COMPLEXITY OF QUANTIFIER ELIMINATION IN THE THEORY OF ORDINARY DIFFERENTIAL EQUATIONS

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Introduction

Let a formula of the first-order theory of ordinary differential equations be given

$$Q_1 u_1 \dots Q_n u_n (\Omega) \tag{1}$$

where Q_1,\ldots,Q_n are quantifiers (either universal or existential), Ω is a quantifier-free formula containing as atomic subformulas of the kina $\{f_i=0\}$, $1 \le i \le N$. Here $f_i \in \mathbb{Z}\{u_1,\ldots,u_n,v_1,\ldots,v_m\}$ are differential polynomials (relatively to differentiating over variable X), indeterminates u_1,\ldots,u_n are connected, v_1,\ldots,v_m are free (remind, see e.g. [7,9], that the differential ring $\mathbb{Z}\{u_4,\ldots,u_n,v_4,\ldots,v_m\}$ is generated as a polynomial ring over $\mathbb{Z}[X]$ by the derivatives $u_s,u_s^{(i)},u_s^{(2)},\ldots;v_t,v_t^{(i)},v_t^{(2)},\ldots$ for $1 \le s \le n$, $1 \le t \le m$). Denote by $\operatorname{Ord}_{u_s}(f_i)$ the maximal order of derivatives $u_s,u_s^{(i)},u_s^{(2)},\ldots$ of the indeterminate u_s , occurring in the differential polynomial f_i . Suppose that $\operatorname{Ord}_{u_s}(f_i) \le u$, $\operatorname{Ord}_{v_t}(f_i) \le u$ for all $1 \le s \le n$, $1 \le t \le m$, then one can consider f_i as a (usual) polynomial from a ring $\mathbb{Z}[X,u_i,u_i^{(i)},\ldots,u_$

In [7] a quantifier elimination method in the first-order theory of ordinary differential equations is described, which allows for a given formula of the kind (1) to produce equivalent to it quantifier-free formula. Here and further we consider the equivalence of

the formulas over the differential closure of the quotient field $Z\langle v_1,\ldots,v_m\rangle$ of the ring $Z\{v_1,\ldots,v_m\}$ (see [7, 9]). However, the working time of the method from [9] is nonelementary (in Kalmar sense), in particular, it cannot be bounded from above by any finite tower of exponential functions (one can consider the working time on RAM or on any other polynomially equivalent computational model, e.g. Turing machine). The main result of the present paper is the following theorem, in which a quantifier elimination algorithm is designed with an elementary complexity bound (see also [3]).

THEOREM. There is an algorithm which for a given formula of the kind (1) of the first-order theory of ordinary differential equations produces an equivalent to it quantifier-free formula of this theory of the form

$$\bigvee_{1 \le i \le N} (\& (g_{i,j} = 0) \& (g_{i,0} \ne 0))$$
 (2)

where $g_{i,j} \in \mathbb{Z} \{v_1, \dots, v_m\}$ are differential polynomials, within time polynomial in $M(Nd)^{m^n} c^{n^2 n^n}$ for a suitable constant c > 1. Moreover, for the parameters of the polynomials $g_{i,j}$ hold the following bounds: $\operatorname{ord}_{v_t}(g_{i,j}) \leqslant v_n^n$; $\mathcal{N}, \mathcal{K}, \operatorname{deg}(g_{i,j}) \leqslant (Nd)^{0(m^n} c^{n^{2^n}}) = \mathcal{M}$ and the absolute value of every (integer) coefficient of a polynomial $g_{i,j}$ is less than \mathcal{N}^{MM} .

The method from [9] contains two subroutines, transforming a system of differential equations in a certain disjunction of systems. The first subroutine is applied in the case, when informally speaking, for some distinguished indeterminate its derivative of the maximal order occurs at least in two polynomials. As a result of executing the first subroutine each obtained system has at most one polynomial containing this derivative. The second subroutine consists in splitting a system and decreasing the order of the distinguished indeterminate. Just executing the first subroutine leads in [9] to nonelementary complexity bound. In the present paper transforming (instead of the first subroutine) to a disjunction of systems such that each of then contains at most one polynomial, in which occurs the derivative of the maximal order of the distinguished indeterminate is going in a quite another way, based on the constructing the greatest common divisor of a family of one-variable polynomials with parametric coefficients (lemma 1 in section 1), apparently, interesting itself. The proof of lemma 1 is similar to the construction from [2], but on the other hand the direct application of the result from [2] (see also

[4]) yields a worse complexity bound than in lemma 1. In section 2 a modification of the subroutine from [9] of splitting a system and decreasing the order of the distinguished indeterminate is exposed, then a quantifier elimination algorithm and its complexity analysis are exhibited.

In [9], moreover a quantifier elimination method for the firstorder theory of partially differential equations is described. It would be interesting to clarify, whether there exists such a method with elementary complexity? This problem is connected (see [9]) with estimating in an effective version of Hilbert's theorem on Idealbasis.

1. Constructing the greatest common divisor of a family of one-variable polynomials with parametric coefficients

We present the main result of this section (lemma 1) in a more general form than it is necessary for the main theorem, namely for the polynomials with the coefficients from a field F finitely generated over a prime subfield (cf. [1, 2, 4, 5]).

Thus $F = H(T_1, ..., T_e)$ [7] where either $H = \mathbb{Q}$ or $H = \mathbb{F}_p$, i.e. H is a prime subfield, $T_1, ..., T_e$ are algebraically independent over the field H, an element \mathfrak{g} is algebraic separable over the field $H(T_1, ..., T_e)$, let $\phi(Z) \in H(T_1, ..., T_e)$ [Z] be its minimal polynomial. Each polynomial $f \in F[X_1, ..., X_N]$ can be uniquely (up to a factor from H^*) represented in a form $f = \mathbb{R}$

 $\sum_{0 \leq i < \deg_{\mathbf{Z}}(\varphi); i_1, \dots, i_n} (a_{i, i_1, \dots, i_n} / b) \gamma^i \chi_1^{i_1} \dots \chi_n^{i_n}, \quad \text{where } a_{i, i_1, \dots, i_n}, b \in \mathbb{Z}$

 $H(T_1,...,T_e]$ and deg(b) is the least possible. Define the degree $deg_{T_1,...,T_e}(f)=\max_{\substack{i,i_1,...,i_n\\i,i_1,...,i_n}}\{deg_{T_1,...,T_e}(a_{i,i_1,...,i_n}), deg_{T_1,...,T_e}(b)\}.$ The size $\ell(A)$ for $A\in H$ is defined as its bit-size in the

The size $\ell(a)$ for $a \in H$ is defined as its bit-size in the case $H = \mathbb{Q}$ and as $\log_2(p)$ when $H = \mathbb{F}_p$. Denote by $\ell(f)$ the maximum of the sizes of all the coefficients (from the field H) of the polynomials a_{i,i_1,\dots,i_n} , at the monomials of variables T_1,\dots,T_e .

