jacobind(u, k)</code>
$\operatorname{dc}(u, k)$	<code>jacobidc(u, k)</code>
$\operatorname{nc}(u, k)$	<code>jacobinc(u, k)</code>
$\operatorname{sc}(u, k)$	<code>jacobisc(u, k)</code>
$\operatorname{ns}(u, k)$	<code>jacobins(u, k)</code>
$\operatorname{ds}(u, k)$	<code>jacobids(u, k)</code>
$\operatorname{cs}(u, k)$	<code>jacobics(u, k)</code>
$\operatorname{am}(u, k)$	<code>jacobiam(u, k)</code>
Complete Integral (1st kind) $K(k)$	<code>ellipticK(k)</code>
$K'(k)$	<code>ellipticK!'(k)</code>
Incomplete Integral (1st kind) $F(\phi, k)$	<code>ellipticF(phi, k)</code>
Complete Integral (2nd kind) $E(k)$	<code>ellipticE(k)</code>
$E'(k)$	<code>ellipticE!'(k)</code>
Legendre Incomplete Int (2nd kind) $E(u, k)$	<code>ellipticE(u, k)</code>
Jacobi Incomplete Int (2nd kind) $\mathcal{E}(u, k)$	<code>JacobiE(u, k)</code>
Jacobi's Zeta $Z(u, k)$	<code>jacobizeta(u, k)</code>
$\vartheta_1(u, \tau)$	<code>elliptictheta1(u, tau)</code>
$\vartheta_2(u, \tau)$	<code>elliptictheta2(u, tau)</code>
$\vartheta_3(u, \tau)$	<code>elliptictheta3(u, tau)</code>
$\vartheta_4(u, \tau)$	<code>elliptictheta4(u, tau)</code>
$P_z(u, \omega_1, \omega_3)$	<code>weierstrass(u, omegal, omega3)</code>
$\zeta_z(u, \omega_1, \omega_3)$	<code>weierstrasszeta(u, omegal, omega3)</code>
$\sigma(u, \omega_1, \omega_3)$	<code>sigma(u, omegal, omega3)</code>
$\sigma_1(u, \omega_1, \omega_3)$	<code>sigma1(u, omegal, omega3)</code>
$\sigma_2(u, \omega_1, \omega_3)$	<code>sigma2(u, omegal, omega3)</code>
$\sigma_3(u, \omega_1, \omega_3)$	<code>sigma3(u, omegal, omega3)</code>

## Polynomial Functions

	Function	Operator
Fibonacci Polynomials	$F_n(x)$	FibonacciP (n, x)
	$B_n(x)$	BernoulliP (n, x)
	$E_n(x)$	EulerP (n, x)
	$H_n(x)$	HermiteP (n, x)
	$L_n(x)$	LaguerreP (n, x)
Generalised Laguerre	$L_n^{(m)}(x)$	LaguerreP (n, m, x)
	$P_n(x)$	LegendreP (n, x)
Associated Legendre	$P_n^{(m)}(x)$	LegendreP (n, m, x)
	$U_n(x)$	ChebyshevU (n, x)
	$T_n(x)$	ChebyshevT (n, x)
	$C_n^{(\alpha)}(x)$	GegenbauerP (n, alpha, x)
	$P_n^{(\alpha, \beta)}(x)$	JacobiP (n, alpha, beta, x)

## Well-known Numbers and Reserved Constants

	Function	Operator
	$\binom{n}{m}$	Binomial (n, m)
Fibonacci Numbers	$F_n$	Fibonacci (n)
	$s_n^m$	Stirling1 (n, m)
	$S_n^m$	Stirling2 (n, m)
	Bernoulli(n) or $B_n$	Bernoulli (n)
	Euler(n) or $E_n$	Euler (n)
	Motzkin(n) or $M_n$	Motzkin (n)
	Constant	REDUCE name
	Square root of $(-1)$	i
	$\pi$	pi
	Base of natural logarithms	e
	Euler's $\gamma$ constant	Euler_gamma
	Catalan's constant	Catalan
	Khinchin's constant	Khinchin
	Golden ratio	Golden_ratio

## 16.69 SPECFN2: Package for special special functions

This package provides algebraic manipulations of generalized hypergeometric functions and Meijer's G function. Generalized hypergeometric functions are simplified towards special functions and Meijer's G function is simplified towards special functions or generalized hypergeometric functions.

Author: Victor Adamchik, with major updates by Winfried Neun.

The package SPECFN2 is designed to provide algebraic and numeric manipulations for some less commonly used special functions:

- [Hypergeometric function](#);
- [Meijer's G function](#).

These functions are from the non-core package SPECFN2, which needs to be loaded before use with the command:

```
load_package specfn2;
```

More information on the functions provided may be found on the website [DLMF:NIST](#) although currently not all functions may conform to these standards.

### 16.69.1 Hypergeometric Functions: Introduction

The (generalised) hypergeometric functions

$${}_pF_q \left( \begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} \middle| z \right)$$

are defined in textbooks on special functions as

$${}_pF_q \left( \begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} \middle| z \right) = \sum_{n=0}^{\infty} \frac{(a_1)_n \dots (a_p)_n}{(b_1)_n \dots (b_q)_n} \frac{z^n}{n!}$$

where  $(a)_n$  is the Pochhammer symbol

$$(a)_n = \prod_{k=0}^{n-1} (a + k).$$

The function

$$G_{pq}^{mn} \left( z \middle| \begin{matrix} (a_p) \\ (b_q) \end{matrix} \right)$$

has been studied by C. S. Meijer beginning in 1936 and has been called Meijer's G function later on. The complete definition of Meijer's G function can be found in [PBM89]. Many well-known functions can be written as G functions, e.g. exponentials, logarithms, trigonometric functions, Bessel functions and hypergeometric functions.

Several hundreds of particular values can be found in [PBM89].

### 16.69.2 The Hypergeometric Operator

The operator `hypergeometric` expects 3 arguments, namely the list of upper parameters (which may be empty), the list of lower parameters (which may be empty too), and the argument, e.g. the input:

```
hypergeometric ({} , {} , z) ;
```

yields the output

```
z
e
```

and the input

```
hypergeometric ({1/2, 1} , {3/2} , -x^2) ;
```

gives

```
atan(abs(x))
-----
abs(x)
```

Since hundreds of particular cases for the generalised hypergeometric functions can be found in the literature, one cannot expect that all cases are known to the `hypergeometric` operator. Nevertheless the set of special cases can be augmented by adding rules to the REDUCE system, e.g.

```
let {hypergeometric({1/2, 1/2} , {3/2} , -(~x)^2) => asinh(x)/x} ;
```

### 16.69.3 Meijer's G Function

The operator `MeijerG` expects 3 arguments, namely the list of upper parameters (which may be empty), the list of lower parameters (which may be empty too), and the argument.

The first element of the lists has to be the list of the first  $n$  or  $m$  respective parameters, e.g. to describe

$$G_{11}^{10} \left( x \left| \begin{matrix} 1 \\ 0 \end{matrix} \right. \right)$$

one has to write

```
MeijerG({{}},1},{0}},x); % and the result is:
```

$$\frac{\text{sign}(-x+1) + \text{sign}(x+1)}{2}$$

and for

$$G_{02}^{10} \left( \frac{x^2}{4} \left| \begin{matrix} 1 + \frac{1}{4}, 1 - \frac{1}{4} \end{matrix} \right. \right)$$

```
MeijerG({{}},{{1+1/4},1-1/4},{(x^2)/4}) * sqrt pi;
```

$$\frac{\sqrt{\pi} \sqrt{\frac{2}{\text{abs}(x) \pi}} \sin(\text{abs}(x)) x^2}{4}$$



## 16.70 SSTOOLS: Computations with supersymmetric algebraic and differential expressions

Authors: Thomas Wolf and Eberhard Schrufer

### 16.70.1 Overview

A detailed description is available through the online tutorial <https://lie.ac.brocku.ca/crack/susy/>. An essentially equivalent description is available after loading SSTOOLS and issuing the command `sshelp()`. The correct functioning of all procedures is tested through reading in and running `sstools.tst`. This test also illustrates the commutator rules for products of the different fields and their derivatives with respect to bosonic and fermionic variables.

The topics in the tutorial and in `sshelp()` are:

Purpose

Interactive Session

Loading Files

Notation

Initializations

The command `coeffn`

The procedure `SSym`

The procedure `SSConL`

The procedure `FindSSWeights`

The procedure `Linearize`

The procedure `GenSSPoly`

The procedure `ToCoo`

The procedure `ToField`

Discovery of recursion operators

Verification of symmetries

## 16.71 SUM: A package for series summation

This package implements the Gosper algorithm for the summation of series. It defines operators SUM and PROD. The operator SUM returns the indefinite or definite summation of a given expression, and PROD returns the product of the given expression.

This package loads automatically.

Author: Fujio Kako.

This package implements the Gosper algorithm for the summation of series. It defines operators SUM and PROD. The operator SUM returns the indefinite or definite summation of a given expression, and the operator PROD returns the product of the given expression. These are used with the syntax:

```
SUM(EXPR:expression, K:kernel, [LOLIM:expression [, UPLIM:expression]])
PROD(EXPR:expression, K:kernel, [LOLIM:expression [, UPLIM:expression]])
```

If there is no closed form solution, these operators return the input unchanged. UPLIM and LOLIM are optional parameters specifying the lower limit and upper limit of the summation (or product), respectively. If UPLIM is not supplied, the upper limit is taken as K (the summation variable itself).

For example:

```
sum(n**3, n);

sum(a+k*r, k, 0, n-1);

sum(1/((p+(k-1)*q)*(p+k*q)), k, 1, n+1);

prod(k/(k-2), k);
```

Gosper's algorithm succeeds whenever the ratio

$$\frac{\sum_{k=n_0}^n f(k)}{\sum_{k=n_0}^{n-1} f(k)}$$

is a rational function of  $n$ . The function SUM!-SQ handles basic functions such as polynomials, rational functions and exponentials.

The trigonometric functions sin, cos, etc. are converted to exponentials and then Gosper's algorithm is applied. The result is converted back into sin, cos, sinh and cosh.

Summations of logarithms or products of exponentials are treated by the formula:

$$\sum_{k=n_0}^n \log f(k) = \log \prod_{k=n_0}^n f(k)$$

$$\prod_{k=n_0}^n \exp f(k) = \exp \sum_{k=n_0}^n f(k)$$

Other functions, as shown in the test file for the case of binomials and formal products, can be summed by providing LET rules which must relate the functions evaluated at  $k$  and  $k - 1$  ( $k$  being the summation variable).

There is a switch TRSUM (default OFF). If this switch is on, trace messages are printed out during the course of Gosper's algorithm.

## 16.72 SYMMETRY: Operations on symmetric matrices

This package computes symmetry-adapted bases and block diagonal forms of matrices which have the symmetry of a group. The package is the implementation of the theory of linear representations for small finite groups such as the dihedral groups.

Author: Karin Gatermann.

### 16.72.1 Introduction

The exploitation of symmetry is a very important principle in mathematics, physics and engineering sciences. The aim of the SYMMETRY package is to give an easy access to the underlying theory of linear representations for small groups. For example the dihedral groups  $D_3, D_4, D_5, D_6$  are included. For an introduction to the theory see SERRE [Ser77] or STIEFEL and FÄSSLER [SF79]. For a given orthogonal (or unitarian) linear representation

$$\vartheta : G \longrightarrow GL(K^n), \quad K = R, C.$$

the character  $\psi \rightarrow K$ , the canonical decomposition or the bases of the isotypic components are computed. A matrix  $A$  having the symmetry of a linear representation, e.g.

$$\vartheta_t A = A \vartheta_t \quad \forall t \in G,$$

is transformed to block diagonal form by a coordinate transformation. The dependence of the algorithm on the field of real or complex numbers is controlled by the switch `complex`. An example for this is given in the testfile *symmetry.tst*.

As the algorithm needs information concerning the irreducible representations this information is stored for some groups (see the operators in Section 3). It is assumed that only orthogonal (unitar) representations are given.

The package is loaded by

```
load symmetry;
```

### 16.72.2 Operators for linear representations

First the data structure for a linear representation has to be explained. *representation* is a list consisting of the group identifier and equations which assign matrices to the generators of the group.

**Example:**

```
rr:=mat((0,1,0,0),
```

```

      (0,0,1,0),
      (0,0,0,1),
      (1,0,0,0));

sp:=mat((0,1,0,0),
        (1,0,0,0),
        (0,0,0,1),
        (0,0,1,0));

representation:={D4,rD4=rr,sD4=sp};

```

For orthogonal (unitarian) representations the following operators are available.

`canonicaldecomposition(representation);`

returns an equation giving the canonical decomposition of the linear representation.

`character(representation);`

computes the character of the linear representation. The result is a list of the group identifier and of lists consisting of a list of group elements in one equivalence class and a real or complex number.

`symmetrybasis(representation,nr);`

computes the basis of the isotypic component corresponding to the irreducible representation of type nr. If the nr-th irreducible representation is multidimensional, the basis is symmetry adapted. The output is a matrix.

`symmetrybasispart(representation,nr);`

is similar as `symmetrybasis`, but for multidimensional irreducible representations only the first part of the symmetry adapted basis is computed.

`allsymmetrybases(representation);`

is similar as `symmetrybasis` and `symmetrybasispart`, but the bases of all isotypic components are computed and thus a complete coordinate transformation is returned.

`diagonalize(matrix,representation);`

returns the block diagonal form of matrix which has the symmetry of the given linear representation. Otherwise an error message occurs.

`on complex;`

Of course the property of irreducibility depends on the field  $K$  of real or complex numbers. This is why the algorithm depends on  $K$ . The type of computation is set by the switch *complex*.

### 16.72.3 Display Operators

In this section the operators are described which give access to the stored information for a group. First the operators for the abstract groups are given. Then it is described how to get the irreducible representations for a group.

`availablegroups()` ;

returns the list of all groups for which the information such as irreducible representations is stored. In the following `group` is always one of these group identifiers.

`printgroup(group)` ;

returns the list of all group elements;

`generators(group)` ;

returns a list of group elements which generates the group. For the definition of a linear representation matrices for these generators have to be defined.

`characterTable(group)` ;

returns a list of the characters corresponding to the irreducible representations of this group.

`characterN(group, nr)` ;

returns the character corresponding to the `nr`-th irreducible representation of this group as a list (see also `character`).

`irreduciblereptable(group)` ;

returns the list of irreducible representations of the group.

`irreduciblerepnr(group, nr)` ;

returns an irreducible representation of the group. The output is a list of the group identifier and equations assigning the representation matrices to group elements.

### 16.72.4 Storing a new group

If the user wants to do computations for a group for which information is not pre-defined, the package SYMMETRY offers the possibility to supply information for this group.

For this the following data structures are used.

**elemlist** = list of identifiers.

**relationlist** = list of equations with identifiers and operators @ and \*\*.

**grouptable** = matrix with the (1,1)-entry grouptable.

**filename** = "myfilename.new".

The following operators have to be used in this order.

```
setgenerators(group,elemList,relationList);
```

**Example:**

```
setgenerators(K4,{s1K4,s2K4},
  {s1K4^2=id,s2K4^2=id,s1K4@s2K4=s2K4@s1K4});
```

**setelements(group,relationList);**

The group elements except the neutral element are given as product of the defined generators. The neutral element is always called *id*.

**Example:**

```
setelements(K4,
  {s1K4=s1K4,s2K4=s2K4,rK4=s1K4@s2K4});
```

**setgrouptable(group,grouptable);**

installs the group table.

**Example:**

```
tab:=
mat((grouptable,      id,      s1K4, s2K4, rK4),
  (id,                  ,      id,      s1K4, s2K4, rK4),
  (s1K4,                ,      s1K4,      id, rK4,s2K4),
  (s2K4,                ,      s2K4,      rK4, id,s1K4),
  (rK4,                  ,      rK4,      s2K4, s1K4, id));

setgrouptable(K4,tab);
```

**Rsetrepresentation(representation,type);**

is used to define the real irreducible representations of the group. The variable *type* is either *realtype* or *complexttype* which indicates the type of the real irreducible representation.

**Example:**

```
eins:=mat((1));
mineins:=mat((-1));
rep3:={K4,s1K4=eins,s2K4=mineins};
Rsetrepresentation(rep3,realtype);
```

**Csetrepresentation(representation);**

This defines the complex irreducible representations.

**setavailable(group);**

terminates the installation of the group203. It checks some properties of the irreducible representations and makes the group available for the operators in Sections 2 and 3.

**storegroup(group,filename);**

writes the information concerning the group to the file with name *filename*.

**loadgroups(filename);**

loads a user defined group from the file *filename* into the system.



## 16.73 TAYLOR: Manipulation of Taylor series

This package carries out the Taylor expansion of an expression in one or more variables and efficient manipulation of the resulting Taylor series. Capabilities include basic operations (addition, subtraction, multiplication and division) and also application of certain algebraic and transcendental functions.

Author: Rainer Schöpf.

### 16.73.1 Basic Use

The most important operator is 'TAYLOR'. It is used as follows:

```
TAYLOR(EXP:algebraic,
      VAR:kernel,VAR0:algebraic,ORDER:integer[,...])
      :algebraic.
```

where EXP is the expression to be expanded. It can be any REDUCE object, even an expression containing other Taylor kernels. VAR is the kernel with respect to which EXP is to be expanded. VAR0 denotes the point about which and ORDER the order up to which expansion is to take place. If more than one (VAR, VAR0, ORDER) triple is specified TAYLOR will expand its first argument independently with respect to each variable in turn. For example,

```
taylor(e^(x^2+y^2),x,0,2,y,0,2);
```

will calculate the Taylor expansion up to order  $X^2 * Y^2$ :

$$1 + y^2 + x^2 + y^2 * x^2 + O(x^3, y^3)$$

Note that once the expansion has been done it is not possible to calculate higher orders. Instead of a kernel, VAR may also be a list of kernels. In this case expansion will take place in a way so that the *sum* of the degrees of the kernels does not exceed ORDER. If VAR0 evaluates to the special identifier INFINITY, expansion is done in a series in 1/VAR instead of VAR.

The expansion is performed variable per variable, i.e. in the example above by first expanding  $\exp(x^2 + y^2)$  with respect to  $x$  and then expanding every coefficient with respect to  $y$ .

There are two extra operators to compute the Taylor expansions of implicit and inverse functions:

```
IMPLICIT_TAYLOR(F:algebraic,
```

```

VAR:kernel,DEPVAR:kernel,
VAR0:algebraic,DEPVAR0:algebraic,
ORDER:integer)
:algebraic

```

takes a function  $F$  depending on two variables  $VAR$  and  $DEPVAR$  and computes the Taylor series of the implicit function  $DEPVAR(VAR)$  given by the equation  $F(VAR,DEPVAR) = 0$ , around the point  $VAR0$ . (Violation of the necessary condition  $F(VAR0,DEPVAR0)=0$  causes an error.) For example,

```
implicit_taylor(x^2 + y^2 - 1,x,y,0,1,5);
```

gives the output

$$1 - \frac{1}{2}x^2 - \frac{1}{8}x^4 + O(x^6)$$

The operator

```

INVERSE_TAYLOR(F:algebraic,VAR:kernel,DEPVAR:kernel,
VAR0:algebraic,ORDER:integer)
: algebraic

```

takes a function  $F$  depending on  $VAR1$  and computes the Taylor series of the inverse of  $F$  with respect to  $VAR2$ . For example,

```
inverse_taylor(exp(x)-1,x,y,0,8);
```

yields

$$y - \frac{1}{2}y^2 + \frac{1}{3}y^3 - \frac{1}{4}y^4 + \frac{1}{5}y^5 + (3 \text{ terms}) + O(y^9)$$

When a Taylor kernel is printed, only a certain number of (non-zero) coefficients are shown. If there are more, an expression of the form  $(n \text{ terms})$  is printed to indicate how many non-zero terms have been suppressed. The number of terms printed is given by the value of the shared algebraic variable `TAYLORPRINTTERMS`. Allowed values are integers and the special identifier `ALL`. The latter setting specifies that all terms are to be printed. The default setting is 5.

The `PART` operator can be used to extract subexpressions of a Taylor expansion in the usual way. All terms can be accessed, irregardless of the value of the variable

TAYLORPRINTTERMS.

If the switch `TAYLORKEEPORIGINAL` is set to ON the original expression EXP is kept for later reference. It can be recovered by means of the operator

`TAYLORORIGINAL(EXP:expn):expn`

An error is signalled if EXP is not a Taylor kernel or if the original expression was not kept, i.e. if `TAYLORKEEPORIGINAL` was OFF during expansion. The template of a Taylor kernel, i.e. the list of all variables with respect to which expansion took place together with expansion point and order can be extracted using .

`TAYLORTEMPLATE(EXP:expn):list`

This returns a list of lists with the three elements (VAR,VAR0,ORDER). As with `TAYLORORIGINAL`, an error is signalled if EXP is not a Taylor kernel.

The operator

`TAYLORTOSTANDARD(EXP:expn):expn`

converts all Taylor kernels in EXP into standard form and resimplifies the result.

The boolean operator

`TAYLORSERIESP(EXP:expn):boolean`

may be used to determine if EXP is a Taylor kernel. (Note that this operator is subject to the same restrictions as, e.g., `ORDP` or `NUMBERP`, i.e. it may only be used in boolean expressions in IF or LET statements.

Finally there is

`TAYLORCOMBINE(EXP:expn):expn`

which tries to combine all Taylor kernels found in EXP into one. Operations currently possible are:

- Addition, subtraction, multiplication, and division.
- Roots, exponentials, and logarithms.
- Trigonometric and hyperbolic functions and their inverses.

Application of unary operators like `LOG` and `ATAN` will nearly always succeed. For binary operations their arguments have to be Taylor kernels with the same template. This means that the expansion variable and the expansion point must match. Expansion order is not so important, different order usually means that one of them is truncated before doing the operation.

If `TAYLORKEEPORIGINAL` is set to ON and if all Taylor kernels in `exp` have their original expressions kept `TAYLORCOMBINE` will also combine these and store the result as the original expression of the resulting Taylor kernel. There is also the switch `TAYLORAUTOEXPAND` (see below).

There are a few restrictions to avoid mathematically undefined expressions: it is not possible to take the logarithm of a Taylor kernel which has no terms (i.e. is zero), or to divide by such a beast. There are some provisions made to detect singularities during expansion: poles that arise because the denominator has zeros at the expansion point are detected and properly treated, i.e. the Taylor kernel will start with a negative power. (This is accomplished by expanding numerator and denominator separately and combining the results.) Essential singularities of the known functions (see above) are handled correctly.

Differentiation of a Taylor expression is possible. If you differentiate with respect to one of the Taylor variables the order will decrease by one.

Substitution is a bit restricted: Taylor variables can only be replaced by other kernels. There is one exception to this rule: you can always substitute a Taylor variable by an expression that evaluates to a constant. Note that REDUCE will not always be able to determine that an expression is constant.

Only simple Taylor kernels can be integrated. More complicated expressions that contain Taylor kernels as parts of themselves are automatically converted into a standard representation by means of the `TAYLORTOSTANDARD` operator. In this case a suitable warning is printed.

It is possible to revert a Taylor series of a function  $f$ , i.e., to compute the first terms of the expansion of the inverse of  $f$  from the expansion of  $f$ . This is done by the operator

`TAYLORREVERT(EXP:expn,OLDVAR:kernel, NEWVAR:kernel):expn`

EXP must evaluate to a Taylor kernel with OLDVAR being one of its expansion variables. Example:

```
taylor (u - u**2, u, 0, 5)$
taylorrevert (ws, u, x);
```

gives

$$x + x^2 + 2x^3 + 5x^4 + 14x^5 + O(x^6)$$

This package introduces a number of new switches:

`TAYLORAUTOCOMBINE` causes Taylor expressions to be automatically combined during the simplification process. This is equivalent to applying `TAYLORCOMBINE` to every expression that contains Taylor kernels. Default is ON.

`TAYLORAUTOEXPAND` makes Taylor expressions “contagious” in the sense that `TAYLORCOMBINE` tries to Taylor expand all non-Taylor subexpressions and

to combine the result with the rest. Default is OFF.

TAYLORKEEPORIGINAL forces the package to keep the original expression, i.e. the expression that was Taylor expanded. All operations performed on the Taylor kernels are also applied to this expression which can be recovered using the operator TAYLORORIGINAL. Default is OFF.

TAYLORPRINTORDER causes the remainder to be printed in big- $O$  notation. Otherwise, three dots are printed. Default is ON.

VERBOSELOAD will cause REDUCE to print some information when the Taylor package is loaded. This switch is already present in PSL systems. Default is OFF.

### 16.73.2 Caveats

TAYLOR should always detect non-analytical expressions in its first argument. As an example, consider the function  $xy/(x+y)$  that is not analytical in the neighborhood of  $(x, y) = (0, 0)$ : Trying to calculate

```
taylor(x*y/(x+y), x, 0, 2, y, 0, 2);
```

causes an error

```
***** Not a unit in argument to QUOTTAYLOR
```

Note that it is not generally possible to apply the standard REDUCE operators to a Taylor kernel. For example, PART, COEFF, or COEFFN cannot be used. Instead, the expression at hand has to be converted to standard form first using the TAYLORTOSTANDARD operator.

### 16.73.3 Warning messages

```
*** Cannot expand further... truncation done
    You will get this warning if you try to expand a Taylor kernel to a higher
    order.
```

```
*** Converting Taylor kernels to standard representation
```

This warning appears if you try to integrate an expression containing Taylor kernels.

**16.73.4 Error messages**

\*\*\*\*\* Branch point detected in ...

This occurs if you take a rational power of a Taylor kernel and raising the lowest order term of the kernel to this power yields a non analytical term (i.e. a fractional power).

\*\*\*\*\* Cannot replace part ... in Taylor kernel

The PART operator can only be used to either replace the template of a Taylor kernel (part 2) or the original expression that is kept for reference (part 3).

\*\*\*\*\* Computation loops (recursive definition?): ...

Most probably the expression to be expanded contains an operator whose derivative involves the operator itself.

\*\*\*\*\* Error during expansion (possible singularity)

The expression you are trying to expand caused an error. As far as I know this can only happen if it contains a function with a pole or an essential singularity at the expansion point. (But one can never be sure.)

\*\*\*\*\* Essential singularity in ...

An essential singularity was detected while applying a special function to a Taylor kernel.

\*\*\*\*\* Expansion point lies on branch cut in ...

The only functions with branch cuts this package knows of are (natural) logarithm, inverse circular and hyperbolic tangent and cotangent. The branch cut of the logarithm is assumed to lie on the negative real axis. Those of the arc tangent and arc cotangent functions are chosen to be compatible with this: both have essential singularities at the points  $\pm i$ . The branch cut of arc tangent is the straight line along the imaginary axis connecting  $+1$  to  $-1$  going through  $\infty$  whereas that of arc cotangent goes through the origin. Consequently, the branch cut of the inverse hyperbolic tangent resp. cotangent lies on the real axis and goes from  $-1$  to  $+1$ , that of the latter across  $0$ , the other across  $\infty$ .

The error message can currently only appear when you try to calculate the inverse tangent or cotangent of a Taylor kernel that starts with a negative degree. The case of a logarithm of a Taylor kernel whose constant term is a negative real number is not caught since it is difficult to detect this in general.

