D-finiteness: Algorithms and Applications

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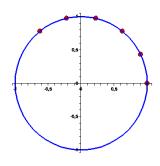
Univariate Multivariate Symmetric Conclusion

I D-finiteness in One Variable

$$x = \frac{\sin\frac{2\pi}{7}}{\sin^2\frac{3\pi}{7}} - \frac{\sin\frac{\pi}{7}}{\sin^2\frac{2\pi}{7}} + \frac{\sin\frac{3\pi}{7}}{\sin^2\frac{\pi}{7}} = 2\sqrt{7}.$$

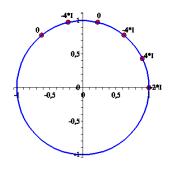
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$$\mathbb{Q}(\exp(i\pi/7)) \text{ has dim 6 over } \mathbb{Q}$$



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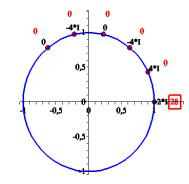
 $\mathbb{Q}(\exp(i\pi/7))$ has dim 6 over \mathbb{Q} Coordinates of x



Tools: Euclidean division, (extended) Euclidean algorithm, linear algebra.

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 $\mathbb{Q}(\exp(i\pi/7))$ has dim 6 over \mathbb{Q}



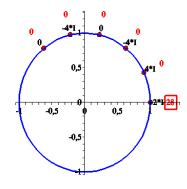
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 $\mathbb{Q}(\exp(i\pi/7))$ has dim 6 over \mathbb{Q} Coordinates of x^2

Definition

A number $x \in \mathbb{C}$ is algebraic when its powers generate a finite-dimensional vector space over \mathbb{Q} .



Tools: Euclidean division, (extended) Euclidean algorithm, linear algebra.

D-finite Series & Sequences

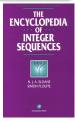
Definition

A series $f(x) \in \mathbb{K}[[x]]$ is D-finite over \mathbb{K} when its derivatives generate a finite-dimensional vector space over $\mathbb{K}(x)$. (LDE) A sequence u_n is D-finite over \mathbb{K} when its shifts (u_n, u_{n+1}, \dots) generate a finite-dimensional vector space over $\mathbb{K}(n)$. (LRE)



About 25% of Sloane's encyclopedia, 60% of Abramowitz & Stegun.

egn+ini. cond.=data structure



Tools: right Euclidean division; right (extended) Euclidean algorithm; linear algebra; equivalence via generating series. Implemented in gfun [SaZi94].

Example: Mehler's Identity for Hermite Polynomials

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) \frac{u^n}{n!} = \frac{\exp\left(\frac{4u(xy - u(x^2 + y^2))}{1 - 4u^2}\right)}{\sqrt{1 - 4u^2}}$$

- Definition of Hermite polynomials (D-finite over $\mathbb{Q}(x)$): recurrence of order 2
- ② Product by linear algebra: $H_{n+k}(x)H_{n+k}(y)/(n+k)!, k \in \mathbb{N}$ generated over $\mathbb{Q}(x,n)$ by

$$\frac{H_n(x)H_n(y)}{n!}, \frac{H_{n+1}(x)H_n(y)}{n!}, \frac{H_n(x)H_{n+1}(y)}{n!}, \frac{H_{n+1}(x)H_{n+1}(y)}{n!}$$

- → recurrence of order at most 4;
- 3 Translation into a differential equation



▼ I. Definition

▼ II. Product

▼ III. Differential Equation

$$\begin{cases} > gfun :- rectodiffeq(R_3, c(n), f(u)); \\ \left((16u^3 - 16u^2yx - 4u + 8uy^2 + 8ux^2 - 4xy)f(u) + (16u^4 - 8u^2 + 1) \left(\frac{d}{du}f(u) \right), f(0) = 1 \right) \\ > dsolve(\%, f(u)); \\ f(u) = \frac{1}{e^{\left(\frac{-4xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u - 1)(2u + 1)} \right)}} \\ = \frac{1}{e^{\left(\frac{-2xyu + y^2 + x^2}{(2u$$

Euclidean Division & Finite Dimension

Theorem (XIXth century)

D-finite series and sequences over \mathbb{K} *form* \mathbb{K} *-algebras.*

Proof.

Linear algebra

Corollary

D-finite series are closed under Hadamard (termwise) product, Laplace transform, Borel transform (ogf⇔egf).

Euclidean Division & Finite Dimension

Theorem (Tannery 1874)

D-finite series composed with algebraic power series are D-finite.

Proof.

$$P(x,y) = 0$$
 and $AP + BP_y = 1 \Rightarrow y' = -\frac{P_x}{P_y} = -BP_x \mod P$

$$\Rightarrow y^{(k)} \in \bigoplus_{i < \deg_y P} \mathbb{K}(x)y^i.$$

 $(f \circ y)^{(p)}$ linear combination of $(f^{(j)} \circ y)y^k$.