For the functions $g_4>0$, $g_2>0$, ..., $g_5>0$ we write $g_4 \in \mathcal{P}(g_2,\dots,g_5)$ if for a suitable polynomial P an inequality $g_4 \in \mathcal{P}(g_2,\dots,g_5)$ is valid.

Consider some polynomials $h_0, h_1, ..., h_K \in F[X_1, ..., X_N, V]$ and assume that the following bounds are true:

 $\deg_{T_1,...,T_e,Z}(\varphi) < d_1; \ \deg_{X_1,...,X_{n-1}Y}(h_i) < d_0; \ \deg_{T_1,...,T_e}(h_i) < d_2; \ \ell(\varphi) \leqslant M_1; \ \ell(h_i) \leqslant M_2 \ (3)$

for every $0 \le i \le K$. Introduce a notation $h_i = \sum h_i, j \lor j$ where the polynomials $h_{i,j} \in F[X_1,...,X_n]$. Denote by F an algebraic closure of the field F.

LEMMA 1. There is an algorithm which for given polynomials h_0 , h_1,\ldots,h_K yields such two families of polynomials q_1,\ldots,q_n for $1\leqslant q\leqslant N_1$, $0\leqslant t\leqslant N_2$ that

- a) quasiprojective varieties $Y_q = \{x \in \overline{F}^n : g_{q,1}(x) = \dots = g_q, N_2(x) = 0; g_{q,0}(x) \neq 0\}$ for $1 \leq q \leq N_1$ form a decomposition of an open (in Zariski topology) set $\overline{F}^n \setminus \{x \in \overline{F}^n : h_{i,j}(x) = 0\}$ for all $1 \leq i \leq K$ and j;
- b) for each $1 \leqslant q \leqslant N_q$ the following two varieties coincide: $\{(x,y)\in \overline{F}^n \times \overline{F} = \overline{F}^{n+1}: h_1(x,y) = \dots = h_K(x,y) = 0; h_0(x,y) \neq 0\} \cap (\Upsilon_q \times \overline{F}) = \{(x,y)\in \overline{F}^{n+1}: \Psi_q(x,y) = 0\} \cap (\Upsilon_q \times \overline{F})$, and besides the leading coefficient $\{c_{\gamma}(\Psi_q)\}$ is distinguished from zero everywhere on Υ_q .

The running time of the algorithm can be estimated by a certain polynomial in K, M_1 , M_2 , $(d_1d_2)^e$, d_0^{n+e} . Finally, the following bounds on the parameters of the polynomials are fulfilled:

$$\begin{split} \deg_{X_{4},...,X_{n},Y}(\Psi_{q}), \ \deg_{X_{4},...,X_{n}}(g_{q},t) &\leq \mathcal{F}(d_{0}); \\ \deg_{T_{4},...,T_{e}}(\Psi_{q}), \ \deg_{T_{4},...,T_{e}}(g_{q},t) &\leq d_{2}\mathcal{F}(d_{4},d_{0}) \\ \ell(\Psi_{q}), \ \ell(g_{a,t}) &\leq (M_{1}+M_{2}+(e+n)\log d_{2})\mathcal{F}(d_{4},d_{0}); \ N_{4}, N_{2} &\leq \kappa \mathcal{F}(d_{0}^{n}). \end{split}$$

REMARK. 1) The property b) shows that one can consider $\forall q$ as a kind of the greatest common divisor of the polynomials h_1, \ldots, h_K (under the condition $h_0 \neq 0$) considered in a variable \forall on the quasiprojective variety $\forall q$;

2) The properties a), b) are still correct if to replace \vec{F} by an arbitrary algebraically closed field containing F.

Proof of Lemma 1. For any $1 \leqslant i \leqslant K$, $0 \leqslant j \leqslant d_0$ consider a quasiprojective variety $W_{i,j} = \{x \in \overline{\mathbb{F}}^n : h_{i,d_0-1}(x) = \dots = h_{i,0}(x) = \dots = h_{i,0}(x) = \dots = h_{i,d_0-1}(x) = \dots = h_{i,j+1}(x) = 0; h_{i,j}(x) \neq 0\}.$ Obviously $\bigcup_{i,j} W_{i,j} = \overline{\mathbb{F}}^n \setminus \{x \in \overline{\mathbb{F}}^n : h_{i,j}(x) = 0 \}$ for all $1 \leqslant i \leqslant K$ and j? Introduce a notation $h_{i,j} = \sum_{0 \leqslant j \leqslant j} h_{i,j} \bigvee^{\beta}$. The system under consideration

$$h_1 = \dots = h_K = 0; \quad h_o \neq 0 \tag{5}$$

is equivalent to a disjunction (over all $1 \le i \le K$, $0 \le j < d_0$) of the following systems $h_{i,j} = h_{i+1} = \dots = h_K = h_{1,d_0-1} = \dots = h_{1,0} = h_{2,d_0-1} = \dots = h_{2,0} = \dots = h_{i,d_0-1} = \dots = h_{i,j+1} = 0$; $h_0 h_{i,j} \ne 0$. Fix for the time being $1 \le i \le K$, $0 \le j \le d_0$ and consider a system

$$\tilde{h}_{i,j} = h_{i+1} = \dots = h_{k} = 0; \quad h_{o} \neq 0.$$
 (6)

Consider some field F_1 , a point $x = (x_1, ..., x_n) \in \overline{F_1}^n$ and a homogeneous system of equations (in variables Y_1, Y_2, Y_3):

$$\overline{h}_{i}(x, Y_{1}, Y, Y_{0}) = \overline{h}_{i+1}(x, Y_{1}, Y, Y_{0}) - \dots - \overline{h}_{K}(x, Y_{1}, Y, Y_{0}) = \overline{h}_{0}(x, Y_{1}, Y, Y_{0}) = 0.$$
 (7)