\*\*\*\*\* Input expression non-zero at given point

Violation of the necessary condition  $F(\text{VAR0}, \text{DEPVAR0})=0$  for the arguments of IMPLICIT\_TAYLOR.

\*\*\*\*\* Invalid substitution in Taylor kernel: ...

You tried to substitute a variable that is already present in the Taylor kernel or on which one of the Taylor variables depend.

\*\*\*\*\* Not a unit in ...

This will happen if you try to divide by or take the logarithm of a Taylor series whose constant term vanishes.

\*\*\*\*\* Not implemented yet (...)

Sorry, but I haven't had the time to implement this feature. Tell me if you really need it, maybe I have already an improved version of the package.

\*\*\*\*\* Reversion of Taylor series not possible: ...

You tried to call the TAYLORREVERT operator with inappropriate arguments. The second half of this error message tells you why this operation is not possible.

\*\*\*\*\* Taylor kernel doesn't have an original part

The Taylor kernel upon which you try to use TAYLORORIGINAL was created with the switch TAYLORKEEPORIGINAL set to OFF and does therefore not keep the original expression.

\*\*\*\*\* Wrong number of arguments to TAYLOR

You try to use the operator TAYLOR with a wrong number of arguments.

\*\*\*\*\* Zero divisor in TAYLOREXPAND

A zero divisor was found while an expression was being expanded. This should not normally occur.

\*\*\*\*\* Zero divisor in Taylor substitution

That's exactly what the message says. As an example consider the case of a Taylor kernel containing the term  $1/x$  and you try to substitute  $x$  by 0.

\*\*\*\*\* ... invalid as kernel

You tried to expand with respect to an expression that is not a kernel.

\*\*\*\*\* ... invalid as order of Taylor expansion

The order parameter you gave to TAYLOR is not an integer.

\*\*\*\*\* ... invalid as Taylor kernel

You tried to apply TAYLORORIGINAL or TAYLORTEMPLATE to an expression that is not a Taylor kernel.

\*\*\*\*\* ... invalid as Taylor Template element

You tried to substitute the TAYLORTEMPLATE part of a Taylor kernel with a list in incorrect form. For the correct form see the description of the TAYLORTEMPLATE operator.

\*\*\*\*\* ... invalid as Taylor variable

You tried to substitute a Taylor variable by an expression that is not a kernel.

```
***** ... invalid as value of TaylorPrintTerms
    You have assigned an invalid value to TAYLORPRINTTERMS. Allowed values are: an integer or the special identifier ALL.
```

TAYLOR PACKAGE (...): this can't happen ...

This message shows that an internal inconsistency was detected. This is not your fault, at least as long as you did not try to work with the internal data structures of REDUCE. Send input and output to me, together with the version information that is printed out.

### 16.73.5 Comparison to other packages

At the moment there is only one REDUCE package that I know of: the extendible power series package by Alan Barnes and Julian Padget. In my opinion there are two major differences:

- The interface. They use the domain mechanism for their power series, I decided to invent a special kind of kernel. Both approaches have advantages and disadvantages: with domain modes, it is easier to do certain things automatically, e.g., conversions.
- The concept of an extendible series: their idea is to remember the original expression and to compute more coefficients when more of them are needed. My approach is to truncate at a certain order and forget how the unexpanded expression looked like. I think that their method is more widely usable, whereas mine is more efficient when you know in advance exactly how many terms you need.



## 16.74 TPS: A extendible power series package

This package implements formal Laurent series expansions in one variable using the domain mechanism of REDUCE. This means that power series objects can be added, multiplied, differentiated etc., like other first class objects in the system. A lazy evaluation scheme is used and thus terms of the series are not evaluated until they are required for printing or for use in calculating terms in other power series. The series are extendible giving the user the impression that the full infinite series is being manipulated. The errors that can sometimes occur using series that are truncated at some fixed depth (for example when a term in the required series depends on terms of an intermediate series beyond the truncation depth) are thus avoided.

Authors: Alan Barnes and Julian Padget.

### 16.74.1 Introduction

This package implements formal power series expansions in one variable using the domain mechanism of REDUCE. This means that power series objects can be added, multiplied, differentiated etc. like other first class objects in the system. A lazy evaluation scheme is used in the package and thus terms of the series are not evaluated until they are required for printing or for use in calculating terms in other power series. The series are extendible giving the user the impression that the full infinite series is being manipulated. The errors that can sometimes occur using series that are truncated at some fixed depth (for example when a term in the required series depends on terms of an intermediate series beyond the truncation depth) are thus avoided.

Below we give a brief description of the operators available in the power series package together with some examples of their use.

### 16.74.2 PS Operator

Syntax:

`PS(EXPRN:algebraic,DEPVAR:kernel,ABOUT:algebraic):ps object`

The `PS` operator returns a power series object (a tagged domain element) representing the univariate formal power series expansion of `EXPRN` with respect to the dependent variable `DEPVAR` about the expansion point `ABOUT`. `EXPRN` may itself contain power series objects.

The algebraic expression `ABOUT` should simplify to an expression which is independent of the dependent variable `DEPVAR`, otherwise an error will result. If

ABOUT is the identifier `INFINITY` then the power series expansion about  $\text{DEPVAR} = \infty$  is obtained in ascending powers of  $1/\text{DEPVAR}$ .

If the command is terminated by a semi-colon, a power series object representing `EXPRN` is compiled and then a number of terms of the power series expansion are evaluated and printed. The expansion is carried out as far as the value specified by `PSEXPLIM`. If, subsequently, the value of `PSEXPLIM` is increased, sufficient information is stored in the power series object to enable the additional terms to be calculated without recalculating the terms already obtained.

If the command is terminated by a dollar symbol, a power series object is compiled, but at most one term is calculated at this stage.

If the function has a pole at the expansion point then the correct Laurent series expansion will be produced.

The following examples are valid uses of `PS`:

```
psexplim 6;
ps(log x,x,1);
ps(e**(sin x),x,0);
ps(x/(1+x),x,infinity);
ps(sin x/(1-cos x),x,0);
```

New user-defined functions may be expanded provided the user provides LET rules giving

1. the value of the function at the expansion point
2. a differentiation rule for the new function.

For example

```
operator sech;
forall x let df(sech x,x)= - sech x * tanh x;
let sech 0 = 1;
ps(sech(x**2),x,0);
```

The power series expansion of an integral may also be obtained (even if `REDUCE` cannot evaluate the integral in closed form). An example of this is

```
ps(int(e**x/x,x),x,1);
```

Note that if the integration variable is the same as the expansion variable then `REDUCE`'s integration package is not called; if on the other hand the two variables are different then the integrator is called to integrate each of the coefficients in the

power series expansion of the integrand. The constant of integration is zero by default.

### 16.74.3 PSEXPLIM Operator

Syntax:

`PSEXPLIM(UPTO:integer):integer`

or

`PSEXPLIM():integer`

Calling this operator sets an internal variable of the TPS package to the value of UPTO (which should evaluate to an integer).

This internal variable controls how many terms of a power series are printed. The value returned by PSEXPLIM is the previous value of this variable. The default value is six.

If PSEXPLIM is called with no argument, the current value for the expansion limit is returned.

### 16.74.4 PSPRINTORDER Switch

Syntax:

`ON PSPRINTORDER`

or

`OFF PSPRINTORDER`

When ON this switch causes the remainder of the power series to be printed in big-O notation. Otherwise, three dots are printed. The default is ON.

### 16.74.5 PSORDLIM Operator

Syntax:

`PSORDLIM(UPTO:integer):integer`

or

`PSORDLIM():integer`

An internal variable is set to the value of UPTO (which should evaluate to an integer). The value returned is the previous value of the variable. The default value is 15.

If `PSORDLIM` is called with no argument, the current value is returned.

The significance of this control is that the system attempts to find the order of the power series required, that is the order is the degree of the first non-zero term in the power series. If the order is greater than the value of this variable an error message is given and the computation aborts. This prevents infinite loops in examples such as

```
ps(1 - (sin x)**2 - (cos x)**2, x, 0);
```

where the expression being expanded is identically zero, but is not recognized as such by `REDUCE`.

### 16.74.6 PSTERM Operator

Syntax:

```
PSTERM(TPS:power series object, NTH:integer):algebraic
```

The operator `PSTERM` returns the `NTH` term of the existing power series object `TPS`. If `NTH` does not evaluate to an integer or `TPS` to a power series object an error results. It should be noted that an integer is treated as a power series.

### 16.74.7 PSORDER Operator

Syntax:

```
PSORDER(TPS:power series object):integer
```

The operator `PSORDER` returns the order, that is the degree of the first non-zero term, of the power series object `TPS`. `TPS` should evaluate to a power series object or an error results. If `TPS` is zero, the identifier `UNDEFINED` is returned.

### 16.74.8 PSSETORDER Operator

Syntax:

```
PSSETORDER(TPS:power series object, ORD:integer):integer
```

The operator `PSSETORDER` sets the order of the power series `TPS` to the value `ORD`, which should evaluate to an integer. If `TPS` does not evaluate to a power series object, then an error occurs. The value returned by this operator is the previous order of `TPS`, or 0 if the order of `TPS` was undefined. This operator is useful for setting the order of the power series of a function defined by a differential equation in cases where the power series package is inadequate to determine the order automatically.

### 16.74.9 PSDEPVAR Operator

Syntax:

`PSDEPVAR(TPS:power series object):identifier`

The operator `PSDEPVAR` returns the expansion variable of the power series object `TPS`. `TPS` should evaluate to a power series object or an integer, otherwise an error results. If `TPS` is an integer, the identifier `UNDEFINED` is returned.

### 16.74.10 PSEXPANSIONPT operator

Syntax:

`PSEXPANSIONPT(TPS:power series object):algebraic`

The operator `PSEXPANSIONPT` returns the expansion point of the power series object `TPS`. `TPS` should evaluate to a power series object or an integer, otherwise an error results. If `TPS` is integer, the identifier `UNDEFINED` is returned. If the expansion is about infinity, the identifier `INFINITY` is returned.

### 16.74.11 PSFUNCTION Operator

Syntax:

`PSFUNCTION(TPS:power series object):algebraic`

The operator `PSFUNCTION` returns the function whose expansion gave rise to the power series object `TPS`. `TPS` should evaluate to a power series object or an integer, otherwise an error results.

### 16.74.12 PSCHANGEVAR Operator

Syntax:

`PSCHANGEVAR(TPS:power series object, X:kernel):power series object`

The operator `PSCHANGEVAR` changes the dependent variable of the power series object `TPS` to the variable `X`. `TPS` should evaluate to a power series object and `X` to a kernel, otherwise an error results. Also `X` should not appear as a parameter in `TPS`. The power series with the new dependent variable is returned.

### 16.74.13 PSREVERSE Operator

Syntax:

`PSREVERSE(TPS:power series object):power series`

Power series reversion. The power series TPS is functionally inverted. Four cases arise:

1. If the order of the series is 1, then the expansion point of the inverted series is 0.
2. If the order is 0 *and* if the first order term in TPS is non-zero, then the expansion point of the inverted series is taken to be the coefficient of the zeroth order term in TPS.
3. If the order is -1 the expansion point of the inverted series is the point at infinity. In all other cases a REDUCE error is reported because the series cannot be inverted as a power series. Puiseux expansion would be required to handle these cases.
4. If the expansion point of TPS is finite it becomes the zeroth order term in the inverted series. For expansion about 0 or the point at infinity the order of the inverted series is one.

If TPS is not a power series object after evaluation an error results.

Here are some examples:

```
ps(sin x,x,0);
psreverse(ws); % produces series for asin x about x=0.
ps(exp x,x,0);
psreverse ws; % produces series for log x about x=1.
ps(sin(1/x),x,infinity);
psreverse(ws); % series for 1/asin(x) about x=0.
```

#### 16.74.14 PSCOMPOSE Operator

Syntax:

`PSCOMPOSE(TPS1:power series, TPS2:power series):power series`

PSCOMPOSE performs power series composition. The power series TPS1 and TPS2 are functionally composed. That is to say that TPS2 is substituted for the expansion variable in TPS1 and the result expressed as a power series. The dependent variable and expansion point of the result coincide with those of TPS2. The following conditions apply to power series composition:

1. If the expansion point of TPS1 is 0 then the order of the TPS2 must be at least 1.

2. If the expansion point of TPS1 is finite, it should coincide with the coefficient of the zeroth order term in TPS2. The order of TPS2 should also be non-negative in this case.
3. If the expansion point of TPS1 is the point at infinity then the order of TPS2 must be less than or equal to -1.

If these conditions do not hold the series cannot be composed (with the current algorithm terms of the inverted series would involve infinite sums) and a REDUCE error occurs.

Examples of power series composition include the following.

```
a:=ps(exp y,y,0);  b:=ps(sin x,x,0);
pscompose(a,b);
% Produces the power series expansion of exp(sin x)
% about x=0.
```

```
a:=ps(exp z,z,1); b:=ps(cos x,x,0);
pscompose(a,b);
% Produces the power series expansion of exp(cos x)
% about x=0.
```

```
a:=ps(cos(1/x),x,infinity);  b:=ps(1/sin x,x,0);
pscompose(a,b);
% Produces the power series expansion of cos(sin x)
% about x=0.
```

### 16.74.15 PSSUM Operator

Syntax:

PSSUM(*J:kernel* = *LOWLIM:integer*, *COEFF:algebraic*, *X:kernel*,  
*ABOUT:algebraic*, *POWER:algebraic*):*power series*

The formal power series sum for J from LOWLIM to INFINITY of

$$\text{COEFF} * (X - \text{ABOUT}) ** \text{POWER}$$

or if ABOUT is given as INFINITY

$$\text{COEFF} * (1/X) ** \text{POWER}$$

is constructed and returned. This enables power series whose general term is

known to be constructed and manipulated using the other procedures of the power series package.

J and X should be distinct simple kernels. The algebraics ABOUT, COEFF and POWER should not depend on the expansion variable X, similarly the algebraic ABOUT should not depend on the summation variable J. The algebraic POWER should be a strictly increasing integer valued function of J for J in the range LOWLIM to INFINITY.

```

pssum(n=0,1,x,0,n*n);
% Produces the power series summation for n=0 to
% infinity of x**(n*n).

pssum(m=1,(-1)**(m-1)/(2m-1),y,1,2m-1);
% Produces the power series expansion of atan(y-1)
% about y=1.

pssum(j=1,-1/j,x,infinity,j);
% Produces the power series expansion of log(1-1/x)
% about the point at infinity.

pssum(n=0,1,x,0,2n**2+3n) + pssum(n=1,1,x,0,2n**2-3n);
% Produces the power series summation for n=-infinity
% to +infinity of x**(2n**2+3n).

```

#### 16.74.16 PSTAYLOR Operator

Syntax:

`PSTAYLOR(EXPRN:algebraic,DEPVAR:kernel, ABOUT:algebraic):ps object`

The PSTAYLOR operator returns a power series object (a tagged domain element) representing the univariate formal Taylor series expansion of EXPRN with respect to the dependent variable DEPVAR about the expansion point ABOUT. Unlike the operator PS it directly evaluates the nth derivative of the expression EXPRN wrt the variable DEPVAR at the expansion point ABOUT to find the nth term of the series. Poles (and other singularities) at the expansion point will cause an error – PS and TAYLOR are more robust in this respect. The PSTAYLOR operator may be useful in contexts where PS fails to build a suitable recurrence relation automatically and reports too deep a recursion in `ps!:unknown!-crule`. A typical example is the expansion of the  $\Gamma$  function about an expansion point which is not a non-positive integer.

The algebraic expression ABOUT should simplify to an expression which is independent of the dependent variable DEPVAR, otherwise an error will result.



If ABOUT is the identifier INFINITY then the power series expansion about  $\text{DEPVAR} = \infty$  is obtained in ascending powers of  $1/\text{DEPVAR}$ .

### 16.74.17 PSCOPY Operator

Syntax:

`PSCOPY(TPS:power series):power series`

This procedure returns a copy of the power series TPS. The copy has no shared sub-structures in common with the original series. This enables substitutions to be performed on the series without side-effects on previously computed objects. For example:

```
clear a;
b := ps(sin(a*x)), x, 0);
b where a => 1;
```

will result in a being set to 1 in each of the terms of the power series and the resulting expressions being simplified. Owing to the way power series objects are implemented using Lisp vectors, this has the side-effect that the value of b is changed. This may be avoided by copying the series with PSCOPY before applying the substitution, thus:

```
b := ps(sin(a*x)), x, 0);
pscopy b where a => 1;
```

### 16.74.18 PSTRUNCATE Operator

Syntax:

`PSTRUNCATE(TPS:power series POWER: integer):algebraic`

This procedure truncates the power series TPS discarding terms of order higher than POWER. The series is extended automatically if the value of POWER is greater than the order of last term calculated to date.

```
b := ps(sin x, x, 0);
a := pstruncate(b, 11);
```

will result in a being set to the eleventh order polynomial resulting in truncating the series for  $\sin x$  after the term involving  $x^{11}$ .

If POWER is less than the order of the series then 0 is returned. If POWER does not simplify to an integer or if TPS is not a power series object then Reduce errors

result.

### 16.74.19 Arithmetic Operations

As power series objects are domain elements they may be combined together in algebraic expressions in algebraic mode of REDUCE in the normal way.

For example if A and B are power series objects then the commands such as:

```
a*b;
a/b;
a**2+b**2;
```

will produce power series objects representing the product, quotient and the sum of the squares of the power series objects A and B respectively.

### 16.74.20 Differentiation

If A is a power series object depending on X then the input `df(a, x);` will produce the power series expansion of the derivative of A with respect to X.

*Note* however that currently the input `int(a, x);` will not work as intended; instead one must input `ps(int(a, x), x, 0);` in order to obtain the power series expansion of the integral of a.

### 16.74.21 Restrictions and Known Bugs

If A is a power series object and X is a variable which evaluates to itself then currently expressions such as `a*x` do not evaluate to a single power series object (although the result is formally valid). Instead use `ps(a*x, x, 0)` etc..

Similarly expressions such as `sin(A)` where A is a PS object currently will not be expanded. For example:

```
a:=ps(1/(1+x), x, 0);
b:=sin a;
```

will not expand `sin(1/(1+x))` as a power series. In fact

$$\text{SIN}(1 - X + X^{**2} - X^{**3} + \dots)$$

will be returned. However,

```
b:=ps(sin(a),x,0);
```

or

```
b:=ps(sin(1/(1+x)),x,0);
```

should work as intended.

The handling of functions with essential singularities is currently erratic: usually an error message

```
***** Essential Singularity
```

or

```
***** Logarithmic Singularity
```

occurs but occasionally a division by zero error or some drastic error like (for PSL) binding stack overflow may occur.

There is no simple way to write the results of power series calculation to a file and read them back into REDUCE at a later stage.

### **16.75 TRI: TeX REDUCE interface**

This package provides facilities written in REDUCE-Lisp for typesetting REDUCE formulas using T<sub>E</sub>X. The T<sub>E</sub>X-REDUCE-Interface incorporates three levels of T<sub>E</sub>Xoutput: without line breaking, with line breaking, and with line breaking plus indentation.

Author: Werner Antweiler.

## 16.76 TRIGD: Trigonometrical Functions with Degree Arguments

This module provides facilities for the numerical evaluation and algebraic simplification of expressions involving trigonometrical functions with arguments given in degrees rather than in radians. The degree-valued inverse functions are also provided.

Author: Alan Barnes

### 16.76.1 Introduction

This module provides facilities for the numerical evaluation and algebraic simplification of expressions involving trigonometrical functions with arguments given in degrees rather than in radians. The degree-valued inverse functions are also provided.

Any user at all familiar with the normal trig functions in REDUCE should have no trouble in using the facilities of this module. The names of the degree-based functions are those of the normal trig functions with the letter D appended, for example `SIND`, `COSD` and `TAND` denote the sine, cosine and tangent respectively and their corresponding inverse functions are `ASIND`, `ACOSD` and `ATAND`. The secant, cosecant and cotangent functions and their inverses are also supported and, indeed, are treated more as *first class* objects than their corresponding radian-based functions which are often converted to expressions involving sine and cosine by some of the standard REDUCE simplifications rules.

Below I give a brief description of the facilities available together with a few examples of their use. More examples and the output that they should produce may be found in the test files `trigd-num.tst` and `trigd-simp.tst` and their corresponding log files with extension `.rlg` which may be found in the directory `packages/misc` of the REDUCE distribution along with the source code of the module.

These degree-based functions are probably best regarded as functions defined for *real* values only, but complex arguments are supported for completeness. The numerical evaluation routines are fairly comprehensive for both real and complex arguments. However, few simplifications occur for trigd functions with complex arguments.

The range of the principal values returned by the inverse functions is consistent with those of the corresponding radian-valued functions. More precisely, for `ASIND`, `ATAND` and `ACSCD` the (closure of the) range is  $[-90, 90]$  whilst for `ACOSD`, `ACOTD` and `ASECD` the (closure of the) range is  $[0, 180]$ . In addition the operator `ATAN2D` is the degree valued version of the two argument inverse tangent

function which returns an angle in the interval  $(-180, 180]$  in the correct quadrant depending on the signs of its two arguments. For  $X > 0$ ,  $\text{ATAN2D}(Y, X)$  returns the same numerical value as  $\text{ATAND}(Y/X)$ . If  $X = 0$  then  $\pm 90$  is returned depending on the sign of  $Y$ .

It might be thought that the facilities provided in this module could be easily provided by defining suitable rule lists to convert between the radian and degree-based versions of the trig functions. For example:

```
1: operator sind, asind$
2:  d2r_list := {sind(~x) =>
                 sin(x*pi/180), asind(~x) => 180*asin(x)/pi}$
3:  r2d_list := {sin(~x) =>
                 sind(180x/pi), asin(~x) => pi*sind(x)/180}$
4:  sind(x+360) where d2r_list$
5:  ws where r2d_list;
    sind(x)
6:  sind(360) where d2r_list;
    0
```

However, this approach *seldom works* — try it! The result produced by step 4 defeats the current rule<sup>52</sup> used to simplify expressions of the form  $\sin(x + 2\pi)$  although it does manage step 6. The rule list approach is more reliable if differentiation, integration or numerical evaluation of expressions involving `SIND` etc. is required. However it is not particularly convenient even if the rules and operator declarations are stored in a file so that they may be loaded at will.

This module aims to overcome these deficiencies by providing the degree-based trig functions as *first class* objects of the system just like their radian-based cousins. The aim is to provide facilities for numerical evaluation, symbolic simplification and differentiation totally analogous to those for the basic trig functions and their inverses. It is hoped that the module will be of value to students and teachers at secondary school level as well as being sufficiently powerful and flexible to be of genuine utility in fields where angles measured in degrees (and arc minutes and seconds) are in common usage. For more advanced situations (involving integration, complex arguments and values etc.), users are urged to use the standard trig functions already provided by the system.

### 16.76.2 Simplification

As in other parts of REDUCE, basic simplification of expressions involving the `trigd` functions takes place automatically (bracketted terms are multiplied out, like terms are gathered together, zero terms removed from sums and so on). The

<sup>52</sup>These rules may be improved in the next version of REDUCE.

system *knows* and automatically applies the basic properties of the functions to simplify the input. For example  $\text{SIND}(0)$  is replaced by 0 and  $\text{SIND}(-X)$  by  $\text{SIND}(X)$ . If the switch `ROUNDED` is OFF all arithmetic is exact and transcendental functions such as  $\text{SIND}$  are not evaluated numerically even if their arguments are purely numerical.

The built-in simplification rules are totally analogous to those of the standard trig functions namely:

- Replacement of a function application by its value if a simple analytical value is known. For example  $\text{cosd}(60) \Rightarrow 1/2$  and  $\text{acscd}(1) \Rightarrow 90$ . Currently the only argument values where simplification takes place correspond to angles that are integral multiples of  $15^\circ$ .
- Use of the odd and even properties of the trig. functions so that for example  $\text{sind}(-x) \Rightarrow -\text{sind}(x)$ ,  $\text{cosd}(-x) \Rightarrow \text{cosd}(x)$  and  $\text{acosd}(-x) \Rightarrow 180 - \text{acosd}(x)$ .
- Argument shifts by integral multiples of  $180^\circ$  so that any residual numerical argument lies in the range  $-90^\circ \dots 90^\circ$ .  
Thus  $\text{sind}(x+540) \Rightarrow -\text{sind}(x)$ ,  $\text{cosd}(x+350) \Rightarrow \text{cosd}(x-10)$ .
- Removal of argument shifts of  $\pm 90^\circ$  so that for example  $\text{sind}(x-90) \Rightarrow -\text{cosd}(x)$  and  $\text{cotd}(x+90) \Rightarrow -\text{tand}(x)$ .
- Replacement of  $\text{tand}(x)$  by  $\text{sind}(x)/\text{cosd}(x)$ ,  $\text{secd}(x)$  by  $1/\text{cosd}(x)$  and the like, but *only when the final result is simpler than the original*.
- Basic properties relating a function and its inverse so that for example  $\text{sind}(\text{asind}(x)) \Rightarrow x$ .
- A few basic rules for `ATAN2D` when the signs of its arguments can be determined. For example  $\text{atan2d}(Y, 0)$  is replaced by  $\pm 90$  depending on the sign of  $Y$ .

Extra rules can be added by the user for example addition formulae, double angle rules and tangent half-angle formulae as and when required as described in chapter 11.

Rules are provided for the symbolic differentiation of all the trig functions and their inverses. These rules are sufficient for the power series of the trig functions and their inverses to be found using either the `TPS` or `TAYLOR` packages in the standard way.

### 16.76.3 Numerical Evaluation

When the switch `ROUNDED` is `ON` and the arguments of the operators evaluate to numbers, then the floating point value of the expression is calculated to the currently specified `PRECISION` in the normal way. The *bigfloat* capabilities are the same as for the standard trig functions.

If these functions are supplied with complex numerical arguments, numerical evaluation will *NOT* be performed when the switch `ROUNDED` is `ON`, but the switch `COMPLEX` is `OFF` — the input expression will be returned basically unaltered. Similarly inputs such as `ASIND(2)` or `ASECD(0.5)` are not evaluated numerically. The values of these expressions are, of course, complex.

If the switch `COMPLEX` is also `ON`, numerical evaluation is performed. For example:

```
1: load_package trigd$
2:  on rounded;
3:  asecd(2);
    60.0
4:  asecd(0.5);
    asecd(0.5)
5:  on complex;
    *** Domain mode rounded changed to complex-rounded
6:  asecd(0.5);
    75.4561292902*i
```

The function `ATAN2D` (like `ATAN2`) is only defined if *BOTH* its arguments are real. If they are also numerical, it will be evaluated whenever `ROUNDED` is `ON`. Attempting to evaluate it with complex numerical arguments will cause either the unaltered expression to be returned or an error to be raised when the switch `COMPLEX` is `OFF` or `ON` respectively.



### 16.76.3.1 Conversion between Degrees and Radians

There are a number of utility routines for converting an angle in radians to degrees and vice-versa. `RAD2DEG` converts the radian value to an angle in degrees expressed as a single floating point value (according to the currently specified `PRECISION`). The value to be converted may be an integer, a rational or a floating value or indeed any expression that simplifies to a rounded value. In particular numerical constants such as  $\pi$  may be used in the input expression.

`RAD2DMS` converts the radian value to an angle expressed in degrees, minutes and seconds returned as a three element list. The degree and minute values are integers the latter in the range 0...59 inclusive and the seconds value is a floating point value in the interval [0, 60.0). There are also operators `DEG2RAD` and `DEG2DMS` whose purpose should be obvious.

The purpose of the operators `DMS2RAD` and `DMS2DEG` should also be obvious. The degree, minute and second value to be converted is passed to the conversion function as a three element list. There is considerable flexibility allowed in format of the list supplied as parameter – all three values may be integers, rational numbers or rounded values or any combination of these; the minute and second values need not lie between zero and sixty. The list supplied is simplified with the appropriate *carries and borrows* performed (in effect at least) between the three values. For example

```
{ 60.5, 9.2, 11.234 }      =>   { 60, 39, 23.234 }
{ 45, 0, -1 }              =>   { 44, 59, 59 }
```

These operators are not actually part of the `TRIGD` module but of the `REDUCE` core system. However, they are not currently documented in the main manual. Currently they are *purely numeric* operators; when `ROUNDED` is `OFF` they basically return the input expression (perhaps with their parameter simplified somewhat).

Note the sine of an angle specified in degrees, minutes and seconds *cannot* be calculated by calling `SIND` directly with a dms list (i.e. as a list of length 3). Instead one must first convert the dms values to degrees using a call to `DMS2DEG` and then call `SIND` on the result. Applied directly to a list (of any length) any `TRIGD` function will be applied to each member of the list separately just like most other `REDUCE` operators. Here is an example illustrating these points:

```
1: load_package trigd$
2: on rounded;
3: sind dms2deg {60, 45, 30};
```

```

0.872567064923

4: sind {60,45, 30};

{0.866025403784,0.707106781187,0.5}

5: off rounded;

6: sind{60, 45, 30};

      sqrt(3)    sqrt(2)    1
{-----,-----,-----}
      2          2          2

```

Of course the results will be formatted much more attractively on a terminal supporting nice graphics.

### 16.76.3.2 The operators ARGD and ARG

Although not directly related to the trig functions, the module TRIGD also provides an operator ARGD; when the switches ROUNDED and COMPLEX are both ON, it will return the argument in degrees of the complex number supplied as its parameter — supplying zero as the parameter causes an error to be raised. If only ROUNDED is ON, ARGD will return the argument of the real numerical value supplied as its parameter — this will be 0 or 180 when the value is positive or negative respectively.

The operator ARG is similar to ARGD, but returns the argument expressed in radians. There is also an operator NORM which returns the modulus (or absolute value or norm) of a complex number. ARG and NORM are actually part of the REDUCE core system, but are not currently documented in the main manual. Currently they are *purely numeric* operators; when ROUNDED is OFF they basically return the input expression (perhaps with their parameter simplified).

Example

```

1: load_package trigd$

2: on rounded;

3: {argd(-5), argd(1+i)};

{180.0,argd(i + 1)}

```

```

4: on complex;

*** Domain mode rounded changed to complex-rounded

5: {argd(1+i), argd(-1-i)};

{45.0, - 135.0}

6: {arg(3+4i), norm(3+4i)};

{0.927295218002, 5.0}

```

### 16.76.4 Bugs, Restrictions and Planned Extensions

The behaviour of the numerical evaluation routines for inverse trig functions with complex arguments at branch points could be improved; these values are *undefined* and attempting to evaluate such a function at one of its branch points *ought* to raise an error, however sometimes the input expression will be returned unaltered. It is hoped to improve this behaviour in due course.

Currently there are no facilities analogous to those provided in the module TRIGSIMP for the standard trig. functions. There users have a wide range of standard simplification formulae available for use and can control which are to be used depending on the requirements of their particular application: whether to eliminate `sin` in favour of `cos` or vice-versa or to get rid of both in favour of `tan` of half-angles; or whether to use the trigonometrical addition formulae in order to transform trig functions whose arguments are sums into a form where the arguments are single terms or whether to perform the inverse transformations. It is hoped to make the TRIGSIMP facilities available for use with the TRIGD functions in the near future.

Integration is not directly supported although the approach using rule-lists to convert the TRIGD functions to standard trig ones should work well. Introducing direct support for integration will not therefore be a priority.

For the standard sine function there is a rule for imaginary arguments namely:  $\sin(I \cdot X) \Rightarrow I \cdot \sinh(X)$ . The corresponding rule for the degree version is  $\text{sin}(I \cdot X) \Rightarrow I \cdot \sinh(X \cdot \text{PI}/180)$ . However, currently such rules are *NOT* implemented by the system. They may be implemented in future, but it is not a high priority as it is felt that the radian-based trig functions are best suited for such symbolic calculations.

There are *NO D* versions of the hyperbolic functions — that would be a *step too far*!

And should the new functions be called `sinhd` and so on? Or perhaps `sindh`<sup>53</sup> etc?

---

<sup>53</sup>One is perhaps reminded here of the (in)famous bilingual pun: *peccavi* attributed to Charles James Napier — apparently no relation to his logarithmic namesake – see Wikipedia for details!

## 16.77 TRIGINT: Weierstrass substitution in REDUCE

Author: Neil Langmead

This package was written when the author was a placement student at ZIB Berlin.

### 16.77.1 Introduction

This package is an implementation of a new algorithm proposed by D.J. Jeffrey and A.D. Rich [JR94] to remove "spurious" discontinuities from integrals. Their paper focuses on the Weierstrass substitution,  $u = \tan(x/2)$ , currently used in conjunction with the Risch algorithm in most computer algebra systems to evaluate trigonometric integrals. Expressions obtained using this substitution sometimes contain discontinuities, which limit the domain over which the expression is correct. The algorithm presented finds a better expression, in the sense that it is continuous on wider intervals whilst still being an anti derivative of the integrand.

#### 16.77.1.1 Example

Consider the following problem:

$$\int \frac{3}{5 - 4 \cos(x)} dx$$

REDUCE computes an anti derivative to the given function using the Weierstrass substitution  $u = \tan(\frac{x}{2})$ , and then the Risch algorithm is used, returning:

$$\frac{2 \arctan(3 \tan(\frac{x}{2}))}{3},$$

which is discontinuous at all odd multiples of  $\pi$ . Yet our original function is continuous everywhere on the real line, and so by the Fundamental Theorem of Calculus, any anti-derivative should also be everywhere continuous. The problem arises from the substitution used to transform the given trigonometric function to a rational function: often, the substituted function is discontinuous, and spurious discontinuities are introduced as a result.

Jeffery and Richs' algorithm returns the following to the given problem:

$$\int \frac{3}{5 - 4 \cos(x)} dx = 2 \arctan(3 \tan(\frac{x}{2})) + 2\pi \lfloor \frac{x - \pi}{2\pi} \rfloor$$

which differs from (2) by the constant  $2\pi$ , and this is the correct way of removing the discontinuity.

### 16.77.2 Statement of the Algorithm

We define a Weierstrass substitution to be one that uses a function  $u = \Phi(x)$  appearing in the following table:

Functions $u = \Phi$ used in the Weirstrass Alg. and their corresponding substitutions						
Choice	$\Phi(x)$	$\sin(x)$	$\cos(x)$	$dx$	$b$	$p$
(a)	$\tan(x/2)$	$\frac{2u}{1+u^2}$	$\frac{1-u^2}{1+u^2}$	$\frac{2du}{1+u^2}$	$\pi$	$2\pi$
(b)	$\tan(\frac{x}{2} + \frac{\pi}{4})$	$\frac{u^2-1}{u^2+1}$	$\frac{2u}{u^2+1}$	$\frac{2du}{1+u^2}$	$\frac{\pi}{2}$	$2\pi$
(c)	$\cot(x/2)$	$\frac{2u}{1+u^2}$	$\frac{u^2-1}{1+u^2}$	$\frac{-2du}{1+u^2}$	0	$2\pi$
(d)	$\tan(x)$	$\frac{u}{\sqrt{1+u^2}}$	$\frac{1}{\sqrt{1+u^2}}$	$\frac{du}{1+u^2}$	$\frac{\pi}{2}$	$\pi$

There are of course, other trigonometric substitutions, used by REDUCE, such as  $\sin$  and  $\cos$ , but since these are never singular, they cannot lead to problems with discontinuities.

Given an integrable function  $f(\sin x, \cos x)$  whose indefinite integral is required, select one of the substitutions listed in the table. The choice is based on the following heuristics: choice (a) is used for integrands not containing  $\sin x$ , choice (b) for integrands not containing  $\cos x$ ; (c) is useful in cases when (a) gives an integral that cannot be evaluated by REDUCE, and (d) is good for conditions described in Gradshteyn and Ryzhik (1979, sect 2.50). The integral is then transformed using the entries in the table,; for example, with choice (c), we have:

$$\int f(\sin x, \cos x) dx = \int f\left(\frac{2u}{1+u^2}, \frac{u^2-1}{1+u^2}\right) \frac{-2du}{1+u^2}.$$

The integral in  $u$  is now evaluated using the standard routines of the system, then  $u$  is substituted for. Call the result  $\hat{g}(x)$ . Next we calculate

$$K = \lim_{x \rightarrow b^-} \hat{g}(x) - \lim_{x \rightarrow b^+} \hat{g}(x),$$

where the point  $b$  is given in the table. the corrected integral is then

$$g(x) = \int f(\sin x, \cos x) dx = \hat{g}(x) + K \lfloor \frac{x-b}{p} \rfloor,$$

where the period  $p$  is taken from the table, and  $\lfloor x \rfloor$  is the floor function.

### 16.77.3 REDUCE implementation

The name of the function used in REDUCE to implement these ideas is `trigint`, which has the following syntax:

**trigint(exp,var),**

where exp is the expression to be integrated, and var is the variable of integration. If trigint is used to calculate the integrals of trigonometric functions for which no substitution is necessary, then non standard results may occur. For example, if we calculate

**trigint(cos(x),x),**

we obtain

$$\frac{2 \tan \frac{x}{2}}{\tan \frac{x^2}{2} + 1}$$

which, by using simple trigonometric identities, simplifies to:

$$\frac{2 \tan \frac{x}{2}}{\tan \frac{x^2}{2} + 1} \rightarrow \frac{2 \tan \frac{x}{2}}{\sec^2 \frac{x}{2}} \rightarrow 2 \sin \frac{x}{2} \cos \frac{x}{2} \rightarrow \sin 2 \frac{x}{2} \rightarrow \sin x,$$

which is the answer we would normally expect. In the absence of a normal form for trigonometric functions though, both answers are equally valid, although most would prefer the simpler answer  $\sin x$ . Thus, some interesting trigonometric identities could be derived from the program if one so wished.

### 16.77.3.1 Examples

Using our example in (1), we compute the corrected result, and show a few other examples as well:

REDUCE Development Version, 4-Nov-96 ...

```
1: trigint(3/(5-4*cos(x)),x);
```

$$2 * \left( \operatorname{atan}\left(3 \tan\left(\frac{x}{2}\right)\right) + \operatorname{floor}\left(\frac{-\pi + x}{2\pi}\right) * \pi \right)$$

```
2: trigint(3/(5+4*sin(x)),x);
```

$$2 * \left( \operatorname{atan}\left(3 \tan\left(\frac{\pi + 2x}{4}\right)\right) + \operatorname{floor}\left(\frac{-\pi + 2x}{4}\right) * \pi \right) + \operatorname{floor}\left(\frac{-\pi + 2x}{4\pi}\right) * \pi$$

```
3: trigint(15/(cos(x)*(5-4*cos(x))),x);
```

$$8 \operatorname{atan}\left(3 \tan\left(\frac{x}{2}\right)\right) + 8 \operatorname{floor}\left(\frac{-\pi + x}{2\pi}\right) \pi - 3 \log\left(\tan\left(\frac{x}{2}\right) - 1\right) \\ + 3 \log\left(\tan\left(\frac{x}{2}\right) + 1\right)$$

#### 16.77.4 Definite Integration

The corrected expressions can now be used to calculate some definite integrals, provided the region of integration lies between adjacent singularities. For example, using our earlier function, we can use the corrected primitive to calculate

$$\int_0^{4\pi} \frac{1}{2 + \cos x} dx \quad (16.96)$$

trigint returns the answer below to give an indefinite integral,  $F(x)$ :

$$\frac{2 \sqrt{3} \left( \operatorname{atan}\left(\frac{\tan\left(\frac{x}{2}\right)}{\sqrt{3}}\right) + \operatorname{floor}\left(\frac{-\pi + x}{2\pi}\right) \pi \right)}{3}$$

And now, we can apply the Fundamental Theorem of Calculus to give

$$\int_0^{4\pi} \frac{1}{2 + \cos x} dx = F(4\pi) - F(0) \quad (16.97)$$

```
sub(x=4*pi,F)-sub(x=0,F);
```

$$\frac{4 \sqrt{3} \pi}{3}$$



and this is the correct value of the definite integral. Note that although the expression in (\*) is continuous, the functions value at the points  $x = \pi, 3\pi$  etc. must be interpreted as a limit, and these values cannot be substituted directly into the formula given in (\*). Hence care should be taken to ensure that the definite integral is well defined, and that singularities are dealt with appropriately. For more details of this in REDUCE, please see the documentation for the *cwi* addition to the *defint* package.

### 16.77.5 Tracing the *trigint* function

The package includes a facility to trace in some detail the inner workings of the *ratint* program. Messages are given at key points of the algorithm, together with the results obtained. These messages are displayed whenever the switch *tracetrig* is on, which is done in REDUCE with the following command:

```
on tracetrig;
```

This switch is off by default. In particular, the messages inform the user which substitution is being tried, and the result of that substitution. The error message

```
cannot integrate after subs
```

means that REDUCE has tried all four of the Weierstraß substitutions, and the system's standard integrator is unable to integrate after the substitution has been completed.

### 16.77.6 Bugs, comments, suggestions

This program was written whilst the author was a placement student at ZIB Berlin.

## 16.78 TRIGSIMP: Simplification and factorization of trigonometric and hyperbolic functions

Author: Wolfram Koepf.

### 16.78.1 Introduction

The REDUCE package TRIGSIMP is a useful tool for all kinds of problems related to trigonometric and hyperbolic simplification and factorization. There are three operators included in TRIGSIMP: *trigsimp*, *trigfactorize* and *triggcd*. The

first is for simplifying trigonometric or hyperbolic expressions and has many options, the second is for factorizing them and the third is for finding the greatest common divisor of two trigonometric or hyperbolic polynomials. This package is automatically loaded when one of these operators is used.

### 16.78.2 Simplifying trigonometric expressions

As there is no normal form for trigonometric and hyperbolic expressions, the same function can convert in many different directions, e.g.  $\sin(2x) \leftrightarrow 2\sin(x)\cos(x)$ . The user has the possibility to give several parameters to the operator `trigsimp` in order to influence the transformations. It is possible to decide whether or not a rational expression involving trigonometric and hyperbolic functions vanishes.

To simplify an expression `f`, one uses `trigsimp(f[, options])`. For example:

```
trigsimp(sin(x)^2+cos(x)^2);
```

```
1
```

The possible options (where `*` denotes the default) are:

1. `sin*` or `cos`;
2. `sinh*` or `cosh`;
3. `expand*`, `combine` or `compact`;
4. `hyp`, `trig` or `expon`;
5. `keepalltrig`;
6. `tan` and/or `tanh`;
7. target arguments of the form *variable / positive integer*.

From each of the first four groups one can use at most one option, otherwise an error message will occur. Options can be given in any order.

The first group fixes the preference used while transforming a trigonometric expression:

```
trigsimp(sin(x)^2);
```

```
2
sin(x)
```

```
trigsimp(sin(x)^2, cos);
```

$$-\cos(x)^2 + 1$$

The second group is the equivalent for the hyperbolic functions.

The third group determines the type of transformation. With the default, `expand`, an expression is transformed to use only simple variables as arguments:

```
trigsimp(sin(2x+y));
```

$$2\cos(x)\cos(y)\sin(x) - 2\sin(x)\sin(y) + \sin(y)^2$$

With `combine`, products of trigonometric functions are transformed to trigonometric functions involving sums of variables:

```
trigsimp(sin(x)*cos(y), combine);
```

$$\frac{\sin(x-y) + \sin(x+y)}{2}$$

With `compact`, the REDUCE operator `compact` [\[Hea\]](#) is applied to `f`. This often leads to a simple form, but in contrast to `expand` one does not get a normal form. For example:

```
trigsimp((1-sin(x)^2)^20*(1-cos(x)^2)^20, compact);
```

$$\cos(x)^{40} \sin(x)^{40}$$

With an option from the fourth group, the input expression is transformed to trigonometric, hyperbolic or exponential form respectively:

```
trigsimp(sin(x), hyp);
```

$$-\sinh(ix)*i$$

```
trigsimp(sinh(x), expon);
```

$$e^{2*x} - 1$$

```

-----
      x
    2*e

trigsimp(e^x, trig);

cos(i*x) - sin(i*x)*i

```

Usually, `tan`, `cot`, `sec`, `csc` are expressed in terms of `sin` and `cos`. It can sometimes be useful to avoid this, which is handled by the option `keepalltrig`:

```

trigsimp(tan(x+y), keepalltrig);

      - (tan(x) + tan(y))
-----
tan(x)*tan(y) - 1

```

Alternatively, the options `tan` and/or `tanh` can be given to convert the output to the specified form as far as possible:

```

trigsimp(tan(x+y), tan);

      - (tan(x) + tan(y))
-----
tan(x)*tan(y) - 1

```

By default, the other functions used will be `cos` and/or `cosh`, unless the other desired functions are also specified in which case this choice will be respected.

The final possibility is to specify additional target arguments for the trigonometric or hyperbolic functions, each of which should have the form of a variable divided by a positive integer. These additional arguments are treated as if they had occurred within the expression to be simplified, and their denominators are used in determining the overall denominator to use for each variable in the simplified form:

```

trigsimp(csc x - cot x + csc y - cot y, x/2, y/2, tan);

      x          y
tan(---) + tan(---)
      2          2

```

It is possible to use the options of different groups simultaneously:

```

trigsimp(sin(x)^4, cos, combine);

```

$$\frac{\cos(4x) - 4\cos(2x) + 3}{8}$$

Sometimes, it is necessary to handle an expression in separate steps:

```
trigsimp((sinh(x)+cosh(x))^n+(cosh(x)-sinh(x))^n, expon);
```

$$\left(\frac{1}{x}\right)^n + e^{n \cdot x}$$

```
trigsimp(ws, hyp);
```

$$2 \cosh(nx)$$

```
trigsimp((cosh(a*n)*sinh(a)*sinh(p)+cosh(a)*sinh(a*n)*sinh(p)+
sinh(a-p)*sinh(a*n))/sinh(a));
```

$$\cosh(a \cdot n) \cdot \sinh(p) + \cosh(p) \cdot \sinh(a \cdot n)$$

```
trigsimp(ws, combine);
```

$$\sinh(a \cdot n + p)$$

The `trigsimp` operator can be applied to equations, lists and matrices (and compositions thereof) as well as scalar expressions, and automatically maps itself recursively over such non-scalar data structures:

```
trigsimp( { sin(2x) = cos(2x) } );
```

$$\{2 \cos(x) \sin(x) = -2 \sin^2(x) + 1\}$$

### 16.78.3 Factorizing trigonometric expressions

With `trigfactorize(p, x)` one can factorize the trigonometric or hyperbolic polynomial  $p$  in terms of trigonometric functions of the argument  $x$ . The output has the same format as that from the standard REDUCE operator `factorize`. For example:

```
trigfactorize(sin(x), x/2);
```

$$\left\{ \left\{ 2, 1 \right\}, \left\{ \sin\left(\frac{x}{2}\right), 1 \right\}, \left\{ \cos\left(\frac{x}{2}\right), 1 \right\} \right\}$$

If the polynomial is not coordinated or balanced [Roa], the output will equal the input. In this case, changing the value for  $x$  can help to find a factorization, e.g.

```
trigfactorize(1+cos(x), x);
```

```
{{cos(x) + 1, 1}}
```

```
trigfactorize(1+cos(x), x/2);
```

$$\left\{ \left\{ 2, 1 \right\}, \left\{ \cos\left(\frac{x}{2}\right), 2 \right\} \right\}$$

The polynomial can consist of both trigonometric and hyperbolic functions:

```
trigfactorize(sin(2x)*sinh(2x), x);
```

```
{{4, 1}, {sinh(x), 1}, {cosh(x), 1}, {sin(x), 1}, {cos(x), 1}}
```

The `trigfactorize` operator respects the standard REDUCE `factorize` switch `nopowers` – see the REDUCE manual for details. Turning it on gives the behaviour that was standard before REDUCE 3.7:

```
on nopowers;
```

```
trigfactorize(1+cos(x), x/2);
```

$$\left\{ 2, \cos\left(\frac{x}{2}\right), \cos\left(\frac{x}{2}\right) \right\}$$

#### 16.78.4 GCDs of trigonometric expressions

The operator `triggcd` is essentially an application of the algorithm behind `trigfactorize`. With its help the user can find the greatest common divisor of two trigonometric or hyperbolic polynomials. It uses the method described in [Roa]. The syntax is `triggcd(p, q, x)`, where  $p$  and  $q$  are the trigonometric polynomials and  $x$  is the argument to use. For example:

```
triggcd(sin(x), 1+cos(x), x/2);
```

$$\cos\left(\frac{x}{2}\right)$$

```
triggcd(sin(x), 1+cos(x), x);
```

```
1
```

The polynomials  $p$  and  $q$  can consist of both trigonometric and hyperbolic functions:

```
triggcd(sin(2x)*sinh(2x), (1-cos(2x))*(1+cosh(2x)), x);
```

```
cosh(x)*sin(x)
```

### 16.78.5 Further Examples

With the help of this package the user can create identities:

```
trigsimp(tan(x)*tan(y));
```

$$\frac{\sin(x) \cdot \sin(y)}{\cos(x) \cdot \cos(y)}$$

```
trigsimp(ws, combine);
```

$$\frac{\cos(x - y) - \cos(x + y)}{\cos(x - y) + \cos(x + y)}$$

```
trigsimp((sin(x-a)+sin(x+a))/(cos(x-a)+cos(x+a)));
```

$$\frac{\sin(x)}{\cos(x)}$$

```
trigsimp(cosh(n*acosh(x))-cos(n*acos(x)), trig);
```

```
0
```

```
trigsimp(sec(a-b), keepalltrig);
```

$$\frac{\csc(a) \csc(b) \sec(a) \sec(b)}{\csc(a) \csc(b) + \sec(a) \sec(b)}$$

```
trigsimp(tan(a+b), keepalltrig);
```

$$\frac{-(\tan(a) + \tan(b))}{\tan(a) \tan(b) - 1}$$

```
trigsimp(ws, keepalltrig, combine);
```

```
tan(a + b)
```

Some difficult expressions can be simplified:

```
df(sqrt(1+cos(x)), x, 4);
```

$$\begin{aligned} & (-4\cos(x)^5 - 4\cos(x)^4 - 20\cos(x)^3 \sin(x)^2 + 12\cos(x)^3 \\ & - 24\cos(x)^2 \sin(x)^2 + 20\cos(x)^2 - 15\cos(x) \sin(x)^4 \\ & + 12\cos(x) \sin(x)^2 + 8\cos(x) - 15\sin(x)^4 + 16\sin(x)^2) / \\ & (16\sqrt{\cos(x) + 1}) \\ & * (\cos(x)^4 + 4\cos(x)^3 + 6\cos(x)^2 + 4\cos(x) + 1) \end{aligned}$$

```
on rationalize;
```

```
trigsimp(ws);
```

$$\frac{\sqrt{\cos(x) + 1}}{16}$$

```
off rationalize;
```

```
load_package taylor;
```



```
taylor(sin(x+a)*cos(x+b), x, 0, 4);
```

```
cos(b)*sin(a) + (cos(a)*cos(b) - sin(a)*sin(b))*x
```

```
      2
- (cos(a)*sin(b) + cos(b)*sin(a))*x
```

```
      2*( - cos(a)*cos(b) + sin(a)*sin(b))      3
+ -----*x
      3
```

```
      cos(a)*sin(b) + cos(b)*sin(a)      4      5
+ -----*x + O(x )
      3
```

```
trigsimp(ws, combine);
```

```
      sin(a - b) + sin(a + b)
----- + cos(a + b)*x - sin(a + b)*x      2
      2
```

```
      2*cos(a + b)      3      sin(a + b)      4      5
- -----*x + -----*x + O(x )
      3              3
```

**Certain integrals whose evaluation was not possible in REDUCE (without preprocessing) are now computable:**

```
int(trigsimp(sin(x+y)*cos(x-y)*tan(x)), x);
```

```
      2
(cos(x) *x - cos(x)*sin(x) - 2*cos(y)*log(cos(x))*sin(y)
```

```
      2
+ sin(x) *x)/2
```

```
int(trigsimp(sin(x+y)*cos(x-y)/tan(x)), x);
```

```
      x      2
(cos(x)*sin(x) - 2*cos(y)*log(tan(---) + 1)*sin(y)
      2
```

x

$$+ 2*\cos(y)*\log(\tan(\frac{y}{2}))*\sin(y) + x)/2$$

Without the package, the integration fails, and in the second case one does not receive an answer for many hours.

```
trigfactorize(sin(2x)*cos(y)^2, y/2);
```

```
{{2*cos(x)*sin(x),1},
```

```
  {cos(---) - sin(---),2},
```

$$\frac{y}{2}$$

```
  {cos(---) + sin(---),2}}
  {cos(---) + sin(---),2}}
```

$$\frac{y}{2}$$

```
trigfactorize(sin(y)^4-x^2, y);
```

```
  {sin(y)^2 + x,1},{sin(y)^2 - x,1}}
```

```
trigfactorize(sin(x)*sinh(x), x/2);
```

```
{{4,1},
```

```
  {sinh(---),1},
```

$$\frac{x}{2}$$

```
  {cosh(---),1},
```

$$\frac{x}{2}$$

```
  {sin(---),1},
```

$$\frac{x}{2}$$

```
  {cos(---),1}}
```

$$\frac{x}{2}$$

```
triggcd(-5+cos(2x)-6sin(x), -7+cos(2x)-8sin(x), x/2);
```

$$2*\cos\left(\frac{x}{2}\right)*\sin\left(\frac{x}{2}\right) + 1$$

```
triggcd(1-2cosh(x)+cosh(2x), 1+2cosh(x)+cosh(2x), x/2);
```

$$2*\sinh\left(\frac{x}{2}\right)^2 + 1$$

## 16.79 TURTLE: Turtle Graphics Interface for REDUCE

Author: Caroline Cotter

This package is a simple implementation of the “Turtle Graphics” style of drawing graphs in REDUCE. The background and ideas of “Turtle Graphics” are outlined below.

### 16.79.1 Turtle Graphics

Turtle Graphics was originally developed in the 1960’s as part of the LOGO system, and used in the classroom as an introduction to graphics and using computers to help with mathematics.

The LOGO language was created as part of an experiment to test the idea that programming may be used as an educational discipline to teach children. It was first intended to be used for problem solving, for illustrating mathematical concepts usually difficult to grasp, and for creation of experiments with abstract ideas.

At first LOGO had no graphics capabilities, but fast development enabled the incorporation of graphics, known as “Turtle Graphics” into the language. “Turtle Graphics” is regarded by many as the main use of LOGO.