Suppose that $h_{i,j}(x) \neq 0$. Then the system $(6)_x$ has a finite number of solutions. If $y \in \overline{F_i}$ is a solution of $(6)_x$ then a point $(1/h_0(x,y):y:1) \in \mathbb{P}^1(\overline{F_i})$ of the projective space is a solution of the system $(7)_x$. Conversely, if $(y_1:y:y_0) \in \mathbb{P}^1(\overline{F_i})$ is a solution of $(7)_x$ and $y_0 \neq 0$ then y/y_0 is a solution of $(6)_x$ and apart from that $y_1/y_0 = 1/h_0(x,y/y_0)$; if $y_0 = 0$ then y = 0 since $(x_1, y_1, y_2) = h_{ij}$. Thus, the system $(7)_x$ has a finite number of solutions in $\mathbb{P}^1(\overline{F_i})$, and moreover all these solutions, may be except (1:0:0), correspond bijectively to the solutions of the system $(6)_x$ (provided that $h_{i,j}(x) \neq 0$). In the sequel we need a certain construction from [8]. Let g_0 ,

In the sequel we need a certain construction from [8]. Let g_0 , ..., $g_{t-1} \in F_1$ [Y_0 ,..., Y_m] be homogeneous polynomials of degrees $Y_0 > ... > Y_{t-1}$ respectively. Introduce the variables U_0 ,..., U_m algebraically independent over the field F_1 (Y_0 ,..., Y_m) and a polynomial $g_t = Y_0 U_0 + ... + Y_m U_m \in F_1$ (U_0 ,..., U_m) [Y_0 ,..., Y_m],

its degree $y_t=1$. Set $D=(\sum\limits_{1\leq l\leq \min\{t-l,m\}}(y_l-l))+y_0$. Consider a linear over $F_1(U_0,...,U_m)$ mapping $\mathfrak{A}:\mathcal{H}_0\oplus\cdots\oplus\mathcal{H}_t\longrightarrow\mathcal{H}$ where \mathcal{H}_l (respectively \mathcal{H}) is a space of homogeneous in the variables $Y_0,...,Y_m$ polynomials over the field $F_1(U_0,...,U_m)$ of the degree $D-y_l$ (respectively D) for $0\leq l\leq t$, namely $\mathfrak{A}(f_0,...,f_t)=f_0y_0+...+f_ty_t$. Fix some numeration of monomials of degrees $D-y_0,...,D-y_t,D$, respectively and write down the operator \mathfrak{A} in the coordinates corresponding to this numeration, we obtain the matrix A of size $\binom{m+D}{m}x\sum\limits_{0\leq l\leq t}\binom{m+D-y_l}{m}$. The matrix $\binom{m+D-y_l}{m}$ can be represented in a form $A=(A^{(min)},A^{(for)})$ where the submatrix $\binom{m+D-y_l}{m}$ columns and its entries belong to $\binom{m+D-y_l}{m}$ columns, and its entries are linear forms in the variables $\binom{m+D-l}{m}$ over $\binom{m}{l}$.

PROPOSITION 1. ([8]). a) A system $g_0 = \dots = g_{t-1} = 0$ has a finite number of solutions in $P^m(\bar{F}_1)$ iff the rank $vg(A) = \binom{m+D}{m}$; denote $v = \binom{m+D}{m}$ and assume in the items b), c), d) that vg(A) = v;

- b) all 4×7 minors of the matrix A generate a principal ideal, whose generator $R \in F_1 [U_0, \ldots, U_m]$ is also their greatest common divisor;
- c) homogeneous relatively to the variables U_0,\dots,U_m form R equals to the product $R=\bigcap_{1\leqslant \varkappa\leqslant D_4}L_{\varkappa}$ where $L_{\varkappa}=\sum_{0\leqslant d\leqslant m}\xi_{(\varkappa)}(\chi)$ is a linear form, moreover $(\xi_0^{(\varkappa)})_{1\leqslant \varkappa}\in P^m(F_1)$ is a solution of the system $g_0=\dots=g_{t-1}=0$ and the number of occurences in the product R of the forms proportional to L_{\varkappa} coincides with the multiplicity of the solution $(\xi_0^{(\varkappa)})_{1\leqslant \varkappa}:\dots:\xi_m^{(\varkappa)}$ of the system $g_0=\dots=g_{t-1}=0$ $(1\leqslant \varkappa\leqslant D_1)_1$;
- d) let Δ be a nonsingular NxN submatrix of the matrix A, containing $\text{Ng}(A^{(\text{num})})$ columns in the numerical part $A^{(\text{num})}$ (one can easily see that such a submatrix exists), then det(A) coincides with R up to a factor from F_1^* , besides the degree $\text{deg}(R) = D_1 = \text{N-Ng}(A^{(\text{num})})$.

Let us apply the described construction to a system $(7)_{(X_1,\ldots,X_n)}$ taking $F_1=F(X_1,\ldots,X_n)$, m=2, we get a matrix A with the entries from the ring $F[X_1,\ldots,X_n,U_1,U_2,U_3]$. According to proposition 1a) the rank $vg(A_x)=v=\binom{D+2}{2}$ for any point x, provided that