**Main Idea:** To use simple commands directing a turtle, such as forward, back, turnleft, in order to construct pictures as opposed to drawing lines connecting cartesian coordinate points.

The ‘turtle’ is at all times determined by its state  $\{x, y, a, p\}$  – where  $x, y$  determine its position in the  $(x, y)$ -plane,  $a$  determines the angle (which describes the direction the turtle is facing) and  $p$  signals whether the pen is up or down (i.e. whether or not it is drawing on the paper).

### 16.79.2 Implementation

Some alterations to the original “Turtle Graphics” commands have been made in this implementation due to the design of the graphics package *gnuplot* used in REDUCE.

- It is not possible to draw lines individually and to see each separate line as it is added to the graph since *gnuplot* automatically replaces the last graph each time it calls on the plot function.

Thus the whole sequence of commands must be input together if the complete picture is to be seen.

- This implementation does not make use of the standard turtle commands ‘pen-up’ or ‘pen-down’. Instead, ‘set’ commands are included which allow the turtle to move without drawing a line.
- No facility is provided here to change the pen-colour, but gnuplot does have the capability to handle a few different colours (which could be included later).
- Many of the commands are long and difficult to type out repeatedly, therefore all the commands included under ‘*Turtle Functions*’ (below) are listed alongside an equivalent abbreviated form.
- The user has no control over the range of output that can be seen on the screen since the gnuplot program automatically adjusts the picture to fit the window. Hence the size of each specified ‘step’ the turtle takes in any direction is not a fixed unit of length, rather it is relative to the scale chosen by gnuplot.

### 16.79.3 Turtle Functions

As previously mentioned, the turtle is determined at all times by its state  $\{x,y,a\}$ : its position on the  $(x,y)$ -plane and its angle( $a$ ) – its *heading* – which determines the direction the turtle is facing, in degrees, relative anticlockwise to the positive x-axis.

#### 16.79.3.1 User Setting Functions

**setheading** Takes a number as its argument and resets the heading to this number. If the number entered is negative or greater than or equal to 360 then it is automatically checked to lie between 0 and 360.

Returns the turtle position  $\{x,y\}$

**SYNTAX:** `setheading( $\theta$ )`

*Abbreviated form:* `sh( $\theta$ )`

**leftturn** The turtle is turned anticlockwise through the stated number of degrees. Takes a number as its argument and resets the heading by adding this number to the previous heading setting.

Returns the turtle position  $\{x,y\}$

**SYNTAX:** `leftturn( $\alpha$ )`

*Abbreviated form:* `slt( $\alpha$ )`

**rightturn** Similar to `leftturn`, but the turtle is turned clockwise through the stated number of degrees. Takes a number as its argument and resets the heading by subtracting this number from the previous heading setting.

Returns the turtle position  $\{x,y\}$

SYNTAX: `rightturn( $\beta$ )`

Abbreviated form: `srt( $\beta$ )`

**setx** Relocates the turtle in the x direction. Takes a number as its argument and repositions the state of the turtle by changing its x-coordinate.

Returns  $\{\}$

SYNTAX: `setx( $x$ )`

Abbreviated form: `sx( $x$ )`

**sety** Relocates the turtle in the y direction. Takes a number as its argument and repositions the state of the turtle by changing its y-coordinate.

Returns  $\{\}$

SYNTAX: `sety( $y$ )`

Abbreviated form: `sy( $y$ )`

**setposition** Relocates the turtle from its current position to the new cartesian coordinate position described. Takes a pair of numbers as its arguments and repositions the state of the turtle by changing the x and y coordinates.

Returns  $\{\}$

SYNTAX: `setposition( $x,y$ )`

Abbreviated form: `spn( $x,y$ )`

**setheadingtowards** Resets the heading so that the turtle is facing towards the given point, with respect to its current position on the coordinate axes. Takes a pair of numbers as its arguments and changes the heading, but the turtle stays in the same place.

Returns the turtle position  $\{x,y\}$

SYNTAX: `setheadingtowards( $x,y$ )`

Abbreviated form: `shto( $x,y$ )`

**setforward** Relocates the turtle from its current position by moving forward (in the direction of its heading) the number of steps given. Takes a number as its argument and repositions the state of the turtle by changing the x and y coordinates.

Returns  $\{\}$

SYNTAX: `setforward( $n$ )`

Abbreviated form: `sfwd( $n$ )`

**setback** As with `setforward`, but moves back (in the opposite direction of its heading) the number of steps given.

Returns {}

SYNTAX: `setback(n)`

Abbreviated form: `sbk(n)`

### 16.79.3.2 Line-Drawing Functions

**forward** Moves the turtle forward (in the direction its heading) the number of steps given. Takes a number as its argument and draws a line from its current position to a new position on the coordinate plane. The x and y coordinates are reset to the new values.

Returns the list of points { {*old x*,*old y*}, {*new x*,*new y*} }

SYNTAX: `forward(s)`

Abbreviated form: `fwd(s)`

**back** As with `forward` except the turtle moves back (in the opposite direction to its heading) the number of steps given.

Returns the list of points { {*old x*,*old y*}, {*new x*,*new y*} }

SYNTAX: `back(s)`

Abbreviated form: `bk(s)`

**move** Moves the turtle to a specified point on the coordinate plane. Takes a pair of numbers as its arguments and draws a line from its current position to the position described. The x and y coordinates are set to these new values.

Returns the list of points { {*old x*,*old y*}, {*new x*,*new y*} }

SYNTAX: `move(x,y)`

Abbreviated form: `mv(x,y)`

### 16.79.3.3 Plotting Functions

**draw** This is the function the user calls within REDUCE to draw the list of turtle commands given into a picture. Takes a list as its argument, with each separate command being separated by a comma, and returns the graph drawn by following the commands.

SYNTAX: `draw{command(command_args), ..., command(command_args)}`

Note: all commands may be entered in either long or shorthand form, and with a space before the arguments instead of parentheses only if just one argument is needed. Commands taking more than one argument must be written with parentheses and arguments separated by a comma.

**fdraw** This function is also called in REDUCE by the user and outputs the same as the `draw` command, but it takes a filename as its argument. The file which is called upon by `fdraw` must contain only the turtle commands and other functions defined by the user for turtle graphics. (This is intended to make it easier for the user to make small changes without constantly typing out long series of commands.)

**SYNTAX:** `fdraw{"filename"}` Note: commands may be entered in long or shorthand form but each command must be written on a separate line of the file. Also, arguments are to be written without parentheses and separated with a space, not a comma, regardless of the number of arguments given to the function.

#### 16.79.3.4 Other Important Functions

**info** This function is called on its own in REDUCE to tell user the current state of the turtle. Takes no arguments but returns a list containing the current values of the x and y coordinates and the heading variable.

Returns the list `{x_coord,y_coord,heading}`

**SYNTAX:** `info()` or simply `info`

**clearscreen** This is also called on its own in REDUCE to get rid of the last gnuplot window, displaying the last turtle graphics picture, and to reset all the variables to 0. Takes no arguments and returns no printed output to the screen but the graphics window is simply cleared.

**SYNTAX:** `clearscreen()` or simply `clearscreen`

*Abbreviated form:* `cls()` or `cls`

**home** This is a command which can be called within a plot function as well as outside of one. Takes no arguments, and simply resets the x and y coordinates and the heading variable to 0. When used in a series of turtle commands, it moves the turtle from its current position to the origin and sets the direction of the turtle along the x-axis, without drawing a line.

Returns `{0,0}`

**SYNTAX:** `home()` or simply `home`

#### 16.79.3.5 Defining Functions

It is possible to use conditional statements (if ... then ... else ...) and 'for' statements (for i:=... collect{...}) in calls to `draw`. However, care must be taken – when using conditional statements the final else statement must return a point or at least



{x\_coord,y\_coord} if the picture is to be continued at that point. Also, ‘for’ statements *must* include ‘collect’ followed by a list of turtle commands (in addition, the variable must begin counting from 0 if it is to be joined to the previous list of turtle commands at that point exactly, e.g. for i:=0:10 collect {...}).

**SYNTAX:** (For user-defined Turtle functions)

```

procedure func_name(func_args);
begin [scalar additional variables];
  ⋮
  (the procedure body containing some turtle commands)
  ⋮
  return (a list, or label to a list, of turtle commands
          as accepted by draw)
end;
```

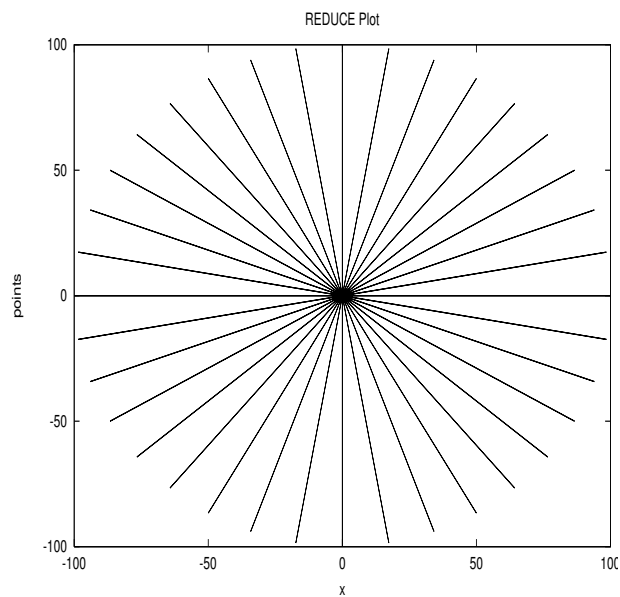
For convenience, it is recommended that all user defined functions, such as those involving if...then...else... or for i:=...collect{...} are defined together in a separate file, then called into REDUCE using the in "filename" command.

### 16.79.4 Examples

The following examples are taken from the tur.tst file. Examples 1, 2, 5 & 6 are simple calls to draw. Examples 3 & 4 show how more complicated commands can be built (which can take their own set of arguments) using procedures. Examples 7 & 8 show the difference between the draw and fdraw commands.

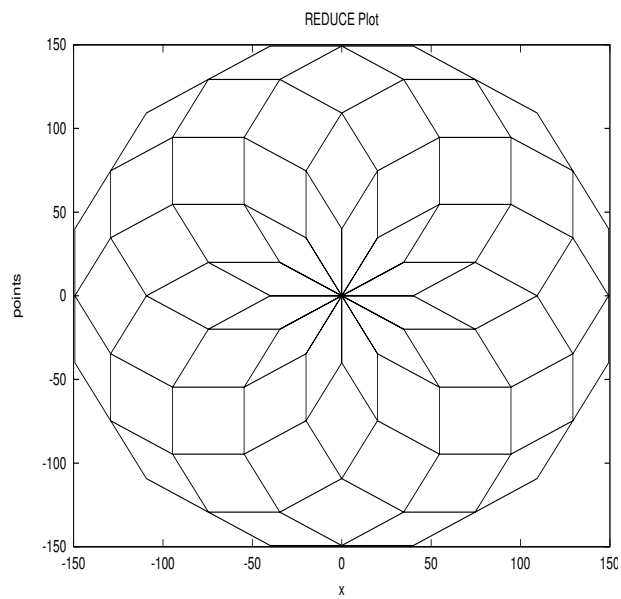
```
% (1) Draw 36 rays of length 100
```

```
draw {for i:=1:36 collect{setheading(i*10), forward 100, back 100} };
```



```
% (2) Draw 12 regular polygons with 12 sides of length 40, each polygon
%forming an angle of 360/n degrees with the previous one.
```

```
draw {for i:=1:12 collect
      {leftturn(30), for j:=1:12 collect
        {forward 40, leftturn(30)}} };
```



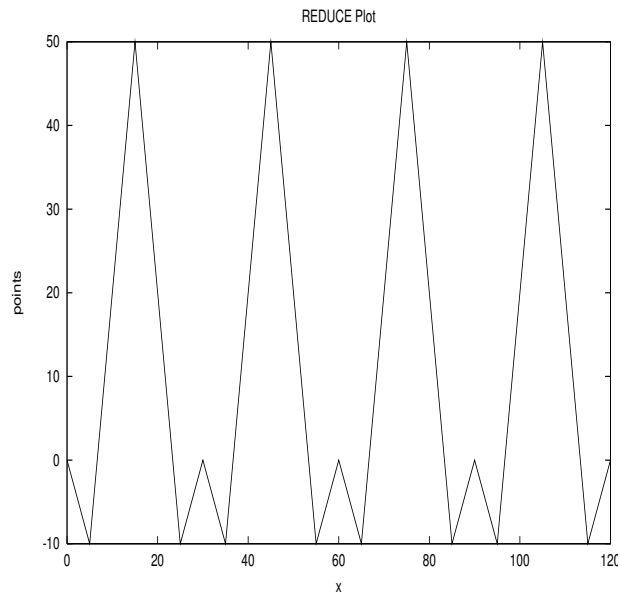
% (3) A "peak" pattern - an example of a recursive procedure.

```

procedure peak(r);
begin;
  return for i:=0:r collect
    {move(x_coord+5,y_coord-10), move(x_coord+10,y_coord+60),
      move(x_coord+10,y_coord-60),move(x_coord+5,y_coord+10)};
end;

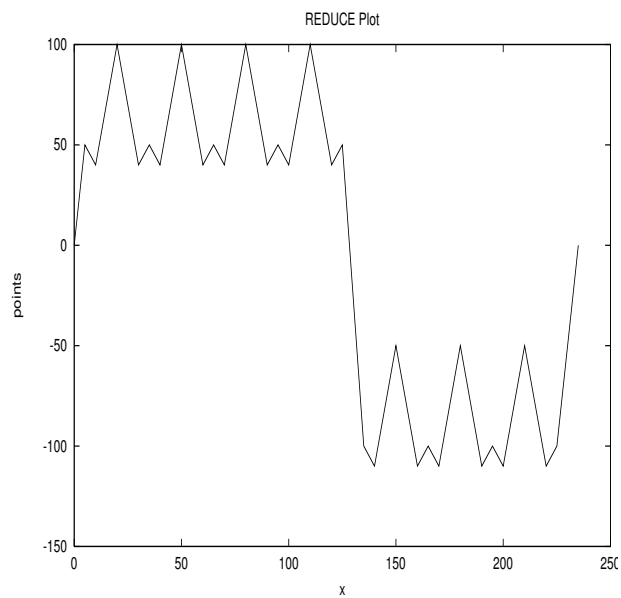
draw {home(), peak(3)};

```



%This procedure can then be part of a longer chain of commands:

```
draw {home(), move(5,50), peak(3), move(x_coord+10,-100),
      peak(2), move(x_coord+10,0)};
```



% (4) Write a recursive procedure which draws "trees" such that every  
%branch is half the length of the previous branch.

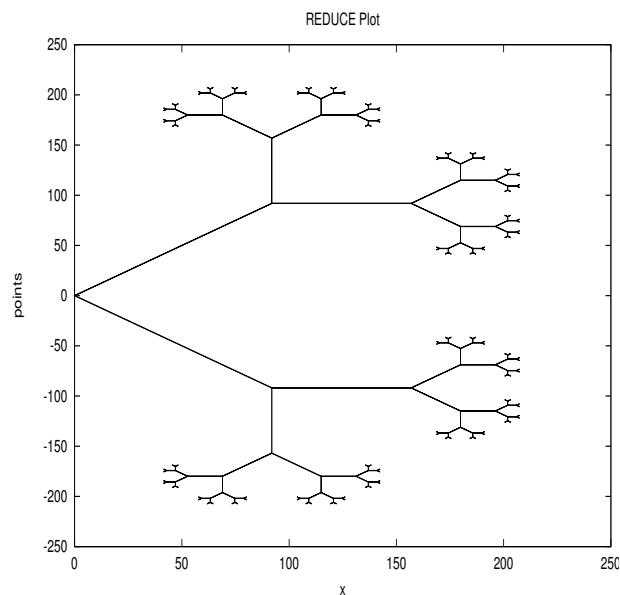
```

procedure tree(a,b);          %Here: a is the start length, b is the
                                %number of levels
begin;
    return if fixpb and b>0    %checking b is a positive integer

        then {leftturn(45), forward a, tree(a/2,b-1),
                back a, rightturn(90), forward a, tree(a/2,b-1),
                back a, leftturn(45)}
        else {x_coord,y_coord}; %default: Turtle stays still
end;

draw {home(), tree(130,7)};

```

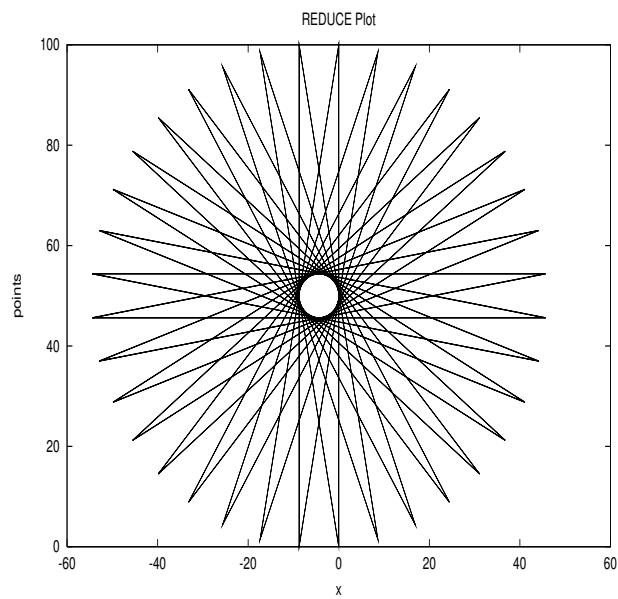


% (5) A 36-point star.

```

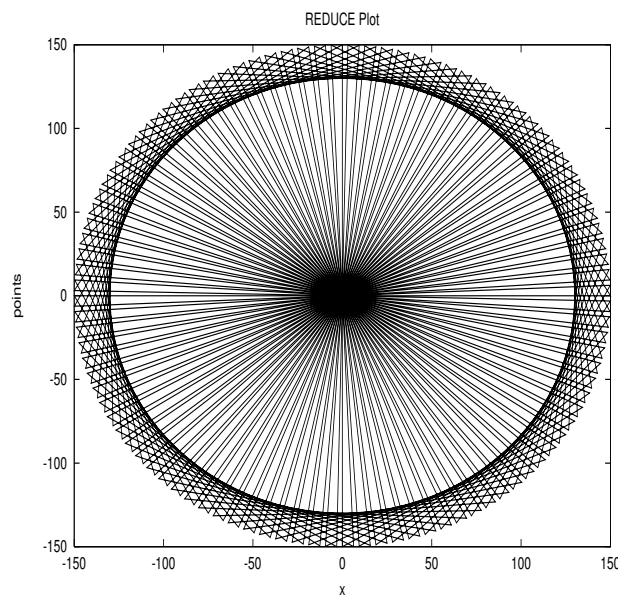
draw {home(), for i:=1:36 collect
    {leftturn(10), forward 100, leftturn(10), back 100} };

```



% (6) Draw 100 equilateral triangles with the leading points  
%equally spaced on a circular path.

```
draw {home(), for i:=1:100 collect
      {forward 150, rightturn(60), back(150),
       rightturn(60), forward 150, setheading(i*3.6)} };
```

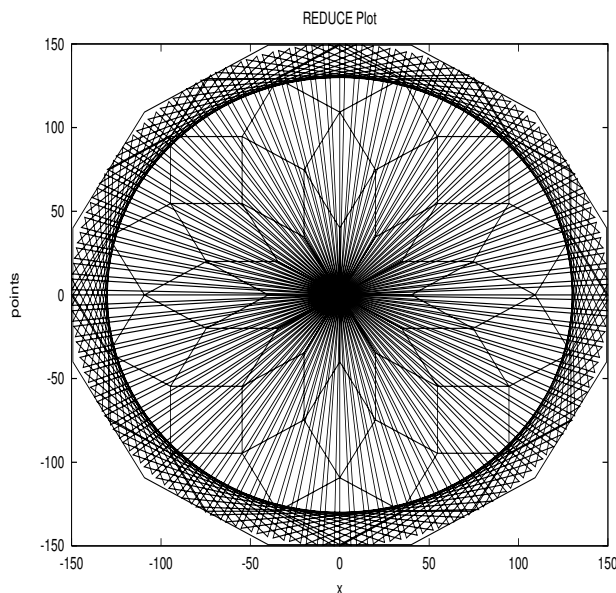


```
% (7) Two or more graphs can be drawn together (this is easier
%if the graphs are named). Here we show graphs 2 and 6 on top of one
%another:
```

```
gr2:={home(), for i:=1:12 collect
      {leftturn(30), for j:=1:12 collect
        {forward 40, leftturn(30)}} }$

gr6:={home(), for i:=1:100 collect
      {forward 150, rightturn(60), back(150),
       rightturn(60), forward 150, setheading(i*3.6)} }$

draw {gr2, gr6};
```



```
% (8) Example 7 could have been tackled another way, which makes use of
%the fdraw command.
%By inputting gr2 and gr6 as procedures into reduce, they can then be
%used at any time in the same reduce session in a call to draw and even
%fdraw.
```

```
%First save the procedures in a file, say fxp (fdraw example procedures):
```

```
procedure gr2;
begin;
  return {home, for i:=1:12 collect
```

```

                                {leftturn(30), for j:=1:12 collect
                                                {forward 40, leftturn(30)}} };
end;

procedure gr6;
begin;
    return {home(), for i:=1:100 collect
                                {forward 150, rightturn(60), back(150),
                                rightturn(60), forward 150, setheading(i*3.6)} };
end;

%Then create another file where the functions may be called to fdraw,
%e.g. fx:

gr2
gr6

%Now in reduce, after loading the turtle package just type the follow.

in "fxp";
fdraw "fx";

%..and the graphs will appear.

%This method is useful if the user wants to define many of their own
%functions, and, using fdraw, subtle changes can be made quickly without
%having to type out the whole string of commands to plot each time. It
%is particularly useful if there are several pictures to plot at once
%it is an easy way to build pictures so that the difference an extra
%command makes to the overall picture can be clearly seen.
%(In the above example, the file called to fdraw was only 2 lines long
%so this method did not have any advantage over the normal draw command
%However, when the list of commands is longer it is clearly advantageous
%to use fdraw)

```

### 16.79.5 References

1. **An Implementation of Turtle Graphics for Teaching Purposes**  
Zoran I. Putnik & Zoran d.Budimac
2. **Mapletech - Maple in Mathematics and the Sciences,**  
Special Issue 1994  
**An Implementation of “Turtle Graphics” in Maple V**  
Eugenio Roanes Lozano & Eugenio Roanes Macias



## 16.80 WU: Wu algorithm for polynomial systems

This is a simple implementation of the Wu algorithm implemented in REDUCE working directly from “A Zero Structure Theorem for Polynomial-Equations-Solving,” Wu Wen-tsun, Institute of Systems Science, Academia Sinica, Beijing.

Author: Russell Bradford.

Its purpose was to aid my understanding of the algorithm, so the code is simple, and has a lot of tracing included. This is a working implementation, but there is magnificent scope for improvement and optimisation. Things like using intelligent sorts on polynomial lists, and avoiding the re-computation of various data spring easily to mind. Also, an attempt at factorization of the input polynomials at each pass might have beneficial results. Of course, exploitation of the natural parallel structure is a must!

All bug fixes and improvements are welcomed.

The interface:

```
wu ( {x^2+y^2+z^2-r^2, x*y+z^2-1, x*y*z-x^2-y^2-z+1}, {x,y,z});
```

calls wu with the named polynomials, and with the variable ordering  $x > y > z$ .

In this example,  $r$  is a parameter.

The result is

```

      2      3      2
  {{ {r  + z  - z  - 1,
      2  2      2      2      4      2  2      2
  r *y  + r *z + r  - y  - y *z  + z  - z - 2,
      2
  x*y + z  - 1},
  y},
  {{r *z  - 2*r *z  + r  + 3*r *z  - 3*r *z  - 6*r *z  + 3*r *z  + 3*
      4  3      4  2      4      2  10      2  9      2  8      2  7
  r *z  + 3*r *z  - 3*r  + 3*r *z  - 6*r *z  - 3*r *z  + 6*r *z  +
      2  6      2  5      2  4      2  3      2      13      12      11
  3*r *z  + 6*r *z  - 6*r *z  - 6*r *z  + 3*r  + z  - 3*z  + z
```

$$\begin{aligned}
& + 2z^{10} + z^9 + 2z^8 - 6z^7 - z^6 + 2z^4 + 3z^3 - z^2 - 1, \\
& y^2(r^2 + z^3 - z^2 - 1), \\
& xy + z^2 - 1\}, \\
& y^2(r^2 + z^3 - z^2 - 1)\} \}
\end{aligned}$$

namely, a list of pairs of characteristic sets and initials for the characteristic sets.

Thus, the first pair above has the characteristic set

$$r^2 + z^3 - z^2 - 1, r^2y^2 + r^2z + r^2 - y^4 - y^2z^2 + z^2 - z - 2, xy + z^2 - 1$$

and initial  $y$ .

According to Wu's theorem, the set of roots of the original polynomials is the union of the sets of roots of the characteristic sets, with the additional constraints that the corresponding initial is non-zero. Thus, for the first pair above, we find the roots of  $\{r^2 + z^3 - z^2 - 1, \dots\}$  under the constraint that  $y \neq 0$ . These roots, together with the roots of the other characteristic set (under the constraint of  $y(r^2 + z^3 - z^2 - 1) \neq 0$ ), comprise all the roots of the original set.

Additional information about the working of the algorithm can be gained by

```
on trwu;
```

This prints out details of the choice of basic sets, and the computation of characteristic sets.

The second argument (the list of variables) may be omitted, when all the variables in the input polynomials are implied with some random ordering.

## 16.81 XCOLOR: Color factor in some field theories

This package calculates the color factor in non-abelian gauge field theories using an algorithm due to Cvitanovich.

Documentation for this package is in plain text.

Author: A. Kryukov.

Program "xCOLOR" is intended for calculation the colour factor in non-abelian gauge field theories. It is realized Cvitanovich algorithm [Cvi76]. In comparison to the program "COLOR" [KR88] many improvements were made. The package was written in symbolic mode. This version is more than 10 times faster than the one in [KR88].

After load the program by the following command `load xcolor;` user can be able to use the next additional commands and operators.

### Command SUDim.

Format: `SUDim <any expression>;`

Set the order of SU group.

The default value is 3, i.e. SU(3).

### Command SpTT.

Format: `SpTT <any expression>;`

Set the normalization coefficient A:  $\text{Sp}(\text{TiTj}) = A * \text{Delta}(i,j)$ . Default value is 1/2.

### Operator QG.

Format: `QG(inQuark,outQuark,Gluon)`

Describe the quark-gluon vertex. Parameters may be any identifiers. First and second of then must be in- and out- quarks correspondently. Third one is a gluon.

### Operator G3.

Format: `G3(Gluon1,Gluon2,Gluon3)`

Describe the three-gluon vertex. Parameters may be any identifiers. The order of gluons must be clock.

In terms of QG and G3 operators you input diagram in "color" space as a product of these operators. For example.

Diagram:

REDUCE expression:

$$\begin{array}{c}
 e1 \\
 \text{---->----} \\
 / \qquad \qquad \backslash \\
 | \qquad e2 \qquad | \\
 v1 * \text{.....} * v2 \\
 | \qquad \qquad | \\
 \backslash \qquad e3 \qquad / \\
 \text{----<----}
 \end{array}
 \quad \Longleftrightarrow \quad
 QG(e3, e1, e2) * QG(e1, e3, e2)$$

Here: ---&gt;--- quark

..... gluon

For more detail see [KR88].