 $\begin{array}{c} h_{i,j}(x) \neq 0 \quad (\text{recall that } \text{$^{\prime}$ is the number of the rows of A} \). \\ \text{Define a variant of Gaussian algorithm (VGA) as a succession of pairs of indices } (d_0, \beta_0), (d_1, \beta_4), \ldots, (d_p, \beta_p), \\ \text{herein } d_\lambda \neq d_\gamma, \beta_\lambda \neq \beta_\gamma, \\ \text{for } \lambda \neq \gamma \quad \text{VGA determines a succession of matrices } A^{(0)} = A, A^{(1)}, \ldots, \\ A^{(p+1)} \quad \text{Introduce the notation } A^{(l)} = \begin{pmatrix} a_{d,\beta}^{(l)} \end{pmatrix}, \text{ then } a_{d+1}^{(l+1)} = a_{d,\beta}^{(l)}, \\ -a_{d,\beta}^{(l)} & A_{d,\beta}^{(l)} & A_{d,\beta}^{(l)} & \text{for } d \neq d_0, \ldots, d_l \\ \text{and } a_{d+1}^{(l+1)} = a_{d+1}^{(l)} & \text{for } d \neq d_0, \ldots, d_l \\ \text{and } a_{d+1}^{(l+1)} = a_{d+1}^{(l)} & \text{for all } 0 \leqslant l \leqslant p \\ \text{ Then } a_{d+1}^{(l)} = 0 \\ \text{ for every } 0 \leqslant s \\ \leqslant l-1 & \text{ and } \beta \neq b_0, \ldots, \beta_{l-1} \\ \text{ determinant of } (l+1) \times (l+1) \\ \text{ submatrix of the matrix } A & \text{ formed} \\ \text{by the rows } d_0, \ldots, d_{l-1}^{-l}, d \\ \text{ and } \text{ the columns } \beta_0, \ldots, \beta_{l-1}^{-l}, \beta \\ \text{ it is} \\ \text{well known that } a_{d,\beta}^{(l)} = \Delta_{d,\beta}^{(l)} / \Delta_{d-1}^{(l-1)} \\ \text{ del-1}, \beta_{l-1}^{(l)} \\ \text{ (see e.g. [6])}. \\ \end{array}$

We produce a sequence of VGA $\Gamma_1, \Gamma_2, \ldots$ and a corresponding sequence of linearly independent over F polynomials $P_1, P_2, \ldots \in F[X_1, \ldots, X_n][U_1, U, U_o]$. Moreover, VGA Γ_s is applicable correctly to a matrix $A_{\mathfrak{X}}$ for any point \mathfrak{X} from (possibly empty) quasiprojective variety $\mathfrak{W}_s = \{x \in \overline{F}^n : 0 = P_t(x, U_1, U, U_0) \in \overline{F}[U_1, U, U_0] \}$ for all $1 \le t < s$ and $0 \ne P_s(x, U_1, U, U_0) \}$. Besides $V_s \supset V_{i,j}$ (see the beginning of the proof of lemma 1).

Considering a current VGA Γ_t we utilize the introduced above notations (in particular, applying Γ_t to A yields a succession $A^{(0)} = A$, $A^{(1)}$,...). Assume that Γ_1 ,..., Γ_s ; ρ_1 ,..., ρ_s are already produced (5>0). Then as Γ_{5+4} we take VGA satisfying the condition that for every $\ell>0$ the index β_ℓ of the leading entry (d_ℓ,β_ℓ) of the matrix $A^{(\ell)}$ is the least possible such that $\beta_\ell>\beta_{\ell-4}$ and the polynomials ρ_1,\ldots,ρ_s , ρ_s , ρ_{s+4} ρ_s are linearly independent over Γ . Assume that it is impossible to continue the succession $(d_0,\beta_0),\ldots,(d_{f_{5+4}},\beta_{f_{5+4}})$ with fulfilment of the formulated condition. Then we take this succession as VGA Γ_{5+4} and set the polynomial

$$\rho_{s+1} = \prod_{0 \leqslant t} \Delta_{s+1}^{(t)} \Delta_{d_t}^{(t)}, \beta_t \tag{8}$$

If each entry of A is linearly dependent over F with ρ_1,\dots,ρ_s then we terminate the process of producing Γ_1,\dots,Γ_s without producing Γ_{s+4} .

Observe that if $\int_{S+1} < n-1$ then $\mathcal{W}_{S+1} \cap \mathcal{U}_{i,j} = \emptyset$. Indeed, let a point $x \in \mathcal{W}_{S+1} \cap \mathcal{U}_{i,j}$. By induction on $0 \le \ell \le \rho_{S+1}$ we deduce the equality $(a_{d,\beta}^{(\ell+1)})_x = (\Delta_{d,\beta}^{(\ell+1)})_x / (\Delta_{d\ell,\beta\ell}^{(\ell)})_x = 0$

for any $\beta_{\ell} < \beta < \beta_{\ell+1}$ and $d \neq d_0, \ldots, d_{\ell}$ since $(\Delta_{q_{\ell},\beta_{\ell}}^{(\ell)})_x \neq 0$ for $x \in \mathcal{W}_{S+1}$ (see (8)), and on the other hand $(\Delta_{d_{\ell},\beta}^{(\ell+1)})_x = 0$, otherwise we could take $\beta_{\ell+1} \leq \beta$, that contradicts to the choice of $\beta_{\ell+1}$. This implies that $(a_{d_{\ell},\beta}^{(\ell+1)})_x = 0$ when $\beta < \beta_{\ell+1}$ and $d \neq d_0, \ldots, d_{\ell}$, taking into account that the executed elementary for transformations with the rows in VGA keep this property. Analogously $\beta > \beta_{5+4}$ and $d \neq d_0, \ldots, d_{p_{5+4}}$ for . Therefore, $vg(A_x) = \rho_{s+4} + 1 < v$ that contradicts to the relation $x \in \mathcal{U}_{i,i}$ and to proposition 1a) (see the system $(7)_x$).

Now we show the inclusion $\mathcal{U}_{i,j} \subset \mathcal{U} \mathcal{W}_s$. Let $x \in \mathcal{U}_{i,j}$, then $\mathcal{U}_{g}(A_x) = \mathcal{U}_s$, hence $(a_{d,\beta})_x \neq 0$ for suitable \mathcal{L}, β . Suppose that $x \notin \mathcal{U} \mathcal{W}_s$, this means that $0 = P_1(x, U_1, U_1, U_2) = P_2(x, U_1, U_1, U_2) \cdots$, therefore the entry $a_{d,\beta}$ cannot be linearly dependent with the polynomials P_1, P_2, \dots that contradicts to the condition of terminating the process of producing $\lceil 1, \rceil_2, \dots$

Let us prove that for any point $x \in \mathcal{W}_{s+i}$ $\cap \mathcal{U}_{i,i}$ nomial $R_{\mathcal{X}}$, corresponding to the matrix $A_{\mathcal{X}}$ according to proposition 1b), coincides with the minor $\delta_1 \Delta_{5+1}(x) = \delta_1 \Delta_{d_7-1}^{(1-1)}, \beta_{7-1}(x) \neq 0$ (here and further $\delta_1 \in F^*$, $\overline{\delta}_1$, $\overline{\delta}_2$,... $\in \overline{F}^*$), arising from VGA Γ_{5+1} . Indeed, consider such a unique λ that the cell $(a_{\lambda-1}, \beta_{\lambda-1})$ located in the numerical part $A^{(Mum)}$ and the cell $(d_{\lambda}, \beta_{\lambda})$ is located in the formal part $A^{(for)}$, then $ag(A^{(num)}) = \lambda$ since $(a_{d,\beta}^{(\lambda)})_{\alpha} = 0$ for any $\beta < \beta_{\lambda}$ and $d \neq d_{0}, \ldots, d_{\lambda-1}$ by virtue of the proved above. Hence $\delta_{1} \Delta_{5+1}(x) = R_{\alpha}$ in force of proposition 1d), besides $4-\lambda = \deg U_4, U, U_6(\Delta_{5+4})$, denote $D_2 = 4-\lambda$ $\Delta_{5+4} = \sum_{0 \leqslant \omega \leqslant D_2} E_{5+4}^{(\omega)} \bigcup_{0}^{\infty} D_2 - \omega$. Introduce quasiprojective varieties $\mathscr{W}_{5+4}^{(\omega)}$ \in F[X₄,..., X_n, U₄, U] $= \big\{ x \in \mathcal{W}_{5+4} : 0 = \mathsf{E}_{5+4}^{(0)}(x) = \ldots = \mathsf{E}_{5+4}^{(\omega-4)}(x) \in \bar{\mathsf{F}}[\mathsf{U}_4,\mathsf{U}]; \ 0 \neq \mathsf{E}_{5+4}^{(\omega)}(x) \big\}.$ for $\omega_1 \neq \omega_2$ and $\mathcal{W}_{S+1} = \bigcup_{0 \leqslant \omega \leqslant D_2} \mathcal{W}_{S+1}^{(\omega)}$ Then $\mathcal{W}_{S+1}^{(\omega_1)} \cap \mathcal{W}_{S+1}^{(\omega_2)} = \emptyset$ For any point $\mathbf{x} \in \mathcal{W}_{S+1} \cap \mathcal{W}_{i,j}$, proposition 1c) and the proved above entail the equality $A_{S+1}(\mathbf{x}) = \prod_{i=1}^{C} \mathbb{Z}_{\mathbf{x}}$ where linear forms $\mathbf{x} \in \mathcal{X}_{S+1}^{(w)} \cup \mathbf{x} \in \mathbb{Z}_{S}^{(w)} \cup \mathbb{Z}_{S}^{(w)}$

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F\left[X_{1},...,X_{n}\right], \text{ then } E_{s+1}^{(\omega)}(x)=E_{s+1,0}^{(\omega)}(x)U_{1}^{\omega} \text{ for } x\in\mathcal{Y}_{s+1}^{(\omega)}\cap U_{1}, \text{ then } \Delta_{s+1}(x)/E_{s+1}^{(\omega)}(x) \text{ coincides with the product } \bar{\delta}_{s}^{(\omega)}\cap U_{s}^{(\omega)}
 of all linear forms L_{\gamma}, for which \zeta^{(\gamma)} \neq 0, when \alpha \in \mathcal{W}_{s+1}^{(\omega)} \cap \mathcal{W}_{i,j}, in particular a relation E_{s+1}^{(\omega)}(\alpha) \mid E_{s+1}^{(\omega)}(\alpha) is valid in the
 ring \bar{F}[U_4,U] for arbitrary \omega_4 \geqslant \omega. Therefore E_{5+4,\chi}^{(\omega_4)}(x)=0
                                                                                                                                                                                  if
  \frac{\omega_{4} - \gamma < \omega}{\frac{1}{E_{5+4,0}^{(\omega)}(x)} \sum_{\omega \leq \omega_{4} \leq D_{2}} U_{0}^{D_{2}-\omega_{4}} \sum_{0 \leq \gamma \leq \omega_{4}-\omega} E_{5+4,\gamma}^{(\omega)}(x) U_{4}^{\omega_{4}-\gamma-\omega} U^{\gamma} \in \overline{F}[U_{4}, U, U_{0}].
So, a polynomial (\Delta_{S+1}(x)/E_{S+1}^{(\omega)}(x))(0,-1,Y) \in \overline{F}[Y] coincides with the product \overline{b}_{ij} (Y-y_{ij})^{e_{ij}}, where y_{ij} = \zeta^{(i)}/\zeta_{i}^{(i)} ranges over all the solutions of the system (6)_{x} (see the claim proved before pro-
 position 1), for each point x \in \mathcal{W}_{5+1}^{(\omega)} \cap \mathcal{U}_{i,j}
For the fixed indices i,j,m,5 denote the quasiprojective variety \mathcal{Y}_{q}^{(i)} = \mathcal{W}_{5+1}^{(i)} \cap \mathcal{W}_{i,j} (this yields the polynomials g_{q,t_1}^{(i)}, g_{q,t_2}^{(2)} \in \mathbb{F}[X_1,\dots,X_n] such that \mathcal{Y}_{q}^{(i)} = \{x \in \mathbb{F}^n: k (g_{q,t_1}^{(i)},(x)=0)\} \{x \in \mathbb{F}^n: k (g_{q,t_1}^{(i)},(x)=0)\} disjunctive quasiprojective varieties \mathcal{Y}_{q}^{(i)} = \{x \in \mathbb{F}^n: k (g_{q,t_1}^{(i)},(x)=0)\}
   \& (q_{q}^{(2)}, t_{2} \quad (x) = 0) \& (q_{q}^{(2)}, t_{3} \quad (x) \neq 0) 
                                                                                                                         and the required in lem-
Thereupon set a polynomial \Psi_q = \sum_{\omega \leqslant \omega_1 \leqslant D_2} Y^{D_2 - \omega_1} E_{5+1, \omega_2 - \omega}^{(\omega_1)} (-1)^{\omega_1 - \omega} \in F[X_1, ..., X_k, Y]
Then
                                                                                                                                               Then for x \in \mathcal{V}_a
 the equality \Psi_{q}(x) = (E_{s+1,0}^{(\omega)}(x) \Delta_{s+1}(x) / E_{s+1}^{(\omega)}(x)) (0,-1, Y)
 this implies the required in lemma 1b) coincidence of the varieties
    \{(x,y)\in \bar{F}^{n+1}: h_{1}(x,y)=...=h_{K}(x,y)=0, h_{o}(x,y)\neq 0\} \cap (\mathcal{Y}_{q}^{o}\times \bar{F})=
    \{(x,y): \widetilde{h}_{i,j}(x,y) = h_{i+1}(x,y) = \dots = h_K(x,y) = 0; h_o(x,y) \neq 0\} \cap (\mathcal{F}_q \times \overline{F}) = 0
     \{(x,y): \Psi_q(x,y)=0\} \cap (\mathcal{J}_q^0 \times \overline{F}) \quad \text{Moreover, the leading coefficient} \\ \ell \mathcal{C}_{\gamma}(\Psi_q) = \mathsf{E}_{s+1,0}^{(\omega)} \quad \text{does not vanish anywhere on } \mathcal{J}_q^0 \quad \text{Evidently} \\ \mathcal{J}_q^0 = \{x \in \overline{F}^n: h_{i,j}(x) \neq 0 \text{ for some } 1 \leq i \leq K \text{ and } j\} \quad . 
              It remains to check the bounds (4) and the running time of the
 algorithm. Taking into account that \Delta_{S+4} is a minor of the matrix
    \mathsf{A} , the polynomial \mathcal{V}_{\mathsf{S+4}} (see (8)) is a product of not more than
         \mathcal{N} \leqslant \mathcal{P}(D) \leqslant \mathcal{P}(d_0) minors of A and involving bounds (3) one
 can deduce the following bounds: deg_{X_4,...,X_n,U_4,U,U_0}(\Delta_{S+4}),
     \deg_{X_{4},...,X_{n},U_{4},U_{5},U_{6}}(P_{5+4}),\ \deg_{X_{4},...,X_{n}}(g_{q,t}),\ \deg_{X_{4},...,X_{n},Y}(\Psi_{q})\leqslant \mathcal{P}(d_{0});
      \deg_{T_4,...,T_e}(\Delta_{S+4}),\ \deg_{T_4,...,T_e}(P_{S+4}),\ \deg_{T_4,...,T_e}(Q_{q,t}),\ \deg_{T_4,...,T_e}(\Psi_q)\leqslant d_2\mathcal{F}(d_4,d_0);
      \ell(\Delta_{S+1}), \ell(P_{S+1}), \ell(g_{a+1}), \ell(Y_a) \leq (M_1 + M_2 + (e+n)\log d_2) \mathcal{F}(d_1, d_0).
Since \rho_1, \rho_2, \ldots are linearly independent over F, one concludes that
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the number of them does not exceed $\mathcal{P}(d_0^n)$, hence $1\leqslant q\leqslant N_1\leqslant K\,\mathcal{P}(d_0^n)$, $0\leqslant t\leqslant N_2\leqslant K\,\mathcal{P}(d_0^n)$; the bounds (4) are ascertained. From (4) one can infer $\mathcal{P}(K,M_1,M_2,(d_1d_2)^2\,d_0^{n+\ell})$ bound on the running time of the algorithm, because this is a bound on bit-sizes of all the intermediate polynomials in the calculations, and also a bound on the number of executed with them arithmetic operations, that completes the proof of lemma 1.