## 16.82 XIDEAL: Gröbner Bases for exterior algebra

XIDEAL constructs Gröbner bases for solving the left ideal membership problem: Gröbner left ideal bases or GLIBs. For graded ideals, where each form is homogeneous in degree, the distinction between left and right ideals vanishes. Furthermore, if the generating forms are all homogeneous, then the Gröbner bases for the non-graded and graded ideals are identical. In this case, XIDEAL is able to save time by truncating the Gröbner basis at some maximum degree if desired.

Author: David Hartley.

### 16.82.1 Description

The method of Gröbner bases in commutative polynomial rings introduced by Buchberger (e.g. [Buc85]) is a well-known and very important tool in polynomial ideal theory, for example in solving the ideal membership problem. XIDEAL extends the method to exterior algebras using algorithms from [HT93] and [Ape92].

There are two main departures from the commutative polynomial case. First, owing to the non-commutative product in exterior algebras, ideals are no longer automatically two-sided, and it is necessary to distinguish between left and right ideals. Secondly, because there are zero divisors, confluent reduction relations are no longer sufficient to solve the ideal membership problem: a unique normal form for every polynomial does not guarantee that all elements in the ideal reduce to zero. This leads to two possible definitions of Gröbner bases as pointed out by Stokes [Sto90].

XIDEAL constructs Gröbner bases for solving the left ideal membership problem: Gröbner left ideal bases or GLIBs. For graded ideals, where each form is homogeneous in degree, the distinction between left and right ideals vanishes. Furthermore, if the generating forms are all homogeneous, then the Gröbner bases for the non-graded and graded ideals are identical. In this case, XIDEAL is able to save time by truncating the Gröbner basis at some maximum degree if desired.

XIDEAL uses the exterior calculus package EXCALC of E. Schrüfer [Sch85] to provide the exterior algebra definitions. EXCALC is loaded automatically with XIDEAL. The exterior variables may be specified explicitly, or extracted automatically from the input polynomials. All distinct exterior variables in the input are assumed to be linearly independent – if a dimension has been fixed (using the EXCALC `spacedim` or `coframe` statements), then input containing distinct exterior variables with degrees totaling more than this number will generate an error.

## 16.82.2 Declarations

### **xorder**

`xorder` sets the term ordering for all other calculations. The syntax is

```
xorder k
```

where `k` is one of `lex`, `gradlex` or `deglex`. The lexicographical ordering `lex` is based on the prevailing EXCALC kernel ordering for the exterior variables. The EXCALC kernel ordering can be changed with the `REDUCE korder` or EXCALC `forder` declarations. The graded lexicographical ordering `gradlex` puts terms with more factors first (irrespective of their exterior degrees) and sorts terms of the same grading lexicographically. The degree lexicographical ordering `deglex` takes account of the exterior degree of the variables, putting highest degree first and then sorting terms of the same degree lexicographically. The default ordering is `deglex`.

### **xvars**

It is possible to consider scalar and 0-form variables in exterior polynomials in two ways: as variables or as coefficient parameters. This difference is crucial for Gröbner basis calculations. By default, all scalar variables which have been declared as 0-forms are treated as exterior variables, along with any EXCALC kernels of degree 0. This division can be changed with the `xvars` declaration. The syntax is

```
xvars U,V,W,...
```

where the arguments are either kernels or lists of kernels. All variables specified in the `xvars` declaration are treated as exterior variables in subsequent XIDEAL calculations with exterior polynomials, and any other scalars are treated as parameters. This is true whether or not the variables have been declared as 0-forms. The declaration

```
xvars {}
```

causes all degree 0 variables to be treated as parameters, and

```
xvars nil
```

restores the default. Of course,  $p$ -form kernels with  $p \neq 0$  are always considered as exterior variables. The order of the variables in an `xvars` declaration has no

effect on the REDUCE kernel ordering or XIDEAL term ordering.

### 16.82.3 Operators

#### **xideal**

`xideal` calculates a Gröbner left ideal basis in an exterior algebra. The syntax is

```
xideal(S:list of forms[,V:list of kernels][,R:integer])
      :list of forms.
```

`xideal` calculates a Gröbner basis for the left ideal generated by  $S$  using the current term ordering. The resulting list can be used for subsequent reductions with `xmod` as long as the term ordering is not changed. Which 0-form variables are to be regarded as exterior variables can be specified in an optional argument  $V$  (just like an `xvars` declaration). The order of variables in  $V$  has no effect on the term ordering. If the set of generators  $S$  is graded, an optional parameter  $R$  can be given, and `xideal` produces a truncated basis suitable for reducing exterior forms of degree less than or equal to  $R$  in the left ideal. This can save time and space with large problems, but the result cannot be used for exterior forms of degree greater than  $R$ . The forms returned by `xideal` are sorted in increasing order. See also the switches `trxideal` and `xfullreduction`.

#### **xmodideal**

`xmodideal` reduces exterior forms to their (unique) normal forms modulo a left ideal. The syntax is

```
xmodideal(F:form, S:list of forms):form
```

or

```
xmodideal(F:list of forms, S:list of forms)
      :list of forms.
```

An alternative infix syntax is also available:

```
F xmodideal S.
```

`xmodideal(F, S)` first calculates a Gröbner basis for the left ideal generated by  $S$ , and then reduces  $F$ .  $F$  may be either a single exterior form, or a list of forms, and  $S$  is a list of forms. If  $F$  is a list of forms, each element is reduced, and any which vanish are deleted from the result. If the set of generators  $S$  is graded, then a

truncated Gröbner basis is calculated using the degree of  $F$  (or the maximal degree in  $F$ ). See also `trxmod`.

### **xmod**

`xmod` reduces exterior forms to their (not necessarily unique) normal forms modulo a set of exterior polynomials. The syntax is

```
xmod(F:form, S:list of forms):form
```

or

```
xmod(F:list of forms, S:list of forms):list of forms.
```

An alternative infix syntax is also available:

```
F xmod S.
```

`xmod(F, S)` reduces  $F$  with respect to the set of exterior polynomials  $S$ , which is not necessarily a Gröbner basis.  $F$  may be either a single exterior form, or a list of forms, and  $S$  is a list of forms. This operator can be used in conjunction with `xideal` to produce the same effect as `xmodideal`: for a single homogeneous form  $F$  and a set of exterior forms  $S$ ,  $F \text{ xmodideal } S$  is equivalent to  $F \text{ xmod } xideal(S, \text{exdegree } F)$ . See also `trxmod`.

### **xauto**

`xauto` autoreduces a set of exterior forms. The syntax is

```
xauto(S:list of forms):list of forms.
```

`xauto S` returns a set of exterior polynomials which generate the same left ideal, but which are in normal form with respect to each other. For linear expressions, this is equivalent to finding the reduced row echelon form of the coefficient matrix.

### **excoeffs**

The operator `excoeffs`, with syntax

```
excoeffs(F:form):list of expressions
```

returns the coefficients from an exterior form as a list. The coefficients are always



scalars, but which degree 0 variables count as coefficient parameters is controlled by the command `xvars`.

### **exvars**

The operator `exvars`, with syntax

```
exvars(F:form):list of kernels
```

returns the exterior powers from an exterior form as a list. All non-scalar variables are returned, but which degree 0 variables count as coefficient parameters is controlled by the command `xvars`.

## **16.82.4 Switches**

### **xfullreduce**

on `xfullreduce` allows `xideal` and `xmodideal` to calculate reduced, monic Gröbner bases, which speeds up subsequent reductions, and guarantees a unique form for the Gröbner basis. off `xfullreduce` turns off this feature, which may speed up calculation of some Gröbner basis. `xfullreduce` is on by default.

### **trxideal**

on `trxideal` produces a trace of the calculations done by `xideal` and `xmodideal`, showing the basis polynomials and the results of the critical element calculations. This can generate profuse amounts of output. `trxideal` is off by default.

### **trxmod**

on `trxmod` produces a trace of reductions to normal form during calculations by XIDEAL operators. `trxmod` is off by default.

## **16.82.5 Examples**

Suppose XIDEAL has been loaded, the switches are at their default settings, and the following exterior variables have been declared:

```
pform x=0,y=0,z=0,t=0,f(i)=1,h=0,hx=0,ht=0;
```

In a commutative polynomial ring, a single polynomial is its own Gröbner basis. This is no longer true for exterior algebras because of the presence of zero divisors, and can lead to some surprising reductions:

```
xideal {d x^d y - d z^d t};

      {d t^d z + d x^d y,

      d x^d y^d z,

      d t^d x^d y}

f(3)^f(4)^f(5)^f(6)
xmodideal {f(1)^f(2) + f(3)^f(4) + f(5)^f(6)};

0
```

The heat equation,  $h_{xx} = h_t$  can be represented by the following exterior differential system.

```
S := {d h - ht*d t - hx*d x,
      d ht^d t + d hx^d x,
      d hx^d t - ht*d x^d t};
```

`xmodideal` can be used to check that the exterior differential system is closed under exterior differentiation.

```
d S xmodideal S;

{}
```

`xvars`, or a second argument to `xideal` can be used to change the division between exterior variables of degree 0 and parameters.

```
xideal {a*d x+y*d y};

      d x*a + d y*y
      {-----}
      a

xvars {a};
xideal {a*d x+y*d y};

      {d x*a + d y*y, d x^d y}
```

```

xideal({a*d x+y*d y},{a,y});

      {d x*a + d y*y,

      d x^d y*y}

xvars {};          % all 0-forms are coefficients
excoeffs(d u - (a*p - q)*d y);

      {1, - a*p + q}

exvars(d u - (a*p - q)*d y);

      {d u,d y}

xvars {p,q};       % p,q are no longer coefficients
excoeffs(d u - (a*p - q)*d y);

      { - a,1,1}

exvars(d u - (a*p - q)*d y);

      {d y*p,d y*q,d u}

xvars nil;

```

Non-graded left and right ideals are no longer the same:

```

d t^(d z+d x^d y) xmodideal {d z+d x^d y};

0

(d z+d x^d y)^d t xmodideal {d z+d x^d y};

- 2*d t^d z

```

Any form containing a 0-form term generates the whole ideal:

```

xideal {1 + f(1) + f(1)^f(2) + f(2)^f(3)^f(4)};

{1}

```

## 16.83 ZEILBERG: Indefinite and definite summation

This package is a careful implementation of the Gosper and Zeilberger algorithms for indefinite and definite summation of hypergeometric terms, respectively. Extensions of these algorithms are also included that are valid for ratios of products of powers, factorials,  $\Gamma$  function terms, binomial coefficients, and shifted factorials that are rational-linear in their arguments.

Authors: Gregor Stölting and Wolfram Koepf.

### 16.83.1 Introduction

This package is a careful implementation of the Gosper<sup>54</sup> and Zeilberger algorithms for indefinite, and definite summation of hypergeometric terms, respectively. Further, extensions of these algorithms given by the first author are covered. An expression  $a_k$  is called a *hypergeometric term* (or *closed form*), if  $a_k/a_{k-1}$  is a rational function with respect to  $k$ . Typical hypergeometric terms are ratios of products of powers, factorials,  $\Gamma$  function terms, binomial coefficients, and shifted factorials (Pochhammer symbols) that are integer-linear in their arguments.

The extensions of Gosper's and Zeilberger's algorithm mentioned in particular are valid for ratios of products of powers, factorials,  $\Gamma$  function terms, binomial coefficients, and shifted factorials that are rational-linear in their arguments.

### 16.83.2 Gosper Algorithm

The Gosper algorithm [Gos78] is a *decision procedure*, that decides by algebraic calculations whether or not a given hypergeometric term  $a_k$  has a hypergeometric term antidifference  $g_k$ , i. e.  $g_k - g_{k-1} = a_k$  with rational  $g_k/g_{k-1}$ , and returns  $g_k$  if the procedure is successful, in which case we call  $a_k$  *Gosper-summable*. Otherwise *no hypergeometric term antidifference exists*. Therefore if the Gosper algorithm does not return a closed form solution, it has *proved* that no such solution exists, an information that may be quite useful and important. The Gosper algorithm is the discrete analogue of the Risch algorithm for integration in terms of elementary functions.

Any antidifference is uniquely determined up to a constant, and is denoted by

$$g_k = \sum_k a_k .$$

Finding  $g_k$  given  $a_k$  is called *indefinite summation*. The antidifference operator  $\Sigma$  is the inverse of the downward difference operator  $\nabla a_k = a_k - a_{k-1}$ . There is

---

<sup>54</sup>The `sum` package contains also a partial implementation of the Gosper algorithm.

an analogous summation theory corresponding to the upward difference operator  $\Delta a_k = a_{k+1} - a_k$ .

In case, an antidifference  $g_k$  of  $a_k$  is known, any sum

$$\sum_{k=m}^n a_k = g_n - g_{m-1}$$

can be easily calculated by an evaluation of  $g$  at the boundary points like in the integration case. Note, however, that the sum

$$\sum_{k=0}^n \binom{n}{k} \quad (16.98)$$

e. g. is not of this type since the summand  $\binom{n}{k}$  depends on the upper boundary point  $n$  explicitly. This is an example of a definite sum that we consider in the next section.

Our package supports the input of powers ( $a^k$ ), factorials (`factorial(k)`),  $\Gamma$  function terms (`gamma(a)`), binomial coefficients (`binomial(n, k)`), shifted factorials (`pochhammer(a, k) = a(a+1)⋯(a+k-1) =  $\Gamma(a+k)/\Gamma(a)$` ), and partially products (`prod(f, k, k1, k2)`). It takes care of the necessary simplifications, and therefore provides you with the solution of the decision problem as long as the memory or time requirements are not too high for the computer used.

### 16.83.3 Zeilberger Algorithm

The (fast) Zeilberger algorithm [Zei90]–[Zei91] deals with the *definite summation* of hypergeometric terms. Zeilberger’s paradigm is to find (and return) a linear homogeneous recurrence equation with polynomial coefficients (called *holonomic equation*) for an *infinite sum*

$$s(n) = \sum_{k=-\infty}^{\infty} f(n, k),$$

the summation to be understood over all integers  $k$ , if  $f(n, k)$  is a hypergeometric term with respect to both  $k$  and  $n$ . The existence of a holonomic recurrence equation for  $s(n)$  is then generally guaranteed.

If one is lucky, and the resulting recurrence equation is of first order

$$p(n) s(n-1) + q(n) s(n) = 0 \quad (p, q \text{ polynomials}),$$

$s(n)$  turns out to be a hypergeometric term, and a closed form solution can be easily established using a suitable initial value, and is represented by a ratio of Pochhammer or  $\Gamma$  function terms if the polynomials  $p$ , and  $q$  can be factored.

Zeilberger's algorithm does not guarantee to find the holonomic equation of lowest order, but often it does.

If the resulting recurrence equation has order larger than one, this information can be used for identification purposes: Any other expression satisfying the same recurrence equation, and the same initial values, represents the same function.

Note that a *definite sum*  $\sum_{k=m_1}^{m_2} f(n, k)$  is an infinite sum if  $f(n, k) = 0$  for  $k < m_1$  and  $k > m_2$ . This is often the case, an example of which is the sum (16.98) considered above, for which the hypergeometric recurrence equation  $2s(n-1) - s(n) = 0$  is generated by Zeilberger's algorithm, leading to the closed form solution  $s(n) = 2^n$ .

Definite summation is trivial if the corresponding indefinite sum is Gosper-summable analogously to the fact that definite integration is trivial as soon as an elementary antiderivative is known. If this is not the case, the situation is much more difficult, and it is therefore quite remarkable and non-obvious that Zeilberger's method is just a clever application of Gosper's algorithm.

Our implementation is mainly based on [Koo93] and [Koe94b]. More examples can be found in [PS95], [Str93], [Wil90], and [Wil93] many of which are contained in the test file `zeilberg.tst`.

#### 16.83.4 REDUCE operator GOSPER

The ZEILBERG package must be loaded by:

```
1: load zeilberg;
```

The `gosper` operator is an implementation of the Gosper algorithm.

- `gosper(a, k)` determines a closed form antidifference. If it does not return a closed form solution, then a closed form solution does not exist.
- `gosper(a, k, m, n)` determines

$$\sum_{k=m}^n a_k$$

using Gosper's algorithm. This is only successful if Gosper's algorithm applies.

Example:

```
2: gosper((-1)^(k+1)*(4*k+1)*factorial(2*k)/
```

$$\frac{(\text{factorial}(k) * 4^k * (2k-1) * \text{factorial}(k+1)), k);$$

$$\frac{- \binom{k}{-1} * \text{factorial}(2k)}{2^{2k} * \text{factorial}(k+1) * \text{factorial}(k)}$$

This solves a problem given in SIAM Review ([OK94], Problem 94–2) where it was asked to determine the infinite sum

$$S = \lim_{n \rightarrow \infty} S_n, \quad S_n = \sum_{k=1}^n \frac{(-1)^{k+1} (4k+1) (2k-1)!!}{2^k (2k-1) (k+1)!},$$

$((2k-1)!! = 1 \cdot 3 \cdots (2k-1) = \frac{(2k)!}{2^k k!})$ . The above calculation shows that the summand is Gosper-summable, and the limit  $S = 1$  is easily established using Stirling's formula.

The implementation solves further deep and difficult problems some examples of which are:

3:  $\text{gosper}(\text{sub}(n=n+1, \text{binomial}(n, k)^2 / \text{binomial}(2n, n)) - \text{binomial}(n, k)^2 / \text{binomial}(2n, n), k);$

$$\frac{((\text{binomial}(n+1, k)^2 * \text{binomial}(2n, n) - \text{binomial}(2*(n+1), n+1) * \text{binomial}(n, k)^2) * (2k - 3n - 1) * (k - n - 1)^2) / ((2*(2*(n+1) - k) * (2n+1) * k - 3n^3 - 7n^2 - 5n - 1) * \text{binomial}(2*(n+1), n+1) * \text{binomial}(2n, n))$$

4:  $\text{gosper}(\text{binomial}(k, n), k);$

$$\frac{(k+1) * \text{binomial}(k, n)}{n+1}$$

5:  $\text{gosper}((-25+15*k+18*k^2-2*k^3-k^4) / (-23+479*k+613*k^2+137*k^3+53*k^4+5*k^5+k^6), k);$

$$\frac{-(2k^2 - 15k + 8) * k}{23*(k^3 + 4k^2 + 27k + 23)}$$

The Gosper algorithm is not capable to give antidifferences depending on the harmonic numbers

$$H_k := \sum_{j=1}^k \frac{1}{j},$$

e. g.  $\sum_k H_k = (k+1)(H_{k+1} - 1)$ , but, is able to give a proof, instead, for the fact that  $H_k$  does not possess a closed form evaluation:

```
6: gosper(1/k, k);
```

```
***** Gosper algorithm: no closed form solution exists
```

The following code gives the solution to a summation problem proposed in Gosper's original paper [Gos78]. Let

$$f_k = \prod_{j=1}^k (a + b j + c j^2) \quad \text{and} \quad g_k = \prod_{j=1}^k (e + b j + c j^2).$$

Then a closed form solution for

$$\sum_k \frac{f_{k-1}}{g_k}$$

is found by the definitions

```
7: operator ff, gg$
```

```
8: let {ff(~k+~m) => ff(k+m-1) * (c * (k+m)^2 + b * (k+m) + a)
      when (fixp(m) and m>0),
      ff(~k+~m) => ff(k+m+1) / (c * (k+m+1)^2 + b * (k+m+1) + a)
      when (fixp(m) and m<0)}$
```

```
9: let {gg(~k+~m) => gg(k+m-1) * (c * (k+m)^2 + b * (k+m) + e)
      when (fixp(m) and m>0),
      gg(~k+~m) => gg(k+m+1) / (c * (k+m+1)^2 + b * (k+m+1) + e)
      when (fixp(m) and m<0)}$
```

and the calculation

```
10: gosper(ff(k-1)/gg(k), k);
```

```
      ff(k)
-----
(a - e) * gg(k)
```

```
11: clear ff, gg$
```



Similarly closed form solutions of  $\sum_k \frac{f_{k-m}}{g_k}$  for positive integers  $m$  can be obtained, as well as of  $\sum_k \frac{f_{k-1}}{g_k}$  for

$$f_k = \prod_{j=1}^k (a + b j + c j^2 + d j^3) \quad \text{and} \quad g_k = \prod_{j=1}^k (e + b j + c j^2 + d j^3)$$

and for analogous expressions of higher degree polynomials.

### 16.83.5 REDUCE operator EXTENDED\_GOSPER

The `extended_gosper` operator is an implementation of an extended version of Gosper's algorithm given by Koepf [Koe94b].

- `extended_gosper(a, k)` determines an antidifference  $g_k$  of  $a_k$  whenever there is a number  $m$  such that  $h_k - h_{k-m} = a_k$ , and  $h_k$  is an  $m$ -fold hypergeometric term, i. e.

$$h_k/h_{k-m} \text{ is a rational function with respect to } k.$$

If it does not return a solution, then such a solution does not exist.

- `extended_gosper(a, k, m)` determines an  $m$ -fold antidifference  $h_k$  of  $a_k$ , i. e.  $h_k - h_{k-m} = a_k$ , if it is an  $m$ -fold hypergeometric term.

Examples:

```
12: extended_gosper(binomial(k/2, n), k);
```

$$\frac{(k+2) \binom{k}{2} + (k+1) \binom{k-1}{2}}{2(n+1)}$$

```
13: extended_gosper(k*factorial(k/7), k, 7);
```

$$(k+7) \frac{\text{factorial}(k)}{7}$$

### 16.83.6 REDUCE operator SUMRECURSION

The `sumrecursion` operator is an implementation of the (fast) Zeilberger algorithm.

- `sumrecursion(f, k, n)` determines a holonomic recurrence equation for

$$\text{sum}(n) = \sum_{k=-\infty}^{\infty} f(n, k)$$

with respect to  $n$ , applying `extended_sumrecursion` if necessary, see § 16.83.7. The resulting expression equals zero.

- `sumrecursion(f, k, n, j)` searches for a holonomic recurrence equation of order  $j$ . This operator does not use `extended_sumrecursion` automatically. Note that if  $j$  is too large, the recurrence equation may not be unique, and only one particular solution is returned.

A simple example deals with Equation (16.98)<sup>55</sup>

```
14: sumrecursion(binomial(n, k), k, n);

2*sum(n - 1) - sum(n)
```

The whole *hypergeometric database* of the *Vandermonde*, *Gauß*, *Kummer*, *Saalschütz*, *Dixon*, *Clausen* and *Dougall identities* (see [Wil93]), and many more identities (see e. g. [Koe94b]), can be obtained using `sumrecursion`. As examples, we consider the difficult cases of Clausen and Dougall:

```
15: summand:=factorial(a+k-1)*factorial(b+k-1)/(factorial(k)*
    factorial(-1/2+a+b+k))*factorial(a+n-k-1)*factorial(b+n-k-1)/
    (factorial(n-k)*factorial(-1/2+a+b+n-k))$

16: sumrecursion(summand, k, n);

(2*a + 2*b + 2*n - 1)*(2*a + 2*b + n - 1)*sum(n)*n
- 2*(2*a + n - 1)*(a + b + n - 1)*(2*b + n - 1)*sum(n - 1)

17: summand:=pochhammer(d, k)*pochhammer(1+d/2, k)*pochhammer(d+b-a, k)*
    pochhammer(d+c-a, k)*pochhammer(1+a-b-c, k)*pochhammer(n+a, k)*
    pochhammer(-n, k)/(factorial(k)*pochhammer(d/2, k)*
    pochhammer(1+a-b, k)*pochhammer(1+a-c, k)*pochhammer(b+c+d-a, k)*
    pochhammer(1+d-a-n, k)*pochhammer(1+d+n, k))$

18: sumrecursion(summand, k, n);

(2*a - b - c - d + n)*(b + n - 1)*(c + n - 1)*(d + n)*sum(n - 1) +
```

---

<sup>55</sup>Note that with REDUCE Version 3.5 we use the global operator `summ` instead of `sum` to denote the sum.

$$(a - b - c - d - n + 1) * (a - b + n) * (a - c + n) * (a - d + n - 1) \\ * \text{sum}(n)$$

corresponding to the statements

$${}_4F_3 \left( \begin{matrix} a, b, 1/2 - a - b - n, -n \\ 1/2 + a + b, 1 - a - n, 1 - b - n \end{matrix} \middle| 1 \right) = \frac{(2a)_n (a+b)_n (2b)_n}{(2a+2b)_n (a)_n (b)_n}$$

and

$${}_7F_6 \left( \begin{matrix} d, 1 + d/2, d + b - a, d + c - a, 1 + a - b - c, n + a, -n \\ d/2, 1 + a - b, 1 + a - c, b + c + d - a, 1 + d - a - n, 1 + d + n \end{matrix} \middle| 1 \right) \\ = \frac{(d+1)_n (b)_n (c)_n (1 + 2a - b - c - d)_n}{(a-d)_n (1 + a - b)_n (1 + a - c)_n (b + c + d - a)_n}$$

(compare next section), respectively.

Other applications of the Zeilberger algorithm are connected with the verification of identities. To prove the identity

$$\sum_{k=0}^n \binom{n}{k}^3 = \sum_{k=0}^n \binom{n}{k}^2 \binom{2k}{n},$$

e. g., we may prove that both sums satisfy the same recurrence equation

$$19: \text{sumrecursion}(\text{binomial}(n, k)^3, k, n);$$

$$(7 * n^2 - 7 * n + 2) * \text{sum}(n-1) + 8 * (n-1)^2 * \text{sum}(n-2) - \text{sum}(n) * n^2$$

$$20: \text{sumrecursion}(\text{binomial}(n, k)^2 * \text{binomial}(2 * k, n), k, n);$$

$$(7 * n^2 - 7 * n + 2) * \text{sum}(n-1) + 8 * (n-1)^2 * \text{sum}(n-2) - \text{sum}(n) * n^2$$

and finally check the initial conditions:

$$21: \text{sub}(n=0, k=0, \text{binomial}(n, k)^3);$$

$$1$$

$$22: \text{sub}(n=0, k=0, \text{binomial}(n, k)^2 * \text{binomial}(2 * k, n));$$

$$1$$

```
23: sub(n=1,k=0,binomial(n,k)^3)+sub(n=1,k=1,binomial(n,k)^3);
```

```
2
```

```
24: sub(n=1,k=0,binomial(n,k)^2*binomial(2*k,n))+
    sub(n=1,k=1,binomial(n,k)^2*binomial(2*k,n));
```

```
2
```

### 16.83.7 REDUCE operator EXTENDED\_SUMRECURSION

The `extended_sumrecursion` operator is an implementation of an extension of the (fast) Zeilberger algorithm given by Koepf [[Koe94b](#)].

- `extended_sumrecursion(f,k,n,m,l)` determines a holonomic recurrence equation for  $\text{sum}(n) = \sum_{k=-\infty}^{\infty} f(n,k)$  with respect to  $n$  if  $f(n,k)$  is an  $(m,l)$ -fold hypergeometric term with respect to  $(n,k)$ , i. e.

$$\frac{F(n,k)}{F(n-m,k)} \quad \text{and} \quad \frac{F(n,k)}{F(n,k-l)}$$

are rational functions with respect to both  $n$  and  $k$ . The resulting expression equals zero.