2. Splitting subroutine and quantifier elimination algorithm

Before describing the splitting subroutine, we ascertain the following lemma 2 allowing under relevant conditions to decrease the order of a system of differential equations. Let $g_0, g_1, \dots, g_{\chi}, f_0, f_1, \dots$,

 $f_K \in \mathbb{Q} \{u, u_1, \dots, u_n\}$ be differential polynomials. Assume that the bounds ord $u(g_{\beta}) \leqslant v-t$; ord $u(f_i) \leqslant v$; ord $u_j(g_{\beta})$, ord $u_j(f_i) \leqslant R$; $deg(g_{\beta}), deg(f_i) \leqslant d$; $l(g_{\beta}), l(f_i) \leqslant M$

are valid for any $0 \le \beta \le \gamma$, $0 \le i \le K$, $1 \le j \le h$ where deg (here and further) denotes the degree relatively to all the indeterminates λ , μ , $\mu^{(1)}, \dots, \mu^{(N)}, \mu_1, \dots, \mu_n^{(R)}, \dots, \mu_n^{(R)}$.

LEMMA 2. For given $g_0, \dots, g_K, f_0, \dots, f_K$ one can produce such differential polynomials $f_0, f_1, \dots, f_K \in \mathbb{Q}\{u, u_1, \dots, u_N\}$ that a system

$$g_0 = g_1 = \dots = g_N = f_1 = \dots = f_K = 0;$$
 $f_0 = \frac{\partial g_0}{\partial u_1(\tau - t)} \neq 0$ (9)

is equivalent in the ring $Q\{u, u_1, \dots, u_n\}$ to a system $g_0 = g_1 = \dots = g_n = g_n = \dots = g_n = g_n = \dots = g_n = \dots = g_n = g_n = \dots = g_n = g_n = \dots = g_n = g_n$

 $\operatorname{ord}_{\mathbf{u}}(\hat{f}_{i}) \leq r-t; \operatorname{ord}_{\mathbf{u}_{i}}(\hat{f}_{i}) \leq R+t; \operatorname{deg}(\hat{f}_{i}) \leq \mathcal{P}(\mathbf{d},t); \ \ell(\hat{f}_{i}) \leq r-t$

 $(M+nR+\tau) \mathcal{P}(d,t) \qquad \text{are true for any } 0\leqslant i\leqslant K, \ 1\leqslant j\leqslant n \\ \text{ly, the time of producing } \hat{f}_0,\ldots,\hat{f}_K \qquad \text{can be estimated by } \\ \mathcal{P}(\kappa,M,(dt)^n(R+t)+\tau).$

Proof. Observe that for every $s \ge 1$ a derivative $g_0^{(s)} = u^{(t-t+s)} \left(\frac{3g_0}{3u^{(t-t)}}\right) - Q_s$, where a differential polynomial $Q_s \in Q[X, u, ..., u^{(t-t+s-1)}, u_1, ..., u_n^{(R+s)}, ..., u_n, ..., u_n^{(R+s)}\right]$. Obviously, $deg(g_0^{(s)}) < d$; $\ell(g_0^{(s)}) \le M + O(s \log d)$.

is defined as the maximum of the weights of its monomials. Evidently, wgt $(g_0^{(s)}) \leqslant s$.