- `sumrecursion(f,k,n)` invokes `extended_sumrecursion(f,k,n,m,l)` with suitable values  $m$  and  $l$ , and covers therefore the extended algorithm completely.

Examples:

```
25: extended_sumrecursion(binomial(n,k)*binomial(k/2,n),k,n,1,2);
```

```
sum(n - 1) + 2*sum(n)
```

which can be obtained automatically by

```
26: sumrecursion(binomial(n,k)*binomial(k/2,n),k,n);
```

```
sum(n - 1) + 2*sum(n)
```

Similarly, we get

```
27: extended_sumrecursion(binomial(n/2,k),k,n,2,1);
```

```

2*sum(n - 2) - sum(n)

28: sumrecursion(binomial(n/2,k),k,n);

2*sum(n - 2) - sum(n)

29: sumrecursion(hyperterm({a,b,a+1/2-b,1+2*a/3,-n},
    {2*a+1-2*b,2*b,2/3*a,1+a+n/2},4,k)/(factorial(n)*2^(-n)/
    factorial(n/2))/hyperterm({a+1,1},{a-b+1,b+1/2},1,n/2),k,n);

sum(n - 2) - sum(n)

```

In the last example, the program chooses  $m = 2$ , and  $l = 1$  to derive the resulting recurrence equation (see [Koe94b], Table 3, (1.3)).

### 16.83.8 REDUCE operator HYPERRECURSION

Sums to which the Zeilberger algorithm applies, in general are special cases of the *generalized hypergeometric function*

$${}_pF_q \left( \begin{matrix} a_1, & a_2, & \dots, & a_p \\ b_1, & b_2, & \dots, & b_q \end{matrix} \middle| x \right) := \sum_{k=0}^{\infty} \frac{(a_1)_k \cdot (a_2)_k \cdots (a_p)_k}{(b_1)_k \cdot (b_2)_k \cdots (b_q)_k k!} x^k$$

with upper parameters  $\{a_1, a_2, \dots, a_p\}$ , and lower parameters  $\{b_1, b_2, \dots, b_q\}$ . If a recursion for a generalized hypergeometric function is to be established, you can use the following REDUCE operator:

- `hyperrecursion(upper, lower, x, n)` determines a holonomic recurrence equation with respect to  $n$  for  ${}_pF_q \left( \begin{matrix} a_1, & a_2, & \dots, & a_p \\ b_1, & b_2, & \dots, & b_q \end{matrix} \middle| x \right)$ , where `upper` =  $\{a_1, a_2, \dots, a_p\}$  is the list of upper parameters, and `lower` =  $\{b_1, b_2, \dots, b_q\}$  is the list of lower parameters depending on  $n$ . If Zeilberger's algorithm does not apply, `extended_sumrecursion` of § 16.83.7 is used.
- `hyperrecursion(upper, lower, x, n, j)` ( $j \in \mathbb{N}$ ) searches only for a holonomic recurrence equation of order  $j$ . This operator does not use `extended_sumrecursion` automatically.

Therefore

```

30: hyperrecursion({-n,b},{c},1,n);

(b - c - n + 1)*sum(n - 1) + (c + n - 1)*sum(n)

```

establishes the Vandermonde identity

$${}_2F_1 \left( \begin{matrix} -n, & b \\ & c \end{matrix} \middle| 1 \right) = \frac{(c-b)_n}{(c)_n},$$

whereas

```
31: hyperrecursion({d, 1+d/2, d+b-a, d+c-a, 1+a-b-c, n+a, -n},
                  {d/2, 1+a-b, 1+a-c, b+c+d-a, 1+d-a-n, 1+d+n}, 1, n);

(2*a - b - c - d + n)*(b + n - 1)*(c + n - 1)*(d + n)*sum(n - 1) +

(a - b - c - d - n + 1)*(a - b + n)*(a - c + n)*(a - d + n - 1)

*sum(n)
```

proves Dougall's identity, again.

If a hypergeometric expression is given in hypergeometric notation, then the use of `hyperrecursion` is more natural than the use of `sumrecursion`.

Moreover you may use the `REDUCE` operator

- `hyperterm(upper, lower, x, k)` that yields the hypergeometric term

$$\frac{(a_1)_k \cdot (a_2)_k \cdots (a_p)_k}{(b_1)_k \cdot (b_2)_k \cdots (b_q)_k} \frac{x^k}{k!}$$

with upper parameters `upper = {a1, a2, ..., ap}`, and lower parameters `lower = {b1, b2, ..., bq}`

in connection with hypergeometric terms.

The operator `sumrecursion` can also be used to obtain three-term recurrence equations for systems of orthogonal polynomials with the aid of known hypergeometric representations. By ([NUS91], (2.7.11a)), the discrete Krawtchouk polynomials  $k_n^{(p)}(x, N)$  have the hypergeometric representation

$$k_n^{(p)}(x, N) = (-1)^n p^n \binom{N}{n} {}_2F_1 \left( \begin{matrix} -n, & -x \\ & -N \end{matrix} \middle| \frac{1}{p} \right),$$

and therefore we declare

```
32: krawtchoukterm:=
    (-1)^n*p^n*binomial(NN,n)*hyperterm({-n,-x},{-NN},1/p,k)$
```

and get the three three-term recurrence equations

```

33: sumrecursion(krawtchoukterm,k,n);

((2*p - 1)*n - nn*p - 2*p + x + 1)*sum(n - 1)
- (n - nn - 2)*(p - 1)*sum(n - 2)*p - sum(n)*n

34: sumrecursion(krawtchoukterm,k,x);

(2*(x - 1)*p + n - nn*p - x + 1)*sum(x - 1)
- ((x - 1) - nn)*sum(x)*p - (p - 1)*(x - 1)*sum(x - 2)

35: sumrecursion(krawtchoukterm,k,NN);

((p - 2)*nn + n + x + 1)*sum(nn - 1) + (n - nn)*(p - 1)*sum(nn)
+ (nn - x - 1)*sum(nn - 2)

```

with respect to the parameters  $n$ ,  $x$ , and  $N$  respectively.

### 16.83.9 REDUCE operator HYPERSUM

With the operator `hypersum`, hypergeometric sums are directly evaluated in closed form whenever the extended Zeilberger algorithm leads to a recurrence equation containing only two terms:

- `hypersum(upper, lower, x, n)` determines a closed form representation for  ${}_pF_q \left( \begin{matrix} a_1, & a_2, & \dots, & a_p \\ b_1, & b_2, & \dots, & b_q \end{matrix} \middle| x \right)$ , where `upper` =  $\{a_1, a_2, \dots, a_p\}$  is the list of upper parameters, and `lower` =  $\{b_1, b_2, \dots, b_q\}$  is the list of lower parameters depending on  $n$ . The result is given as a hypergeometric term with respect to  $n$ .

If the result is a list of length  $m$ , we call it *m-fold symmetric*, which is to be interpreted as follows: Its  $j^{th}$  part is the solution valid for all  $n$  of the form  $n = mk + j - 1$  ( $k \in \mathbb{N}_0$ ). In particular, if the resulting list contains two terms, then the first part is the solution for even  $n$ , and the second part is the solution for odd  $n$ .

Examples [[Koe94b](#)]:

```

36: hypersum({a, 1+a/2, c, d, -n}, {a/2, 1+a-c, 1+a-d, 1+a+n}, 1, n);

pochhammer(a - c - d + 1, n)*pochhammer(a + 1, n)
-----
pochhammer(a - c + 1, n)*pochhammer(a - d + 1, n)

```

```

37: hypersum({a, 1+a/2, d, -n}, {a/2, 1+a-d, 1+a+n}, -1, n);

      pochhammer(a + 1, n)
-----
      pochhammer(a - d + 1, n)

```

Note that the operator `togamma` converts expressions given in factorial- $\Gamma$ -binomial-Pochhammer notation into a pure  $\Gamma$  function representation:

```

38: togamma(ws);

      gamma(a - d + 1)*gamma(a + n + 1)
-----
      gamma(a - d + n + 1)*gamma(a + 1)

```

Here are some  $m$ -fold symmetric results:

```

39: hypersum({-n, -n, -n}, {1, 1}, 1, n);

      n/2      2      n      1      n
      (- 27)  *pochhammer(---, ---) *pochhammer(---, ---)
                  3      2                  3      2
{-----,
      n  2
      factorial(---)
      2
0}

```

```

40: hypersum({-n, n+3*a, a}, {3*a/2, (3*a+1)/2}, 3/4, n);

      2      n      1      n
      pochhammer(---, ---) *pochhammer(---, ---)
      3      3      3      3
{-----,
      3*a + 2      n      3*a + 1      n
      pochhammer(-----, ---) *pochhammer(-----, ---)
      3      3      3      3
0,
0}

```

These results correspond to the formulas (compare [Koe94b])

$${}_3F_2 \left( \begin{matrix} -n, -n, -n \\ 1, 1 \end{matrix} \middle| 1 \right) = \begin{cases} 0 & \text{if } n \text{ odd} \\ \frac{(1/3)_{n/2} (2/3)_{n/2}}{(n/2)!^2} (-27)^{n/2} & \text{otherwise} \end{cases}$$



and

$${}_3F_2 \left( \begin{matrix} -n, n+3a, a \\ 3a/2, (3a+1)/2 \end{matrix} \middle| \frac{3}{4} \right) = \begin{cases} 0 & \text{if } n \not\equiv 0 \pmod{3} \\ \frac{(1/3)_{n/3} (2/3)_{n/3}}{(a+1/3)_{n/3} (a+2/3)_{n/3}} & \text{otherwise} \end{cases}$$

### 16.83.10 REDUCE operator SUMTOHYPER

With the operator `sumtohyper`, sums given in factorial- $\Gamma$ -binomial-Pochhammer notation are converted into hypergeometric notation.

`sumtohyper(f, k)` determines the hypergeometric representation of  $\sum_{k=-\infty}^{\infty} f_k$ , i.e. its output is `c*hypergeometric(upper, lower, x)`, corresponding to the representation

$$\sum_{k=-\infty}^{\infty} f_k = c \cdot {}_pF_q \left( \begin{matrix} a_1, a_2, \dots, a_p \\ b_1, b_2, \dots, b_q \end{matrix} \middle| x \right),$$

where `upper` =  $\{a_1, a_2, \dots, a_p\}$  and `lower` =  $\{b_1, b_2, \dots, b_q\}$  are the lists of upper and lower parameters.

Examples:

```
41: sumtohyper(binomial(n,k)^3,k);
```

```
hypergeometric({ - n, - n, - n},{1,1},-1)
```

```
42: sumtohyper(binomial(n,k)/2^n-sub(n=n-1,binomial(n,k)/2^n),k);
```

```
      - n + 2                - n
- hypergeometric({-----, - n,1},{1,-----},-1)
                   2                   2
```

```
-----
                   n
                   2
```

### 16.83.11 Simplification Operators

For the decision that an expression  $a_k$  is a hypergeometric term, it is necessary to find out whether or not  $a_k/a_{k-1}$  is a rational function with respect to  $k$ . For the purpose to decide whether or not an expression involving powers, factorials,  $\Gamma$  function terms, binomial coefficients, and Pochhammer symbols is a hypergeometric term, the following simplification operators can be used:

- `simplify_gamma(f)` simplifies an expression  $f$  involving only rational, powers and  $\Gamma$  function terms according to a recursive application of the simplification rule  $\Gamma(a+1) = a\Gamma(a)$  to the expression tree. Since all  $\Gamma$  arguments with integer difference are transformed, this gives a decision procedure for rationality for integer-linear  $\Gamma$  term product ratios.
- `simplify_combinatorial(f)` simplifies an expression  $f$  involving powers, factorials,  $\Gamma$  function terms, binomial coefficients, and Pochhammer symbols by converting factorials, binomial coefficients, and Pochhammer symbols into  $\Gamma$  function terms, and applying `simplify_gamma` to its result. If the output is not rational, it is given in terms of  $\Gamma$  functions. If you prefer factorials you may use
- `gammatofactorial(rule)` converting  $\Gamma$  function terms into factorials using  $\Gamma(x) \rightarrow (x-1)!$ .
- `simplify_gamma2(f)` uses the duplication formula of the  $\Gamma$  function to simplify  $f$ .
- `simplify_gamman(f,n)` uses the multiplication formula of the  $\Gamma$  function to simplify  $f$ .

The use of `simplify_combinatorial(f)` is a safe way to decide the rationality for any ratio of products of powers, factorials,  $\Gamma$  function terms, binomial coefficients, and Pochhammer symbols.

Example:

```
43: simplify_combinatorial(sub(k=k+1,krawtchoukterm)/krawtchoukterm);
```

$$\frac{(k-n)*(k-x)}{(k-nn)*(k+1)*p}$$

From this calculation, we see again that the upper parameters of the hypergeometric representation of the Krawtchouk polynomials are given by  $\{-n, -x\}$ , its lower parameter is  $\{-N\}$ , and the argument of the hypergeometric function is  $1/p$ .

Other examples are

```
44: simplify_combinatorial(binomial(n,k)/binomial(2*n,k-1));
```

$$\frac{\text{gamma}(- (k - 2*n - 2)) * \text{gamma}(n + 1)}{\text{gamma}(- (k - n - 1)) * \text{gamma}(2*n + 1) * k}$$

```
45: ws where gammatofactorial;
```

```

factorial(-k + 2*n + 1)*factorial(n)
-----
factorial(-k + n)*factorial(2*n)*k
46: simplify_gamma2(gamma(2*n)/gamma(n));

      2*n      2*n + 1
      *gamma(-----)
              2
-----
      2*sqrt(pi)
47: simplify_gamman(gamma(3*n)/gamma(n), 3);

      3*n      3*n + 2      3*n + 1
      *gamma(-----)*gamma(-----)
              3              3
-----
      2*sqrt(3)*pi

```

### 16.83.12 Tracing

If you set

```
48: on zb_trace;
```

tracing is enabled, and you get intermediate results, see [\[Koe94b\]](#).

Example for the Gosper algorithm:

```
49: gosper(pochhammer(k-n,n),k);
```

$$a(k)/a(k-1) := \frac{k-1}{k-n-1}$$

Gosper algorithm applicable

```
p:= 1
```

```
q:= k - 1
```

```
r:= k - n - 1
```

```
degreebound := 0
```

$$f := \frac{1}{n+1}$$

Gosper algorithm successful

$$\frac{\text{pochhammer}(k-n, n) * k}{n+1}$$

Example for the Zeilberger algorithm:

50: sumrecursion(binomial(n, k)^2, k, n);

$$F(n, k) / F(n-1, k) := \frac{n^2}{(k-n)^2}$$

$$F(n, k) / F(n, k-1) := \frac{(k-n-1)^2}{k^2}$$

Zeilberger algorithm applicable

applying Zeilberger algorithm for order:= 1

$$p := \text{zb\_sigma}(1) * k^2 - 2 * \text{zb\_sigma}(1) * k * n + \text{zb\_sigma}(1) * n^2 + n^2$$

$$q := k^2 - 2 * k * n - 2 * k + n^2 + 2 * n + 1$$

$$r := k^2$$

degreebound := 1

$$f := \frac{2 * k^2 - 3 * n + 2}{n}$$

$$p := \frac{-4 * k^2 * n + 2 * k^2 + 8 * k * n^2 - 4 * k * n^3 - 3 * n^2 + 2 * n}{n}$$

```

Zeilberger algorithm successful

4*sum(n - 1)*n - 2*sum(n - 1) - sum(n)*n

51: off zb_trace;

```

### 16.83.13 Global Variables and Switches

The following global variables and switches can be used in connection with the ZEILBERG package:

- `zb_trace`, switch; default setting `off`. Turns tracing on and off.
- `zb_direction`, variable; settings: `down`, `up`; default setting `down`.

In the case of the Gosper algorithm, either a downward or a forward antidifference is calculated, i. e., `gosper` finds  $g_k$  with either

$$a_k = g_k - g_{k-1} \quad \text{or} \quad a_k = g_{k+1} - g_k,$$

respectively.

In the case of the Zeilberger algorithm, either a downward or an upward recurrence equation is returned. Example:

```

52: zb_direction:=up$

53: sumrecursion(binomial(n,k)^2,k,n);

sum(n + 1)*n + sum(n + 1) - 4*sum(n)*n - 2*sum(n)

54: zb_direction:=down$

```

- `zb_order`, variable; settings: any nonnegative integer; default setting 5. Gives the maximal order for the recurrence equation that `sumrecursion` searches for.
- `zb_factor`, switch; default setting `on`. If `off`, the factorization of the output usually producing nicer results is suppressed.
- `zb_proof`, switch; default setting `off`. If `on`, then several intermediate results are stored in global variables:
- `gosper_representation`, variable; default setting `nil`.

If a `gosper` command is issued, and if the Gosper algorithm is applicable, then the variable `gosper_representation` is set to the list of polynomials (with respect to  $k$ )  $\{p, q, r, f\}$  corresponding to the representation

$$\frac{a_k}{a_{k-1}} = \frac{p_k}{p_{k-1}} \frac{q_k}{r_k}, \quad g_k = \frac{q_{k+1}}{p_k} f_k a_k,$$

see [Gos78]. Examples:

```
55: on zb_proof;

56: gosper(k*factorial(k), k);

(k + 1)*factorial(k)

57: gosper_representation;

{k, k, 1, 1}

58: gosper(
    1/(k+1)*binomial(2*k, k)/(n-k+1)*binomial(2*n-2*k, n-k), k);

((2*k - n + 1)*(2*k + 1)*binomial(-2*(k - n), -(k - n))
 *binomial(2*k, k))/((k + 1)*(n + 2)*(n + 1))

59: gosper_representation;

{1,

(2*k - 1)*(k - n - 2),

(2*k - 2*n - 1)*(k + 1),

- (2*k - n + 1)
-----}
(n + 2)*(n + 1)
```

- `zeilberger_representation`, variable; default setting `nil`.

If a `sumrecursion` command is issued, and if the Zeilberger algorithm is successful, then the variable `zeilberger_representation` is set to the final Gosper representation used, see [Koo93].

### 16.83.14 Messages

The following messages may occur:

- \*\*\*\*\* Gosper algorithm: no closed form solution exists

Example input:

```
gosper(factorial(k),k).
```

- \*\*\*\*\* Gosper algorithm not applicable

Example input:

```
gosper(factorial(k/2),k).
```

The term ratio  $a_k/a_{k-1}$  is not rational.

- \*\*\*\*\* illegal number of arguments

Example input:

```
gosper(k).
```

- \*\*\*\*\* Zeilberger algorithm fails. Enlarge zb\_order

Example input:

```
sumrecursion(binomial(n,k)*binomial(6*k,n),k,n)
```

For this example a setting `zb_order:=6` is needed.

- \*\*\*\*\* Zeilberger algorithm not applicable

Example input:

```
sumrecursion(binomial(n/2,k),k,n)
```

One of the term ratios  $f(n,k)/f(n-1,k)$  or  $f(n,k)/f(n,k-1)$  is not rational.

- \*\*\*\*\* SOLVE given inconsistent equations

You can ignore this message that occurs with Version 3.5.

## 16.84 ZTRANS: $Z$ -transform package

This package is an implementation of the  $Z$ -transform of a sequence. This is the discrete analogue of the Laplace Transform.

Authors: Wolfram Koepf and Lisa Temme.

### 16.84.1 $Z$ -Transform

The  $Z$ -Transform of a sequence  $\{f_n\}$  is the discrete analogue of the Laplace Transform, and

$$\mathcal{Z}\{f_n\} = F(z) = \sum_{n=0}^{\infty} f_n z^{-n}.$$

This series converges in the region outside the circle  $|z| = |z_0| = \limsup_{n \rightarrow \infty} \sqrt[n]{|f_n|}$ .

**SYNTAX:** `ztrans( $f_n$ ,  $n$ ,  $z$ )` where  $f_n$  is an expression, and  $n, z$  are identifiers.

### 16.84.2 Inverse $Z$ -Transform

The calculation of the Laurent coefficients of a regular function results in the following inverse formula for the  $Z$ -Transform:

If  $F(z)$  is a regular function in the region  $|z| > \rho$  then  $\exists$  a sequence  $\{f_n\}$  with  $\mathcal{Z}\{f_n\} = F(z)$  given by

$$f_n = \frac{1}{2\pi i} \oint F(z) z^{n-1} dz$$

**SYNTAX:** `invztrans( $F(z)$ ,  $z$ ,  $n$ )` where  $F(z)$  is an expression, and  $z, n$  are identifiers.

### 16.84.3 Input for the $Z$ -Transform

This package can compute the  $Z$ -Transforms of the following list of  $f_n$ , and certain combinations thereof.



1	$e^{\alpha n}$	$\frac{1}{(n+k)}$
$\frac{1}{n!}$	$\frac{1}{(2n)!}$	$\frac{1}{(2n+1)!}$
$\frac{\sin(\beta n)}{n!}$	$\sin(\alpha n + \phi)$	$e^{\alpha n} \sin(\beta n)$
$\frac{\cos(\beta n)}{n!}$	$\cos(\alpha n + \phi)$	$e^{\alpha n} \cos(\beta n)$
$\frac{\sin(\beta(n+1))}{n+1}$	$\sinh(\alpha n + \phi)$	$\frac{\cos(\beta(n+1))}{n+1}$
$\cosh(\alpha n + \phi)$	$\binom{n+k}{m}$	

### Other Combinations

Linearity  $\mathcal{Z}\{af_n + bg_n\} = a\mathcal{Z}\{f_n\} + b\mathcal{Z}\{g_n\}$

Multiplication by  $n$   $\mathcal{Z}\{n^k \cdot f_n\} = -z \frac{d}{dz} (\mathcal{Z}\{n^{k-1} \cdot f_n, n, z\})$

Multiplication by  $\lambda^n$   $\mathcal{Z}\{\lambda^n \cdot f_n\} = F\left(\frac{z}{\lambda}\right)$

Shift Equation  $\mathcal{Z}\{f_{n+k}\} = z^k \left( F(z) - \sum_{j=0}^{k-1} f_j z^{-j} \right)$

Symbolic Sums  $\mathcal{Z}\left\{ \sum_{k=0}^n f_k \right\} = \frac{z}{z-1} \cdot \mathcal{Z}\{f_n\}$

$\mathcal{Z}\left\{ \sum_{k=p}^{n+q} f_k \right\}$  combination of the above

where  $k, \lambda \in \mathbf{N} \setminus \{0\}$ ; and  $a, b$  are variables or fractions; and  $p, q \in \mathbf{Z}$  or are functions of  $n$ ; and  $\alpha, \beta$  and  $\phi$  are angles in radians.

### 16.84.4 Input for the Inverse $Z$ -Transform

This package can compute the Inverse  $Z$ -Transforms of any rational function, whose denominator can be factored over  $\mathbf{Q}$ , in addition to the following list of  $F(z)$ .

$$\begin{array}{ll}
\sin\left(\frac{\sin(\beta)}{z}\right) e^{\left(\frac{\cos(\beta)}{z}\right)} & \cos\left(\frac{\sin(\beta)}{z}\right) e^{\left(\frac{\cos(\beta)}{z}\right)} \\
\sqrt{\frac{z}{A}} \sin\left(\sqrt{\frac{z}{A}}\right) & \cos\left(\sqrt{\frac{z}{A}}\right) \\
\sqrt{\frac{z}{A}} \sinh\left(\sqrt{\frac{z}{A}}\right) & \cosh\left(\sqrt{\frac{z}{A}}\right) \\
z \log\left(\frac{z}{\sqrt{z^2 - Az + B}}\right) & z \log\left(\frac{\sqrt{z^2 + Az + B}}{z}\right) \\
\arctan\left(\frac{\sin(\beta)}{z + \cos(\beta)}\right) &
\end{array}$$

where  $k, \lambda \in \mathbf{N} \setminus \{0\}$  and  $A, B$  are fractions or variables ( $B > 0$ ) and  $\alpha, \beta$ , and  $\phi$  are angles in radians.

### 16.84.5 Application of the $Z$ -Transform

#### Solution of difference equations

In the same way that a Laplace Transform can be used to solve differential equations, so  $Z$ -Transforms can be used to solve difference equations.

Given a linear difference equation of  $k$ -th order

$$f_{n+k} + a_1 f_{n+k-1} + \dots + a_k f_n = g_n \quad (16.99)$$

with initial conditions  $f_0 = h_0, f_1 = h_1, \dots, f_{k-1} = h_{k-1}$  (where  $h_j$  are given), it is possible to solve it in the following way. If the coefficients  $a_1, \dots, a_k$  are constants, then the  $Z$ -Transform of (16.99) can be calculated using the shift equation, and results in a solvable linear equation for  $\mathcal{Z}\{f_n\}$ . Application of the Inverse  $Z$ -Transform then results in the solution of (16.99).

If the coefficients  $a_1, \dots, a_k$  are polynomials in  $n$  then the  $Z$ -Transform of (16.99) constitutes a differential equation for  $\mathcal{Z}\{f_n\}$ . If this differential equation can be solved then the Inverse  $Z$ -Transform once again yields the solution of (16.99). Some examples of these methods of solution can be found in §16.84.6.

### 16.84.6 EXAMPLES

#### Here are some examples for the $Z$ -Transform

```
1: ztrans((-1)^n*n^2,n,z);
```

```
z*(-z+1)
```

```
-----
```

```

      3      2
z  + 3*z  + 3*z + 1

2: ztrans(cos(n*omega*t),n,z);

      z*(cos(omega*t) - z)
-----
                2
      2*cos(omega*t)*z - z  - 1

3: ztrans(cos(b*(n+2))/(n+2),n,z);

      z
z*( - cos(b) + log(-----)*z)
                    2
                sqrt( - 2*cos(b)*z + z  + 1)

4: ztrans(n*cos(b*n)/factorial(n),n,z);

      cos(b)/z      sin(b)      sin(b)
e      *(cos(-----)*cos(b) - sin(-----)*sin(b))
                z                z
-----
                z
5: ztrans(sum(1/factorial(k),k,0,n),n,z);

      1/z
e      *z
-----
      z - 1

6: operator f$

7: ztrans((1+n)^2*f(n),n,z);

      2
df(ztrans(f(n),n,z),z,2)*z  - df(ztrans(f(n),n,z),z)*z
+ ztrans(f(n),n,z)

```

### **Here are some examples for the Inverse Z-Transform**

```

8: invztrans((z^2-2*z)/(z^2-4*z+1),z,n);

      n      n      n

```

$$\frac{(\sqrt{3} - 2) * (-1) + (\sqrt{3} + 2)}{2}$$

9: invztrans(z/((z-a)\*(z-b)),z,n);

$$\frac{a^n - b^n}{a - b}$$

10: invztrans(z/((z-a)\*(z-b)\*(z-c)),z,n);

$$\frac{a^n * b - a^n * c - b^n * a + b^n * c + c^n * a - c^n * b}{a^2 * b - a^2 * c - a * b^2 + a * c^2 + b^2 * c - b * c^2}$$

11: invztrans(z\*log(z/(z-a)),z,n);

$$\frac{a^n * a}{n + 1}$$

12: invztrans(e^(1/(a\*z)),z,n);

$$\frac{1}{a^n * \text{factorial}(n)}$$

13: invztrans(z\*(z-cosh(a))/(z^2-2\*z\*cosh(a)+1),z,n);

$$\cosh(a * n)$$

### Examples: Solutions of Difference Equations

**I** (See [BS81], p. 651, Example 1).

Consider the homogeneous linear difference equation

$$f_{n+5} - 2f_{n+3} + 2f_{n+2} - 3f_{n+1} + 2f_n = 0$$

with initial conditions  $f_0 = 0$ ,  $f_1 = 0$ ,  $f_2 = 9$ ,  $f_3 = -2$ ,  $f_4 = 23$ . The

Z-Transform of the left hand side can be written as  $F(z) = P(z)/Q(z)$  where  $P(z) = 9z^3 - 2z^2 + 5z$  and  $Q(z) = z^5 - 2z^3 + 2z^2 - 3z + 2 = (z-1)^2(z+2)(z^2+1)$ , which can be inverted to give

$$f_n = 2n + (-2)^n - \cos \frac{\pi}{2} n.$$

The following REDUCE session shows how the present package can be used to solve the above problem.

```
14: operator f$ f(0):=0$ f(1):=0$ f(2):=9$ f(3):=-2$ f(4):=23$
```

```
20: equation:=ztrans(f(n+5)-2*f(n+3)+2*f(n+2)-3*f(n+1)+2*f(n),n,z);
```

$$\begin{aligned} \text{equation} := & \text{ztrans}(f(n), n, z) * z^5 - 2 * \text{ztrans}(f(n), n, z) * z^3 \\ & + 2 * \text{ztrans}(f(n), n, z) * z^2 - 3 * \text{ztrans}(f(n), n, z) * z \\ & + 2 * \text{ztrans}(f(n), n, z) - 9 * z^3 + 2 * z^2 - 5 * z \end{aligned}$$

```
21: ztransresult:=solve(equation,ztrans(f(n),n,z));
```

$$\text{ztransresult} := \left\{ \text{ztrans}(f(n), n, z) = \frac{z * (9 * z^2 - 2 * z + 5)}{z^5 - 2 * z^3 + 2 * z^2 - 3 * z + 2} \right\}$$

```
22: result:=invztrans(part(first(ztransresult),2),z,n);
```

$$\text{result} := \frac{2 * (-2)^n - i * (-1)^n - i + 4 * n}{2}$$

**II** (See [BS81], p. 651, Example 2).

Consider the inhomogeneous difference equation:

$$f_{n+2} - 4f_{n+1} + 3f_n = 1$$

with initial conditions  $f_0 = 0, f_1 = 1$ . Giving

$$\begin{aligned} F(z) &= \mathcal{Z}\{1\} \left( \frac{1}{z^2 - 4z + 3} + \frac{z}{z^2 - 4z + 3} \right) \\ &= \frac{z}{z-1} \left( \frac{1}{z^2 - 4z + 3} + \frac{z}{z^2 - 4z + 3} \right). \end{aligned}$$

The Inverse  $Z$ -Transform results in the solution

$$f_n = \frac{1}{2} \left( \frac{3^{n+1} - 1}{2} - (n+1) \right).$$

The following REDUCE session shows how the present package can be used to solve the above problem.

```

23: clear(f)$ operator f$ f(0):=0$ f(1):=1$

27: equation:=ztrans(f(n+2)-4*f(n+1)+3*f(n)-1,n,z);

equation := (ztrans(f(n),n,z)*z3 - 5*ztrans(f(n),n,z)*z2
+ 7*ztrans(f(n),n,z)*z - 3*ztrans(f(n),n,z) - z2)/(z2 - 1)

28: ztransresult:=solve(equation,ztrans(f(n),n,z));

result := {ztrans(f(n),n,z)=2z2-----}
3z3 - 5*z2 + 7*z - 3

29: result:=invztrans(part(first(ztransresult),2),z,n);

n
3*3n - 2*n - 3
result := -----
4

```

**III** Consider the following difference equation, which has a differential equation for  $\mathcal{Z}\{f_n\}$ .

$$(n+1) \cdot f_{n+1} - f_n = 0$$

with initial conditions  $f_0 = 1, f_1 = 1$ . It can be solved in REDUCE using the present package in the following way.

```

30: clear(f)$ operator f$ f(0):=1$ f(1):=1$

34: equation:=ztrans((n+1)*f(n+1)-f(n),n,z);

equation := - (df(ztrans(f(n),n,z),z)*z2 + ztrans(f(n),n,z))

35: operator tmp;

36: equation:=sub(ztrans(f(n),n,z)=tmp(z),equation);

equation := - (df(tmp(z),z)*z2 + tmp(z))

37: load(odesolve);

38: ztransresult:=odesolve(equation,tmp(z),z);

ztransresult := {tmp(z)=e1/z*arbconst(1)}

39: preresult:=invztrans(part(first(ztransresult),2),z,n);

preresult := 
$$\frac{\text{arbconst}(1)}{\text{factorial}(n)}$$


40: solve({sub(n=0,preresult)=f(0),sub(n=1,preresult)=f(1)},
arbconst(1));

{arbconst(1)=1}

41: result:=preresult where ws;

result := 
$$\frac{1}{\text{factorial}(n)}$$


```





## Chapter 17

# Symbolic Mode

At the system level, REDUCE is based on a version of the programming language Lisp known as *Standard Lisp* which is described in J. Marti, Hearn, A. C., Griss, M. L. and Griss, C., "Standard LISP Report" SIGPLAN Notices, ACM, New York, 14, No 10 (1979) 48-68. We shall assume in this section that the reader is familiar with the material in that paper. This also assumes implicitly that the reader has a reasonable knowledge about Lisp in general, say at the level of the LISP 1.5 Programmer's Manual (McCarthy, J., Abrahams, P. W., Edwards, D. J., Hart, T. P. and Levin, M. I., "LISP 1.5 Programmer's Manual", M.I.T. Press, 1965) or any of the books mentioned at the end of this section. Persons unfamiliar with this material will have some difficulty understanding this section.

Although REDUCE is designed primarily for algebraic calculations, its source language is general enough to allow for a full range of Lisp-like symbolic calculations. To achieve this generality, however, it is necessary to provide the user with two modes of evaluation, namely an algebraic mode and a symbolic mode. To enter symbolic mode, the user types `symbolic;` (or `lisp;`) and to return to algebraic mode one types `algebraic;`. Evaluations proceed differently in each mode so the user is advised to check what mode he is in if a puzzling error arises. He can find his mode by typing

```
eval_mode;
```

The current mode will then be printed as `ALGEBRAIC` or `SYMBOLIC`.

Expression evaluation may proceed in either mode at any level of a calculation, provided the results are passed from mode to mode in a compatible manner. One simply prefixes the relevant expression by the appropriate mode. If the mode name prefixes an expression at the top level, it will then be handled as if the global system mode had been changed for the scope of that particular calculation.

For example, if the current mode is `ALGEBRAIC`, then the commands

```
symbolic car '(a);
x+y;
```

will cause the first expression to be evaluated and printed in symbolic mode and the second in algebraic mode. Only the second evaluation will thus affect the expression workspace. On the other hand, the statement

```
x + symbolic car '(12);
```

will result in the algebraic value  $X+12$ .

The use of `SYMBOLIC` (and equivalently `ALGEBRAIC`) in this manner is the same as any operator. That means that parentheses could be omitted in the above examples since the meaning is obvious. In other cases, parentheses must be used, as in

```
symbolic(x := 'a);
```

Omitting the parentheses, as in

```
symbolic x := a;
```

would be wrong, since it would parse as

```
symbolic(x) := a;
```

For convenience, it is assumed that any operator whose *first* argument is quoted is being evaluated in symbolic mode, regardless of the mode in effect at that time. Thus, the first example above could be equally well written:

```
car '(a);
```

Except where explicit limitations have been made, most `REDUCE` algebraic constructions carry over into symbolic mode. However, there are some differences. First, expression evaluation now becomes Lisp evaluation. Secondly, assignment statements are handled differently, as we shall discuss shortly. Thirdly, local variables and array elements are initialized to `NIL` rather than `0`. (In fact, any variables not explicitly declared `INTEGER` are also initialized to `NIL` in algebraic mode, but the algebraic evaluator recognizes `NIL` as `0`.) Finally, function definitions follow the conventions of Standard Lisp.

To begin with, we mention a few extensions to our basic syntax which are designed primarily if not exclusively for symbolic mode.

## 17.1 Symbolic Infix Operators

There are three binary infix operators in REDUCE intended for use in symbolic mode, namely `.` (CONS), `EQ` and `MEMQ`. The precedence of these operators was given in another section.

## 17.2 Symbolic Expressions

These consist of scalar variables and operators and follow the normal rules of the Lisp meta language.

*Examples:*

```
x
car u . reverse v
simp (u+v^2)
```

## 17.3 Quoted Expressions

Because symbolic evaluation requires that each variable or expression has a value, it is necessary to add to REDUCE the concept of a quoted expression by analogy with the Lisp `QUOTE` function. This is provided by the single quote mark `'`. For example,

<code>' a</code>	represents the Lisp S-expression	<code>(quote a)</code>
<code>' (a b c)</code>	represents the Lisp S-expression	<code>(quote (a b c))</code>

Note, however, that strings are constants and therefore evaluate to themselves in symbolic mode. Thus, to print the string `"A String"`, one would write

```
prin2 "A String";
```

Within a quoted expression, identifier syntax rules are those of REDUCE. Thus `(A ! . B)` is the list consisting of the three elements `A`, `!`, and `B`, whereas `(A . B)` is the dotted pair of `A` and `B`.

## 17.4 Lambda Expressions

LAMBDA expressions provide the means for constructing Lisp LAMBDA expressions in symbolic mode. They may not be used in algebraic mode.

Syntax:

$$\langle \text{LAMBDA expression} \rangle \longrightarrow \text{LAMBDA } \langle \text{varlist} \rangle \langle \text{terminator} \rangle \langle \text{statement} \rangle$$

where

$$\langle \text{varlist} \rangle \longrightarrow (\langle \text{variable} \rangle, \dots, \langle \text{variable} \rangle)$$

e.g.,

```
lambda (x,y); car x . cdr y;
```

is equivalent to the Lisp LAMBDA expression

```
(lambda (x y) (cons (car x) (cdr y)))
```

The parentheses may be omitted in specifying the variable list if desired.

LAMBDA expressions may be used in symbolic mode in place of prefix operators, or as an argument of the reserved word FUNCTION.

In those cases where a LAMBDA expression is used to introduce local variables to avoid recomputation, a WHERE statement can also be used. For example, the expression

```
(lambda (x,y); list(car x,cdr x,car y,cdr y))
  (reverse u,reverse v)
```

can also be written

```
{car x,cdr x,car y,cdr y} where x=reverse u,y=reverse v
```

Where possible, WHERE syntax is preferred to LAMBDA syntax, since it is more natural.

## 17.5 Symbolic Assignment Statements

In symbolic mode, if the left side of an assignment statement is a variable, a SETQ of the right-hand side to that variable occurs. If the left-hand side is an expression, it must be of the form of an array element, otherwise an error will result. For example,  $x := y$  translates into (SETQ X Y) whereas  $a(3) := 3$  will be valid if A has been previously declared a single dimensioned array of at least four elements.

## 17.6 FOR EACH Statement

The `FOR EACH` form of the `FOR` statement, designed for iteration down a list, is more general in symbolic mode. Its syntax is:

```
FOR EACH ID:identifier {IN|ON} LST:list
      {DO|COLLECT|JOIN|PRODUCT|SUM} EXPRN:S-expr
```

As in algebraic mode, if the keyword `IN` is used, iteration is on each element of the list. With `ON`, iteration is on the whole list remaining at each point in the iteration. As a result, we have the following equivalence between each form of `FOR EACH` and the various mapping functions in Lisp:

	DO	COLLECT	JOIN
IN	MAPC	MAPCAR	MAPCAN
ON	MAP	MAPLIST	MAPCON

*Example:* To list each element of the list `(a b c)`:

```
for each x in '(a b c) collect list x;
```

## 17.7 Symbolic Procedures

All the functions described in the Standard Lisp Report are available to users in symbolic mode. Additional functions may also be defined as symbolic procedures. For example, to define the Lisp function `ASSOC`, the following could be used:

```
symbolic procedure assoc(u,v);
  if null v then nil
  else if u = caar v then car v
  else assoc(u, cdr v);
```

If the default mode were symbolic, then `SYMBOLIC` could be omitted in the above definition. `MACROS` may be defined by prefixing the keyword `PROCEDURE` by the word `MACRO`. (In fact, ordinary functions may be defined with the keyword `EXPR` prefixing `PROCEDURE` as was used in the Standard Lisp Report.) For example, we could define a `MACRO` `CONSCONS` by

```
symbolic macro procedure conscons l;
  expand(cdr l, 'cons);
```

Another form of macro, the `SMACRO` is also available. These are described in the

Standard Lisp Report. The Report also defines a function type `FEXPR`. However, its use is discouraged since it is hard to implement efficiently, and most uses can be replaced by macros. At the present time, there are no `FEXPR`s in the core `REDUCE` system.

## 17.8 Standard Lisp Equivalent of Reduce Input

A user can obtain the Standard Lisp equivalent of his `REDUCE` input by turning on the switch `DEFN` (for definition). The system then prints the Lisp translation of his input but does not evaluate it. Normal operation is resumed when `DEFN` is turned off.

## 17.9 Communicating with Algebraic Mode

One of the principal motivations for a user of the algebraic facilities of `REDUCE` to learn about symbolic mode is that it gives one access to a wider range of techniques than is possible in algebraic mode alone. For example, if a user wishes to use parts of the system defined in the basic system source code, or refine their algebraic code definitions to make them more efficient, then it is necessary to understand the source language in fairly complete detail. Moreover, it is also necessary to know a little more about the way `REDUCE` operates internally. Basically, `REDUCE` considers expressions in two forms: prefix form, which follow the normal Lisp rules of function composition, and so-called canonical form, which uses a completely different syntax.

Once these details are understood, the most critical problem faced by a user is how to make expressions and procedures communicate between symbolic and algebraic mode. The purpose of this section is to teach a user the basic principles for this.

If one wants to evaluate an expression in algebraic mode, and then use that expression in symbolic mode calculations, or vice versa, the easiest way to do this is to assign a variable to that expression whose value is easily obtainable in both modes. To facilitate this, a declaration `SHARE` is available. `SHARE` takes a list of identifiers as argument, and marks these variables as having recognizable values in both modes. The declaration may be used in either mode.

E.g.,

```
share x,y;
```

says that `X` and `Y` will receive values to be used in both modes.

If a `SHARE` declaration is made for a variable with a previously assigned algebraic

value, that value is also made available in symbolic mode.

### 17.9.1 Passing Algebraic Mode Values to Symbolic Mode

If one wishes to work with parts of an algebraic mode expression in symbolic mode, one simply makes an assignment of a shared variable to the relevant expression in algebraic mode. For example, if one wishes to work with  $(a+b)^2$ , one would say, in algebraic mode:

```
x := (a+b)^2;
```

assuming that X was declared shared as above. If we now change to symbolic mode and say

```
x;
```

its value will be printed as a prefix form with the syntax:

```
(*SQ <standard quotient> T)
```

This particular format reflects the fact that the algebraic mode processor currently likes to transfer prefix forms from command to command, but doesn't like to re-convert standard forms (which represent polynomials) and standard quotients back to a true Lisp prefix form for the expression (which would result in excessive computation). So `*SQ` is used to tell the algebraic processor that it is dealing with a prefix form which is really a standard quotient and the second argument (`T` or `NIL`) tells it whether it needs further processing (essentially, an *already simplified* flag).

So to get the true standard quotient form in symbolic mode, one needs `CADR` of the variable. E.g.,

```
z := cadr x;
```

would store in `Z` the standard quotient form for  $(a+b)^2$ .

Once you have this expression, you can now manipulate it as you wish. To facilitate this, a standard set of selectors and constructors are available for getting at parts of the form. Those presently defined are as follows:

#### REDUCE Selectors

DENR	denominator of standard quotient
LC	leading coefficient of polynomial
LDEG	leading degree of polynomial
LPOW	leading power of polynomial
LT	leading term of polynomial
MVAR	main variable of polynomial
NUMR	numerator (of standard quotient)
PDEG	degree of a power
RED	reductum of polynomial
TC	coefficient of a term
TDEG	degree of a term
TPOW	power of a term



**REDUCE Constructors**

- . +    add a term to a polynomial
- . /    divide (two polynomials to get quotient)
- . \*    multiply power by coefficient to produce term
- . ^    raise a variable to a power

For example, to find the numerator of the standard quotient above, one could say:

```
numr z;
```

or to find the leading term of the numerator:

```
lt numr z;
```

Conversion between various data structures is facilitated by the use of a set of functions defined for this purpose. Those currently implemented include:

- ! \*A2F    convert an algebraic expression to a standard form. If result is rational, an error results;
- ! \*A2K    converts an algebraic expression to a kernel. If this is not possible, an error results;
- ! \*F2A    converts a standard form to an algebraic expression;
- ! \*F2Q    convert a standard form to a standard quotient;
- ! \*K2F    convert a kernel to a standard form;
- ! \*K2Q    convert a kernel to a standard quotient;
- ! \*P2F    convert a standard power to a standard form;
- ! \*P2Q    convert a standard power to a standard quotient;
- ! \*Q2F    convert a standard quotient to a standard form. If the quotient denominator is not 1, an error results;
- ! \*Q2K    convert a standard quotient to a kernel. If this is not possible, an error results;
- ! \*T2F    convert a standard term to a standard form
- ! \*T2Q    convert a standard term to a standard quotient.

In order to pass the value of a shared variable from symbolic mode to algebraic mode, the only thing to do is make sure that the value in symbolic mode is a prefix expression. E.g., one uses `(expt (plus a b) 2)` for  $(a+b)^2$ , or the format `(*sq standard quotient t)` as described above. However, if you have been working with parts of a standard form they will probably not be in this form. In that case, you can do the following:

- For example, to pass the leading term of  $(a+b)^2$  back to algebraic mode, one could say:

where  $Y$  has been declared shared as above. If you now go back to algebraic mode, you can work with  $Y$  in the usual way.

The following is the complete code for doing the above steps. The end result will be that the square of the leading term of  $(a + b)^2$  is calculated.

```
share x,y;           % declare X and Y as shared
x := (a+b)^2;        % store (a+b)^2 in X
symbolic;            % transfer to symbolic mode
z := cadr x;         % store a true standard quotient
```

```

                                % in Z
lt numr z;                      % print the leading term of the
                                % numerataor of Z
y := mk!*sq !*t2q lt numr z; % store the prefix form of this
                                % leading term in Y
algebraic;                      % return to algebraic mode
y^2;                            % evaluate square of the
                                % leading term of (a+b)^2

```

### 17.9.4 Defining Procedures for Intermode Communication

If one wishes to define a procedure in symbolic mode for use as an operator in algebraic mode, it is necessary to declare this fact to the system by using the declaration `OPERATOR` in symbolic mode. Thus

```
symbolic operator leadterm;
```

would declare the procedure `LEADTERM` as an algebraic operator. This declaration *must* be made in symbolic mode as the effect in algebraic mode is different. The value of such a procedure must be a prefix form.

The algebraic processor will pass arguments to such procedures in prefix form. Therefore if you want to work with the arguments as standard quotients you must first convert them to that form by using the function `SIMP!*`. This function takes a prefix form as argument and returns the evaluated standard quotient.

For example, if you want to define a procedure `LEADTERM` which gives the leading term of an algebraic expression, one could do this as follows:

```

symbolic operator leadterm; % Declare LEADTERM as a symbolic
                             % mode procedure to be used in
                             % algebraic mode.

symbolic procedure leadterm u; % Define LEADTERM.
  mk!*sq !*t2q lt numr simp!* u;

```

Note that this operator has a different effect than the operator `LTERM`. In the latter case, the calculation is done with respect to the second argument of the operator. In the example here, we simply extract the leading term with respect to the system's choice of main variable.

Finally, if you wish to use the algebraic evaluator on an argument in a symbolic mode definition, the function `REVAL` can be used. The one argument of `REVAL` must be the prefix form of an expression. `REVAL` returns the evaluated expression as a true Lisp prefix form.

## 17.10 Rlisp '88

Rlisp '88 is a superset of the Rlisp that has been traditionally used for the support of REDUCE. It is fully documented in the book Marti, J.B., "RLISP '88: An Evolutionary Approach to Program Design and Reuse", World Scientific, Singapore (1993). Rlisp '88 adds to the traditional Rlisp the following facilities:

1. more general versions of the looping constructs `for`, `repeat` and `while`;
2. support for a backquote construct;
3. support for active comments;
4. support for vectors of the form `name[index]`;
5. support for simple structures;
6. support for records.

In addition, "-" is a letter in Rlisp '88. In other words, A-B is an identifier, not the difference of the identifiers A and B. If the latter construct is required, it is necessary to put spaces around the - character. For compatibility between the two versions of Rlisp, we recommend this convention be used in all symbolic mode programs.

To use Rlisp '88, type `on rlisp88;`. This switches to symbolic mode with the Rlisp '88 syntax and extensions. While in this environment, it is impossible to switch to algebraic mode, or prefix expressions by "algebraic". However, symbolic mode programs written in Rlisp '88 may be run in algebraic mode provided the `rlisp88` package has been loaded. We also expect that many of the extensions defined in Rlisp '88 will migrate to the basic Rlisp over time. To return to traditional Rlisp or to switch to algebraic mode, say `"off rlisp88;"`.

## 17.11 References

There are a number of useful books which can give you further information about LISP. Here is a selection:

Allen, J.R., "The Anatomy of LISP", McGraw Hill, New York, 1978.

McCarthy J., P.W. Abrahams, J. Edwards, T.P. Hart and M.I. Levin, "LISP 1.5 Programmer's Manual", M.I.T. Press, 1965.

Touretzky, D.S., "LISP: A Gentle Introduction to Symbolic Computation", Harper & Row, New York, 1984.

Winston, P.H. and Horn, B.K.P., "LISP", Addison-Wesley, 1981.

## Chapter 18

# Calculations in High Energy Physics

A set of REDUCE commands is provided for users interested in symbolic calculations in high energy physics. Several extensions to our basic syntax are necessary, however, to allow for the different data structures encountered.

### 18.1 High Energy Physics Operators

We begin by introducing three new operators required in these calculations.

#### 18.1.1 $\cdot$ (Cons) Operator

Syntax:

```
(EXPRN1:vector_expression)
      . (EXPRN2:vector_expression):algebraic.
```

The binary  $\cdot$  operator, which is normally used to denote the addition of an element to the front of a list, can also be used in algebraic mode to denote the scalar product of two Lorentz four-vectors. For this to happen, the second argument must be recognizable as a vector expression at the time of evaluation. With this meaning, this operator is often referred to as the *dot* operator. In the present system, the index handling routines all assume that Lorentz four-vectors are used, but these routines could be rewritten to handle other cases.

Components of vectors can be represented by including representations of unit vectors in the system. Thus if  $\mathbf{e}_0$  represents the unit vector  $(1, 0, 0, 0)$ ,  $(\mathbf{p} \cdot \mathbf{e}_0)$  represents the zeroth component of the four-vector  $\mathbf{P}$ . Our metric and notation fol-

lowers Bjorken and Drell “Relativistic Quantum Mechanics” (McGraw-Hill, New York, 1965). Similarly, an arbitrary component  $P$  may be represented by  $(p.u)$ . If contraction over components of vectors is required, then the declaration `INDEX` must be used. Thus

```
index u;
```

declares  $U$  as an index, and the simplification of

```
p.u * q.u
```

would result in

```
P.Q
```

The metric tensor  $g^{\mu\nu}$  may be represented by  $(u.v)$ . If contraction over  $U$  and  $V$  is required, then they should be declared as indices.

Errors occur if indices are not properly matched in expressions.

If a user later wishes to remove the index property from specific vectors, he can do it with the declaration `REMIND`. Thus `remind v1, ..., vn;` removes the index flags from the variables  $V1$  through  $Vn$ . However, these variables remain vectors in the system.

### 18.1.2 G Operator for Gamma Matrices

Syntax:

```
G(ID:identifier[,EXPRN:vector_expression])
   :gamma_matrix_expression.
```

$G$  is an  $n$ -ary operator used to denote a product of  $\gamma$  matrices contracted with Lorentz four-vectors. Gamma matrices are associated with fermion lines in a Feynman diagram. If more than one such line occurs, then a different set of  $\gamma$  matrices (operating in independent spin spaces) is required to represent each line. To facilitate this, the first argument of  $G$  is a line identification identifier (not a number) used to distinguish different lines.

Thus

```
g(l1,p) * g(l2,q)
```

denotes the product of  $\gamma.p$  associated with a fermion line identified as  $L1$ , and  $\gamma.q$  associated with another line identified as  $L2$  and where  $p$  and  $q$  are Lorentz

four-vectors. A product of  $\gamma$  matrices associated with the same line may be written in a contracted form.

Thus

$$g(l1, p1, p2, \dots, p3) = g(l1, p1) * g(l1, p2) * \dots * g(l1, p3) \quad .$$

The vector A is reserved in arguments of G to denote the special  $\gamma$  matrix  $\gamma^5$ . Thus

$$\begin{aligned} g(l, a) &= \gamma^5 && \text{associated with the line } L \\ g(l, p, a) &= \gamma \cdot p \times \gamma^5 && \text{associated with the line } L. \end{aligned}$$

$\gamma^\mu$  (associated with the line L) may be written as  $g(l, u)$ , with U flagged as an index if contraction over U is required.

The notation of Bjorken and Drell is assumed in all operations involving  $\gamma$  matrices.

### 18.1.3 EPS Operator

Syntax:

```
EPS(EXPRN1:vector_expression, ..., EXPRN4:vector_exp)
:vector_exp.
```

The operator EPS has four arguments, and is used only to denote the completely antisymmetric tensor of order 4 and its contraction with Lorentz four-vectors. Thus

$$\epsilon_{ijkl} = \begin{cases} +1 & \text{if } i, j, k, l \text{ is an even permutation of } 0, 1, 2, 3 \\ -1 & \text{if } i, j, k, l \text{ is an odd permutation of } 0, 1, 2, 3 \\ 0 & \text{otherwise} \end{cases}$$

A contraction of the form  $\epsilon_{ij\mu\nu} p_\mu q_\nu$  may be written as  $eps(i, j, p, q)$ , with I and J flagged as indices, and so on.

## 18.2 Vector Variables

Apart from the line identification identifier in the G operator, all other arguments of the operators in this section are vectors. Variables used as such must be declared so by the type declaration VECTOR, for example:

```
vector p1, p2;
```

declares  $P1$  and  $P2$  to be vectors. Variables declared as indices or given a mass are automatically declared vector by these declarations.

### 18.3 Additional Expression Types

Two additional expression types are necessary for high energy calculations, namely

#### 18.3.1 Vector Expressions

These follow the normal rules of vector combination. Thus the product of a scalar or numerical expression and a vector expression is a vector, as are the sum and difference of vector expressions. If these rules are not followed, error messages are printed. Furthermore, if the system finds an undeclared variable where it expects a vector variable, it will ask the user in interactive mode whether to make that variable a vector or not. In batch mode, the declaration will be made automatically and the user informed of this by a message.

*Examples:*

Assuming  $P$  and  $Q$  have been declared vectors, the following are vector expressions

$$\begin{aligned} &P \\ &2*Q/3 \\ &2*x*y*p - p.Q*Q/(3*Q.Q) \end{aligned}$$

whereas  $p*q$  and  $p/q$  are not.