Assume by recursion that for a certain $0 \leqslant s \leqslant t$ differential polynomials $\{i,s \in \mathbb{Q}[X,u,u^{(i)},...,u^{(i-s)},u_1,...,u_1^{(R+t)},...,u_n,...,u_n^{(R+t)}]$ are already produced such that the system (9) is equivalent to a system $g_0 = g_1 = ... = g_N = f_{1,s} = ... = f_{K,s} = 0$; $f_{0,s} = \frac{\partial g_0}{\partial u^{(N-t)}} \neq 0$. For the base of the recursion (s=0) we set $f_{i,0} = f_i$. Let wgt $(f_{i,s}) \leqslant W_s$; $deg(f_{i,s}) \leqslant D_s$; $f_{0,s} \leqslant M_s$. Fix some $0 \leqslant i \leqslant K$. Obviously $deg_{W^{(K-s)}}(f_{i,s}) \leqslant M_s$. Substitute in $f_{i,s}$ instead of $f_{0,s}(f_{i,s}) \leqslant f_{0,s}(f_{i,s}) \leqslant f_{0,s$

Taking into account inequality $wgt(Q_5) \le t-s = wgt(u^{(t-s)})$ one can deduce that after the described substitution the weight does not increase, in other words $W_{5+4} \le W_5$. Moreover $deg(f_{i,s+4}) \le D_s + d \cdot deg_{u^{(t-s)}}(f_{i,s}) \le D_s + d \cdot \frac{W_5}{t-s}$. Besides $\ell(f_{i,s+4}) \le M_s + (M+0(slogd))(W_s/(t-s)) + (n(R+t)+r)\log(D_{s+4})$. Since $wgt(f_i) \le W_0 \le dt$, we conclude that $deg(f_i) = 0(d^2t\log t)$; $\ell(f_i) = 0$ (Mdt $\log t + dt^2\log d\log t + (n(R+t)+r)t$.

 $\log{(dt)}) \qquad \qquad \text{. Finally, the algorithm produces } \frac{1}{i}, \frac{5+4}{i}$ starting with $f_{i,5}$ in time $\mathcal{P}(M_{s+4}, D_{s+4}^{n(R+t)+1})$. Lemma 2 is proved.

Now we proceed to describing a splitting subroutine of a system of the kind

$$g = h_1 = \dots = h_{\ell} = 0; \quad h_0 \neq 0$$
 (10)

where $g, h_i \in \mathbb{Q}[X, u, ..., u^{(1)}, u_1, ..., u_n^{(R)}]$, apart from that $0 \leqslant ord_u(g) = p < \tau$. Write $g = \sum_{0 \leqslant d \leqslant \chi} g_d(u^{(p)})^d$, herein $ord_u(g_d) \leqslant p-1$.

The system (10) is equivalent to the dijunction of the following formulas (11), (12) (we call this equivalence a splitting of the system (10) and q a splitted polynomial):

$$\bigvee_{0 \leq \beta \leq \xi^{-1}} \left(\left(g = \frac{\partial g}{\partial u^{(p)}} = \dots = \frac{\partial^{\beta} g}{\partial (u^{(p)})^{\beta}} = h_1 = \dots = h_{\ell} = 0 \right) \& \left(h_0 \frac{\partial^{\beta+1} g}{\partial (u^{(p)})^{\beta+1}} \neq 0 \right) \right)$$
(11)

$$(g_0 = \dots = g_X = h_1 = \dots = h_L = 0) \& (h_0 \neq 0).$$
 (12)

Let differential polynomials $f_0, \dots, f_K \in \mathbb{Q}[X, u, \dots, u^{(t)}, u_1, \dots, u_K^{(R)}]$ satisfy the following bounds: $\deg(f_i) < d$, $\ell(f_i) \le M$ for every $0 \le i \le K$. Denote $f_i = \sum_{s} f_{i,s} (u^{(t)})^s$ where $\operatorname{Ord}_u(f_{i,s}) \le \tau - 1$. Consider a formula

$$\Omega_1 = ((f_1 = \dots = f_K = 0) \& (f_0 \neq 0))$$
 (13)

Our nearest goal is to design an algorithm producing a quantifier-free formula equivalent to a formula $\exists \, u \, (\Omega_4)$. Apply to (13) lemma 1, taking the derivative $u^{(4)}$ as the variable Y and X, $u,\ldots,u^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)},u_4,\ldots,u_n^{(4-4)}$ such that formula (13) is equivalent to the disjunction of the following formulas (14), (15):

$$\bigvee_{q} (\& (q_{q,t} = 0) \& (\psi_{q} = 0) \& (q_{q,0} \neq 0))$$
(14)

To any system $\frac{k}{t^{24}}(g_{q,t}=0)k(\psi_{q}=0)k(g_{q,0}\neq0)$ (from (14)) the algorithm applies the splitting subroutine, considering this system as (10) and an arbitrary $g_{q,t}$ as a splitted polynomial, provided that $\operatorname{ord}_{\mathcal{U}}(g_{q,t})\geqslant0$. Thereupon the algorithm applies repeatedly the splitting subroutine to all the obtained systems of the kind (12) taking them as the system (10) (without taking ψ_{q} as a splitted polynomial). In a similar way the algorithm applies the splitting subroutine to the system (15) taking it as (10) and an arbitrary polynomial among $\{\{i,j\}_{i\geqslant i,j}\}$ as a splitted one, provided that the indeterminate \mathcal{U} occurs in it, and continues applying repeatedly the splitting subroutine to all the obtained systems of the kind (12) taking them as (10).