#### 18.3.2 Dirac Expressions

These denote those expressions which involve  $\gamma$  matrices. A  $\gamma$  matrix is implicitly a  $4 \times 4$  matrix, and so the product, sum and difference of such expressions, or the product of a scalar and Dirac expression is again a Dirac expression. There are no Dirac variables in the system, so whenever a scalar variable appears in a Dirac expression without an associated  $\gamma$  matrix expression, an implicit unit 4 by 4 matrix is assumed. For example,  $g(l,p) + m$  denotes  $g(l,p) + m*\langle unit\ 4\ by\ 4\ matrix \rangle$ . Multiplication of Dirac expressions, as for matrix expressions, is of course non-commutative.



## 18.4 Trace Calculations

When a Dirac expression is evaluated, the system computes one quarter of the trace of each  $\gamma$  matrix product in the expansion of the expression. One quarter of each trace is taken in order to avoid confusion between the trace of the scalar  $M$ , say, and  $M$  representing  $M * \langle unit\ 4\ by\ 4\ matrix \rangle$ . Contraction over indices occurring in such expressions is also performed. If an unmatched index is found in such an expression, an error occurs.

The algorithms used for trace calculations are the best available at the time this system was produced. For example, in addition to the algorithm developed by Chisholm for contracting indices in products of traces, REDUCE uses the elegant algorithm of Kahane for contracting indices in  $\gamma$  matrix products. These algorithms are described in Chisholm, J. S. R., *Il Nuovo Cimento X*, 30, 426 (1963) and Kahane, J., *Journal Math. Phys.* 9, 1732 (1968).

It is possible to prevent the trace calculation over any line identifier by the declaration `NOSPUR`. For example,

```
nospur l1,l2;
```

will mean that no traces are taken of  $\gamma$  matrix terms involving the line numbers `L1` and `L2`. However, in some calculations involving more than one line, a catastrophic error

```
This NOSPUR option not implemented
```

can occur (for the reason stated!) If you encounter this error, please let us know!

A trace of a  $\gamma$  matrix expression involving a line identifier which has been declared `NOSPUR` may be later taken by making the declaration `SPUR`.

See also the CVIT package for an alternative mechanism (chapter [16.18](#)).

## 18.5 Mass Declarations

It is often necessary to put a particle “on the mass shell” in a calculation. This can, of course, be accomplished with a `LET` command such as

```
let p.p= m^2;
```

but an alternative method is provided by two commands `MASS` and `MSHELL`. `MASS` takes a list of equations of the form:

$$\langle vector\ variable \rangle = \langle scalar\ variable \rangle$$

for example,

```
mass p1=m, q1=mu;
```

The only effect of this command is to associate the relevant scalar variable as a mass with the corresponding vector. If we now say

```
mshell <vector variable>, ... , <vector variable><terminator>
```

and a mass has been associated with these arguments, a substitution of the form

$$\langle \text{vector variable} \rangle \cdot \langle \text{vector variable} \rangle = \langle \text{mass} \rangle^2$$

is set up. An error results if the variable has no preassigned mass.

## 18.6 Example

We give here as an example of a simple calculation in high energy physics the computation of the Compton scattering cross-section as given in Bjorken and Drell Eqs. (7.72) through (7.74). We wish to compute the trace of

$$\frac{\alpha^2}{2} \left( \frac{k'}{k} \right)^2 \left( \frac{\gamma \cdot p_f + m}{2m} \right) \left( \frac{\gamma \cdot e' \gamma \cdot e \gamma \cdot k_i}{2k \cdot p_i} + \frac{\gamma \cdot e \gamma \cdot e' \gamma \cdot k_f}{2k' \cdot p_i} \right) \\ \left( \frac{\gamma \cdot p_i + m}{2m} \right) \left( \frac{\gamma \cdot k_i \gamma \cdot e \gamma \cdot e'}{2k \cdot p_i} + \frac{\gamma \cdot k_f \gamma \cdot e' \gamma \cdot e}{2k' \cdot p_i} \right)$$

where  $k_i$  and  $k_f$  are the four-momenta of incoming and outgoing photons (with polarization vectors  $e$  and  $e'$  and laboratory energies  $k$  and  $k'$  respectively) and  $p_i$ ,  $p_f$  are incident and final electron four-momenta.

Omitting therefore an overall factor  $\frac{\alpha^2}{2m^2} \left( \frac{k'}{k} \right)^2$  we need to find one quarter of the trace of

$$(\gamma \cdot p_f + m) \left( \frac{\gamma \cdot e' \gamma \cdot e \gamma \cdot k_i}{2k \cdot p_i} + \frac{\gamma \cdot e \gamma \cdot e' \gamma \cdot k_f}{2k' \cdot p_i} \right) \times \\ (\gamma \cdot p_i + m) \left( \frac{\gamma \cdot k_i \gamma \cdot e \gamma \cdot e'}{2k \cdot p_i} + \frac{\gamma \cdot k_f \gamma \cdot e' \gamma \cdot e}{2k' \cdot p_i} \right)$$

A straightforward REDUCE program for this, with appropriate substitutions (using P1 for  $p_i$ , PF for  $p_f$ , KI for  $k_i$  and KF for  $k_f$ ) is

```

on div; % this gives output in same form as Bjorken and Drell.
mass ki= 0, kf= 0, pl= m, pf= m; vector e,ep;
% if e is used as a vector, it loses its scalar identity
%      as the base of natural logarithms.
mshell ki,kf,pl,pf;
let pl.e= 0, pl.ep= 0, pl.pf= m^2+ki.kf, pl.ki= m*k,pl.kf=
    m*kp, pf.e= -kf.e, pf.ep= ki.ep, pf.ki= m*kp, pf.kf=
    m*k, ki.e= 0, ki.kf= m*(k-kp), kf.ep= 0, e.e= -1,
    ep.ep=-1;
operator gp;
for all p let gp(p)= g(l,p)+m;
comment this is just to save us a lot of writing;
gp(pf)*(g(l,ep,e,ki)/(2*ki.pl) + g(l,e,ep,kf)/(2*kf.pl))
    * gp(pl)*(g(l,ki,e,ep)/(2*ki.pl) + g(l,kf,ep,e)/
    (2*kf.pl))$
write "The Compton cxn is ",ws;

```

(We use  $P_l$  instead of  $P_I$  in the above to avoid confusion with the reserved variable  $P_I$ ).

This program will print the following result

$$\begin{array}{ccccccc} & 2 & 1 & -1 & 1 & -1 & \\ \text{The Compton cxn is } & 2 * E.EP & + & \frac{1}{2} * K * KP & + & \frac{1}{2} * K & * KP - 1 \end{array}$$

## 18.7 Extensions to More Than Four Dimensions

In our discussion so far, we have assumed that we are working in the normal four dimensions of QED calculations. However, in most cases, the programs will also work in an arbitrary number of dimensions. The command

```
vecdim <expression> <terminator>
```

sets the appropriate dimension. The dimension can be symbolic as well as numerical. Users should note however, that the  $\text{EPS}$  operator and the  $\gamma_5$  symbol ( $\text{A}$ ) are not properly defined in other than four dimensions and will lead to an error if used.



## Chapter 19

# REDUCE and Rlisp Utilities

REDUCE and its associated support language system Rlisp include a number of utilities which have proved useful for program development over the years. The following are supported in most of the implementations of REDUCE currently available.

### 19.1 The Standard Lisp Compiler

Many versions of REDUCE include a Standard Lisp compiler that is automatically loaded on demand. You should check your system specific user guide to make sure you have such a compiler. To make the compiler active, the switch `COMP` should be turned on. Any further definitions input after this will be compiled automatically. If the compiler used is a derivative version of the original Griss-Hearn compiler, (M. L. Griss and A. C. Hearn, "A Portable LISP Compiler", *SOFTWARE — Practice and Experience* 11 (1981) 541-605), there are other switches that might also be used in this regard. However, these additional switches are not supported in all compilers. They are as follows:

`PLAP` If ON, causes the printing of the portable macros produced by the compiler;

`PGWD` If ON, causes the printing of the actual assembly language instructions generated from the macros;

`PWRDS` If ON, causes a statistic message of the form  
`<function> COMPILED, <words> WORDS, <words> LEFT`  
to be printed. The first number is the number of words of binary program space the compiled function took, and the second number the number of words left unused in binary program space.

## 19.2 Fast Loading Code Generation Program

In most versions of REDUCE, it is possible to take any set of Lisp, Rlisp or REDUCE commands and build a fast loading version of them. In Rlisp or REDUCE, one does the following:

```
faslout <filename>;  
<commands or IN statements>  
faslend;
```

To load such a file, one uses the command `LOAD`, e.g. `load foo;` or `load foo,bah;`

This process produces a fast-loading version of the original file. In some implementations, this means another file is created with the same name but a different extension. For example, in PSL-based systems, the extension is `b` (for binary). In CSL-based systems, however, this process adds the fast-loading code to a single file in which all such code is stored. Particular functions are provided by CSL for managing this file, and described in the CSL user documentation.

In doing this build, as with the production of a Standard Lisp form of such statements, it is important to remember that some of the commands must be instantiated during the building process. For example, macros must be expanded, and some property list operations must happen. The REDUCE sources should be consulted for further details on this.

To avoid excessive printout, input statements should be followed by a `$` instead of the semicolon. With `LOAD` however, the input doesn't print out regardless of which terminator is used with the command.

If you subsequently change the source files used in producing a fast loading file, don't forget to repeat the above process in order to update the fast loading file correspondingly. Remember also that the text which is read in during the creation of the fast load file, in the compiling process described above, is *not* stored in your REDUCE environment, but only translated and output. If you want to use the file just created, you must then use `LOAD` to load the output of the fast-loading file generation program.

When the file to be loaded contains a complete package for a given application, `LOAD_PACKAGE` rather than `LOAD` should be used. The syntax is the same. However, `LOAD_PACKAGE` does some additional bookkeeping such as recording that this package has now been loaded, that is required for the correct operation of the system.

## 19.3 The Standard Lisp Cross Reference Program

CREF is a Standard Lisp program for processing a set of Standard LISP function definitions to produce:

1. A “summary” showing:
  - (a) A list of files processed;
  - (b) A list of “entry points” (functions which are not called or are only called by themselves);
  - (c) A list of undefined functions (functions called but not defined in this set of functions);
  - (d) A list of variables that were used non-locally but not declared `GLOBAL` or `FLUID` before their use;
  - (e) A list of variables that were declared `GLOBAL` but not used as `FLUIDS`, i.e., bound in a function;
  - (f) A list of `FLUID` variables that were not bound in a function so that one might consider declaring them `GLOBALS`;
  - (g) A list of all `GLOBAL` variables present;
  - (h) A list of all `FLUID` variables present;
  - (i) A list of all functions present.
2. A “global variable usage” table, showing for each non-local variable:
  - (a) Functions in which it is used as a declared `FLUID` or `GLOBAL`;
  - (b) Functions in which it is used but not declared;
  - (c) Functions in which it is bound;
  - (d) Functions in which it is changed by `SETQ`.
3. A “function usage” table showing for each function:
  - (a) Where it is defined;
  - (b) Functions which call this function;
  - (c) Functions called by it;
  - (d) Non-local variables used.

The program will also check that functions are called with the correct number of arguments, and print a diagnostic message otherwise.

The output is alphabetized on the first seven characters of each function name.

### 19.3.1 Restrictions

Algebraic procedures in REDUCE are treated as if they were symbolic, so that algebraic constructs will actually appear as calls to symbolic functions, such as AEVAL.

### 19.3.2 Usage

To invoke the cross reference program, the switch CREF is used. `on cref` causes the cref program to load and the cross-referencing process to begin. After all the required definitions are loaded, `off cref` will cause the cross-reference listing to be produced. For example, if you wish to cross-reference all functions in the file `tst.red`, and produce the cross-reference listing in the file `tst.crf`, the following sequence can be used:

```
out "tst.crf";
on cref;
in "tst.red"$
off cref;
shut "tst.crf";
```

To process more than one file, more `IN` statements may be added before the call of `off cref`, or the `IN` statement changed to include a list of files.

### 19.3.3 Options

Functions with the flag `NOLIST` will not be examined or output. Initially, all Standard Lisp functions are so flagged. (In fact, they are kept on a list `NOLIST!*`, so if you wish to see references to *all* functions, then CREF should be first loaded with the command `load cref`, and this variable then set to `NIL`).

It should also be remembered that any macros with the property list flag `EXPAND`, or, if the switch `FORCE` is on, without the property list flag `NOEXPAND`, will be expanded before the definition is seen by the cross-reference program, so this flag can also be used to select those macros you require expanded and those you do not.

## 19.4 Prettyprinting REDUCE Expressions

REDUCE includes a module for printing REDUCE syntax in a standard format. This module is activated by the switch `PRET`, which is normally off.

Since the system converts algebraic input into an equivalent symbolic form, the



printing program tries to interpret this as an algebraic expression before printing it. In most cases, this can be done successfully. However, there will be occasional instances where results are printed in symbolic mode form that bears little resemblance to the original input, even though it is formally equivalent.

If you want to prettyprint a whole file, say `off output, msg;` and (hopefully) only clean output will result. Unlike `DEFN`, input is also evaluated with `PRET` on.

## 19.5 Prettyprinting Standard Lisp S-Expressions

REDUCE includes a module for printing S-expressions in a standard format. The Standard Lisp function for this purpose is `Prettyprint` which takes a Lisp expression and prints the formatted equivalent.

Users can also have their REDUCE input printed in this form by use of the switch `DEFN`. This is in fact a convenient way to convert REDUCE (or Rlisp) syntax into Lisp. `off msg;` will prevent warning messages from being printed.

NOTE: When `DEFN` is on, input is not evaluated.



## Chapter 20

# Maintaining REDUCE

Since January 1, 2009 REDUCE is Open Source Software. It is hosted at

<https://sourceforge.net/projects/reduce-algebra/>

We mention here three ways in which REDUCE is maintained. The first is the collection of queries, observations and bug-reports. All users are encouraged to subscribe to the [mailing list](#) that SourceForge provides so that they will receive information about updates and concerns. Also on SourceForge there is a [bug tracker](#) and a [discussion forum](#). The expectation is that the maintainers and keen users of REDUCE will monitor those and try to respond to issues. However these resources are not there to seek answers to Maths homework problems – they are intended specifically for issues to do with the use and support of REDUCE.

The second level of support is provided by the fact that all the sources of REDUCE are available, so any user who is having difficulty either with a bug or understanding system behaviour can consult the code to see if (for instance) comments in it clarify something that was unclear from the regular documentation.

The source files for REDUCE are available on SourceForge in the [Subversion repository](#), which provides the command for using a Subversion client to fetch the most up to date copy of everything. From time to time there may be one-file archives of a snapshot of the sources placed in the download area (Files tab) on SourceForge, and eventually some of these may be marked as “stable” releases, but at present it is recommended that developers use a copy from the Subversion repository.

The files fetched there come with a directory called “trunk” that holds the main current REDUCE, and one called “branches” that is reserved for future experimental versions. All the files that we have for creating help files and manuals should also be present in the files you fetch.

The packages that make up the source for the algebraic capabilities of REDUCE are in the “packages” sub-directory, and often there are test files for a package present there and especially for contributed packages there will be documentation in the form of a  $\text{\LaTeX}$  file. Although REDUCE is coded in its own language many people in the past have found that it does not take too long to start to get used to it.

In various cases even fairly “ordinary end users” may wish to fetch the source version of REDUCE and compile it all for themselves. This may either be because they need the benefit of a bug-fix only recently checked into the Subversion repository or because no pre-compiled binary is available for the particular computer and operating system they use. This latter is to some extent unavoidable since REDUCE can run on both 32 and 64-bit Windows, the various MacOSX options (e.g. Intel and Powerpc), many different distributions of Linux, some BSD variants and Solaris (at least). It is not practically feasible for us to provide a constant stream of up to date ready-built binaries for all these.

There are instructions for compiling REDUCE present at the top of the trunk source tree. Usually the hardest issue seems to be ensuring that your computer has an adequate set of development tools and libraries installed before you start, but once that is sorted out the hope is that the compilation of REDUCE should proceed uneventfully if sometimes tediously.

In a typical Open Source way the hope is that some of those who build REDUCE from source or explore the source (out of general interest or to pursue an understanding of some bug or detail) will transform themselves into contributors or developers, which moves on to the third level of support.

At this third level any user can contribute proposals for bug fixes or extensions to REDUCE or its documentation. It might be valuable to collect a library of additional user-contributed examples illustrating the use of the system too. To do this first ensure that you have a fully up to date copy of the sources from Subversion, and then depending on just what sort of change is being proposed provide the updates to the developers via the SourceForge bug tracker or other route. In time we may give more concrete guidance about the format of changes that will be easiest to handle. It is obviously important that proposed changes have been properly tested and that they are accompanied with a clear explanation of why they are of benefit. A specific concern here is that in the past fixes to a bug in one part of REDUCE have had bad effects on some other applications and packages, so some degree of caution is called for. Anybody who develops a significant whole new package for REDUCE is encouraged to make the developers aware so that it can be considered for inclusion.

So the short form explanation about Support and Maintenance is that it is mainly focussed around the SourceForge system. If discussions about bugs, requirements or issues are conducted there then all users and potential users of REDUCE will be able to benefit from reviewing them, and the Sourceforge mailing lists, tracker,

forums and wiki will grow to be both a static repository of answers to common questions, an active set of locations to get new issues looked at and a focus for guiding future development.



## Appendix A

# Reserved Identifiers

We list here all identifiers that are normally reserved in REDUCE including names of commands, operators and switches initially in the system. Excluded are words that are reserved in specific implementations of the system.

### Commands

ALGEBRAIC ANTISYMMETRIC ARRAY BYE CLEAR  
CLEARRULES COMMENT CONT DECOMPOSE  
DEFINE DEPEND DISPLAY ED EDITDEF END  
EVEN FACTOR FOR FORALL FOREACH GO GOTO  
IF IN INDEX INFIX INPUT INTEGER KORDER  
LET LINEAR LISP LISTARGP LOAD  
LOAD\_PACKAGE MASS MATCH MATRIX  
MATRIXPROC MSHELL NODEPEND NONCOM  
NONZERO NOSPUR NOTREALVALUED ODD OFF ON  
OPERATOR ORDER OUT PAUSE PRECEDENCE  
PRINT\_INDEXED PRINT\_NOINDEXED  
PRINT\_PRECISION PROCEDURE QUIT REAL  
REALVALUED REMEMBER REMFAC REMIND RETRY  
RETURN SAVEAS SCALAR SELFCONJUGATE  
SETMOD SHARE SHOWTIME SHUT SPUR SYMBOLIC  
SYMMETRIC UNSET VECDIM VECTOR WEIGHT  
WRITE WTLEVEL

### Boolean Operators

EVENP FIXP FREEOF NUMBERP ORDP PRIMEP  
REALVALUEDP

### Infix Operators

:= = >= > <= < => + - \* / // ^ \*\* . ..  
WHERE SETQ OR AND CONS DIFFERENCE DIVIDE  
EQ EQUAL EXPT GEQ GREATERP LEQ LESSP  
MEMBER MEMQ MINUS MOD NEQ PLUS  
POLY\_QUOTIENT QUOTIENT RECIP TIMES

Numerical Operators	ABS ACOS ACOSH ACOT ACOTH ACSC ACSCH AIRY_AI AIRY_AIPRIME AIRY_BI AIRY_BIPRIME ASEC ASECH ASIN ASINH ATAN ATANH ATAN2 BERNOULLI BESSELI BESSELJ BESSELK BESSELY BETA COS COSH COT COTH CSC CSCH ELLIPTICE ELLIPTICF ELLIPTICK ELLIPTICTHETA1 ELLIPTICTHETA2 ELLIPTICTHETA3 ELLIPTICTHETA4 CSCH EXP FACTORIAL FIX FLOOR GAMMA HANKEL1 HANKEL2 HYPOT IBETA IGAMMA KUMMER KUMMERU JACOBIA JACOBIE JACOBICN JACOBIDN JACOBISN JACOBIZETA LERCH_PHI LOG LOGB LOG10 LOMMEL1 LOMMEL2 NEXTPRIME POCHHAMMER POLYGAMMA PSI ROUND SEC SECH SIGMA SIGMA1 SIGMA2 SIGMA3 SIN SINH SQRT STRUEVE STRUEVEL TAN TANH TANH WEIERSTRASS WEIERSTRASSZETA WHITTAKERU ZETA
Prefix Operators	APPEND ARBCOMPLEX ARBINT ARGLENGTH CEILING CI COEFF COEFFN COFACTOR CONJ CONTINUED_FRACTION DEG DEN DET DF DILOG EI EPS ERF EXPAND_CASES FACTORIZE FIBONACCI FIBONACCIP FIRST GCD G HYPERGEOMETRIC IMPART INT INTERPOL LCM LCOF LENGTH LHS LINELENGTH LIST LPOWER LTERM MAINVAR MAP MAT MATEIGEN MAX MEIJERG MIN MKID MOTZKIN NULLSPACE NUM ONE_OF PART PF PRECISION PROD PSEUDO_DIVIDE PSEUDO_QUOTIENT PSEUDO_REMAINDER RANDOM RANDOM_NEW_SEED RANK REDERR REDUCT REMAINDER REIMPART REPART REST RESULTANT REVERSE RHS ROOT_OF ROOT_VAL SECOND SELECT SET SHOWRULES SI SIGN SOLVE SOLIDHARMONICY SPHERICALHARMONICY STRUCTR SUB SUM THIRD TOTALDEG TP TRACE VARNAME
Reserved Variables	!__FILE__ !__LINE__ ASSUMPTIONS CARD_NO CATALAN E EULER_GAMMA EVAL_MODE FORT_WIDTH GOLDEN_RATIO HIGH_POW I INFINITY K!* KHINCHIN LOW_POW NEGATIVE NIL PI POSITIVE REQUIREMENTS ROOT_MULTIPLICITIES T



**Switches**

ADJPREC ALGINT ALLBRANCH ALLFAC  
 ALLOWDFINT ANTICOM ARBVARs ASSERT  
 ASSERTBREAK ASSERTSTATISTICS  
 BALANCE\_MOD BEZOUT BFSPACE CF\_TAYLOR  
 CHECKORD COMBINEEXPT COMBINELOGS  
 COMMUTEDF COMP COMPLEX CONTRACT CRAMER  
 CREF DEFN DEMO DFINT DFPRINT  
 DISPJACOBIAN DISTRIBUTE DIV ECHO  
 ERRCONT EVALLHSEQP EXP EXPANDDF  
 EXPANDLOGS EZGCD FACTOR FAILHARD FORT  
 FORTUPPER FULLROOTS GCD HORNER IFACTOR  
 IMAGINARY INT INTSTR LCM LIST LISTARGS  
 LHYP LMON LOOKING\_GOOD LOWER\_MATRIX  
 LTRIG MCD MODULAR MSG MULTIPLICITIES NAT  
 NERO NOCOMMUTEDF NOCONVERT NOLNR  
 NOSPLIT NOT\_NEGATIVE ONLY\_INTEGER  
 OUTPUT PERIOD PLOTKEEP PRECISE  
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## Appendix B

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 DELiA (Alexei Bocharov et.al.) Pascal  
 DIFFGROB2 (Liz Mansfield) Maple  
 DIMSYM (James Sherring and Geoff Prince) REDUCE  
 HSYM (Vladimir Gerdt) Reduce  
 LIE (V. Eliseev, R.N. Fedorova and V.V. Kornyak) Reduce  
 LIE (Alan Head) muMath  
 Lie (Gerd Baumann) Mathematica  
 LIEDF/INFSYM (Peter Gragert and Paul Kersten) Reduce  
 Liesymm (John Carminati, John Devitt and Greg Fee) Maple  
 MathSym (Scott Herod) Mathematica  
 NUSY (Clara Nucci) Reduce  
 PDELIE (Peter Vafeades) Macsyma  
 SPDE (Fritz Schwarz) Reduce and Axiom  
 SYM\_DE (Stanly Steinberg) Macsyma  
 Symmgroup.c (Dominique Berube and Marc de Montigny) Mathematica  
 STANDARD FORM (Gregory Reid and Alan Wittkopf) Maple  
 SYMCAL (Gregory Reid) Macsyma and Maple  
 SYMMGRP.MAX (Benoit Champagne, Willy Hereman and Pavel Winternitz) Macsyma  
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## Appendix C

# Changes since Version 3.8

**New packages** `assert bibasis breduce cde cdiff clprl gcref guardian lalr lessons libreduce listvecops lpdo redfront reduce4 sstools utf8`

**Core package `rlisp`** Support for namespaces (`::`)

Default value in switch statement

Support for utf8 characters

**Core package `poly`** Improvements for differentiation: new switches `expanddf`, `allowdfint` etc (from `odesolve`)

New operator `reimpart`

**Core package `alg`** New switch `precise_complex`

Improvements for switch `combineexpt` (`exptchk.red`)

New command `unset`

New operators `continued_fraction`, `totaldeg`

Operators now defined in the REDUCE core:

`changevar`, `divide`, `pseudo_divide`, `pseudo_div`, `pseudo_quotient`, `pseudo_remainder`, `Li`, `Si`, `Ci`, `Shi`, `Chi`, `Fresnel_S`, `Fresnel_C`, `gamma`, `igamma`, `psi`, `polygamma`, `beta`, `ibeta`, `euler`, `bernoulli`, `pochhammer`, `lerch_phi`, `polylog`, `zeta`, `besselj`, `bessely`, `besseli`, `besselk`, `hankel1`, `hankel2`, `kummerM`, `kummerU`, `struveh`, `struvel`, `lommel1`, `lommel2`, `whittakerm`, `whittakerw`, `Airy_Ai`, `Airy_Bi`, `Airy_AiPrime`, `Airy_biprime`, `binomial`, `solidharmonic`, `sphericalharmonic`, `fibonacci`, `fibonaccip`, `motzkin`, `hypergeometric`, `MeijerG`.

Constants now part of the core:

now known as part of the core, as well as constants `catalan`, `euler_gamma`, `golden_ratio`, `khinchin`.

Consistent branch cuts for complex numerical functions.

Improvements to the `conj` operator, added `selfconjugate` declaration.

**Core Package `mathpr`** New switch `unicode_in_off_nat` to have unicode characters displayed as such when `nat` is off.

**Core Package `solve`** New boolean operator `polyp(p,var)`, to determine whether `p` is a pure polynomial in `var`, ie. the coefficients of `p` do not contain `var`.

**Core Package `matrix`** New keyword **`matrixproc`** for declaration of matrix-valued procedures.

**Package `specfn`** `psi` (digamma) function can now be calculated numerically for complex arguments.

**Package `specfn`** New functions: `theta1d`, `theta2d`, `theta3d` and `theta4d` — numerical evaluation derivatives of `theta` functions.

**Package `specfn`** `Weierstrass`, `WeierstrassZeta`, `sigma`, `sigma1`, `sigma2`, `sigma3` and `sigma4` — rules and numerical code added.

**Package `defint`** Added tracing output printing of which is controlled by the switch `trdefint`.

**TeXmacs interface** Print prompt numbers by setting the switch `promptnumbers` to on by default.

**Package `excalc`** New command `killing_vector`.



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