Observe that the algorithm is unable at some step to apply the splitting subroutine to a certain obtained system of the kind (12) iff either the system is of the form $\Omega_2 = k (g_{\gamma,t,E} = 0) k (\psi_{\gamma} = 0) k$

We claim that a formula $\exists u \ (\Omega_2)$ is equivalent to the following disjunction

$$\bigvee_{E_0} (\& (g_{q,t,E} = 0) \& (g_{q,0,E_0} \neq 0))$$
(16)

Consider some u_1, \ldots, u_n and denote by $K = \mathbb{Q} \langle u_1, \ldots, u_n \rangle$ the differential field generated by them. Let (16) be true. Take $u, u^{(1)}, \ldots, u^{(t-1)}$ to be algebraically independent over the field K, then $q_{q,0}(X,u,u^{(1)},\ldots,u^{(t-1)},u_1,\ldots,u^{(R)}) \neq 0$ hence $0 \neq lc_{u(t)}(\Psi_q) \in K[u,u^{(1)},\ldots,u^{(t-1)}]$ by virtue of lemma 1b) and involving remark 2) just after lemma 1. Consider an irreducible over the field $K(u,u^{(1)},\ldots,u^{(t-1)})$ divisor $\widetilde{\Psi}_q \in K[u,\ldots,u^{(t-1)},u^{(t)}]$ of the polynomial Ψ_q . Then take u satisfying the single relation $\widetilde{\Psi}_q(u,u^{(1)},\ldots,u^{(t-1)},u^{(t)})=0$ (so, u is an element of the differential factor-ring $K\{u\}/(\widetilde{\Psi}_q)$ without divisors of zero, see [7]). The equality $0=\Psi_q(u,u^{(1)},\ldots,u^{(t-1)},u^{(t)})\in K\{u\}/(\widetilde{\Psi}_q)$ proves the claim.

Analogously and even easier, a formula $\exists u (\Omega_3)$ is equivalent to the following disjunction

$$\bigvee_{\mathsf{E}_o} (\& \{ \mathbf{i}_{i,s,\mathsf{E}} \in \{ \mathbf{i}_{i,s,\mathsf{E}} = 0 \} \& (\mathbf{i}_{o,\mathsf{E}_o} \neq 0))$$
 (17)

For every obtained (after executing splitting subroutine at some step) formula of the kind (11) the algorithm applies lemma 2 to each its disjunctive term (for a given β we take $g_0 = \frac{\partial^2 g}{\partial (u_1^{(p)})^{\beta}}$,

see (9)). It yields the differential polynomials $\hat{h}_{0,\beta}$, $\hat{h}_{1,\beta}$,..., $\hat{h}_{\ell,\beta} \in \mathbb{Q}\left[X, \mu, \mu^{(1)}, \dots, \mu^{(p)}, \mu_1, \dots, \mu_n^{(R+\tau-p)}\right]$ such that (11) is equivalent to the following disjunction

$$\bigvee_{0\leqslant\beta\leqslant\chi-1}((g-\frac{\partial g}{\partial u^{(p)}}-\ldots-\frac{\partial^{\beta}g}{\partial (u^{(p)})^{\beta}}-\widehat{h}_{1,\beta}=\ldots-\widehat{h}_{\ell,\beta}=0)\&(\widehat{h}_{0,\beta}\frac{\partial^{\beta+1}g}{\partial (u^{(p)})^{\beta+1}}\neq0)). \tag{18}$$

To any disjunctive term from the firmular (18) the described process is again applied taking this term as a formula of the kind (13) etc. It completes the description of the algorithm producing a quantifier-free formula equivalent to a formula $\exists w (\Omega_1)$ (see (13)). Notice that the terminal systems (in which the indeterminate w does not occur) are of the form (16) or (17).

Now we estimate the number of systems obtained by the described above algorithm from (13) and their parameters. Observe that for any intermediate system, occuring in it differential polynomials belong

to a ring $Q[X,u,...,u^{(p)},u_4^{(1)},...,u_4^{(R+r-p)},...,u_n,...,u_n^{(R+r-p)}]$ for some p, hence the polynomials occuring in systems of forms (16), (17) belong to $Q[X,u_4,...,u_4]$,..., $u_n,...,u_n,...,u_n$ From system (13) lemma 1 yields $Kd^{C_4(nR+r)}$ disjunctive terms in formulas (14), (15) (here and below $C_4,C_2,...$ are suitable constants). The degree of each polynomial occuring in (14), (15) is less than d^{C_2} by lemma 1. The subroutine splitting disjunctive terms in (14), (15) produces $Kd^{C_3(nR+r)}$ systems of kinds (11), (12). For any disjunctive term from (11) lemma 2 gives a system (18) with the polynomials of degrees less than $(d(r-p))^{C_4}$.

Basing on these speculations one can prove by induction on $0 \leqslant \beta \leqslant \pi$ that after repeatedly applying the described process yields in the whole not more than $K(dr)^{c_{\beta}}(nR+\tau)$ intermediate systems of the form $\tilde{g}_{1,\beta} = \dots = \tilde{g}_{3,\beta} = 0$, $\tilde{g}_{c,\beta} \neq 0$ where $\tilde{g}_{d,\beta} \in \mathbb{Q}[X,u,u^{(1)},\dots,u^{(1-\beta)},u_1,\dots,u_1,\dots,u_n,\dots,u_n^{(R+\beta)}]$, besides $\tilde{s} \leqslant K(dr)^{c_{\beta}}(nR+\tau)$, $deg(\tilde{g}_{d,\beta}) \leqslant (dr)^{c_{\beta}}, l(\tilde{g}_{d,\beta}) \leqslant (M+nR)(dr)^{c_{\beta}}$. Thus, the formula $\exists u(\Omega_1)$ (see (13)) is equivalent to a disjunction of $Kd^{c_{\beta}}(nR+\tau)$ systems of the kind $g_1 = \dots = g_5 = 0$, $g_0 \neq 0$ (see (16), (17)), where $g_d \in \mathbb{Q}[X,u_1,\dots,u_n,u_n,\dots,u_n]$, moreover $s \leqslant Kd^{c_{\beta}}(nR+\tau)$, $deg(g_d) \leqslant d^{c_{\beta}}, l(g_d) \leqslant (M+nR)d^{c_{\beta}}$. The time required to produce this quantifier-free disjunction is less than $f(KMd^{c_{\beta}}(nR))$.

Next, for each nontrivial elementary $\{ \ell_1, ..., \ell_N \}$ -formula $\mathcal B$ the procedure detects, whether it is consistent with Ω , replacing

in Ω every atomic subformula ($f_i=0$) by its truth value from $\mathcal B$. The obtained formula is true iff $\mathcal B$ is consistent with Ω . Then Ω is equivalent to the disjunction of all the consistent with Ω nontrivial elementary $\{f_1,\ldots,f_N\}$ -formulas.

The quantifier elimination algorithm repeatedly applies to (1) alternatively described two procedures of eliminating one quantifier (see (13) and after it) and reducing a quantifier-free formula to disjunctive normal form and yields formula (2). The bounds on parameters of formula (2) and on the working time of the algorithm (see the theorem) one can prove by induction on $\,\mathcal{N}\,$.

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