Example: Airy Ai at Infinity

$$\text{Ai}(z) = \frac{\sqrt{z}e^{-\xi}}{2\pi} \int_{-\infty}^{\infty} e^{-\xi[(u-1)(4u^2+4u+1)]} \, dv, \quad \xi = \frac{2}{3}z^{3/2}, u = \sqrt{1 + \frac{v^2}{3}}$$

$$\sim \frac{1}{2}\pi^{-1/2}z^{-1/4}e^{-\xi} \sum_{n=0}^{\infty} (-1)^n \xi^{-n} \frac{\Gamma(3n+\frac{1}{2})}{54^n n! \Gamma(n+\frac{1}{2})}.$$

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Computation:

1 algebraic change of variables $t^2 = (u-1)(4u^2 + 4u + 1)$;

$$\to \int_{-\infty}^{\infty} e^{-\xi t^2} f(t) dt, \quad f(t) = \frac{dv}{dt},$$

- **1** termwise integration (Hadamard product).



▼ I. Algebraic change of variables

$$\begin{split} eq_{u} &:= u^{2} - \left(1 + \frac{v^{2}}{3}\right): \\ eq_{t} &:= t^{2} - (u - 1) \cdot \left(4 \cdot u^{2} + 4 \cdot u + 1\right): \\ res &:= resultant \left(eq_{u^{2}} eq_{t^{2}}, u\right); \\ t^{4} + 2 t^{2} - 3 v^{2} - \frac{8}{3} v^{4} - \frac{16}{27} v^{6} \\ gfun &:- algeqtodiffeq \left(res, v(t), \left\{v(0) = 0, D(v)(0) = sqrt\left(\frac{2}{3}\right)\right\}\right); \\ \left\{-4 v(t) + 9 t\left(\frac{d}{dt} v(t)\right) + \left(9 t^{2} + 18\right)\left(\frac{d^{2}}{dt^{2}} v(t)\right), v(0) = 0, (D(v))(0) = \frac{1}{3} \sqrt{6}\right\} \end{split}$$

▼ II. Recurrence satisfied by the coefficients of f

$$\begin{aligned} & \textit{gfun:-poltodiffeq}(\textit{diff}(v(t),t), [\%], [v(t)], f(t)); \\ & \left\{ 5f(t) + 27t \left(\frac{d}{dt} f(t) \right) + \left(9t^2 + 18 \right) \left(\frac{d^2}{dt^2} f(t) \right), f(0) = \frac{1}{3} \sqrt{6}, (D(f))(0) = 0 \right\} \\ & R_f := \textit{gfun:-diffeqtorec}(\%, f(t), c(n)); \\ & \left\{ \left(5 + 18n + 9n^2 \right) c(n) + \left(18n^2 + 54n + 36 \right) c(n+2), c(0) = \frac{1}{3} \sqrt{6}, c(1) = 0 \right\} \end{aligned}$$

III. Hadamard product

assume $(\xi > 0)$; $s := Int(\exp(-\xi * t^2) * t^n$, $t = \infty$... ∞): $s = student[intparts](s, \exp(-\xi * t^2))$;

$$\int_{-\infty}^{\infty} e^{\left(-\xi - t^2\right)} t^n dt = -\int_{-\infty}^{\infty} -\frac{2 \xi - t e^{\left(-\xi - t^2\right)} t^{(n+1)}}{n+1} dt$$

$$\begin{split} R_i &:= \left\{c(n) = \frac{2 \cdot \xi}{(n+1)} \cdot c(n+2), c(0) = value(eval(s,n=0)), c(1) = value(eval(s,n=1))\right\}; \\ &\left\{c(n) = \frac{2 \cdot \xi - c(n+2)}{n+1}, c(0) = \frac{\sqrt{\pi}}{\sqrt{\xi - \epsilon}}, c(1) = 0\right\} \end{split}$$

FinalRec :=
$$\left\{ \left(5 + 18 \, n + 9 \, n^2\right) c(n) + \left(36 \, \xi \sim n + 72 \, \xi \sim\right) c(n+2), c(1) = 0, c(0) = \frac{1}{3} \, \frac{\sqrt{\pi} \, \sqrt{6}}{\sqrt{\xi \sim}} \right\}$$

Sol := rsolve(FinalRec, c(n));

$$\begin{cases}
\frac{1}{3} \frac{\left(-1\right)^{\left(\frac{1}{2}n\right)} 2^{\left(-1-\frac{1}{2}n\right)} \Gamma\left(\frac{1}{2}n+\frac{5}{6}\right) \Gamma\left(\frac{1}{2}n+\frac{1}{6}\right) \xi^{-\left(-\frac{1}{2}n\right)} \sqrt{6}}{\sqrt{\pi} \Gamma\left(\frac{1}{2}n+1\right) \sqrt{\xi^{-}}}
\end{cases}$$

n∷even

n

n::odd

Analytic Properties

$$\mathcal{L}y = a_0(x)y^{(k)} + \cdots + a_k(x)y = 0$$

- **1** Singular points: roots ρ of a_0 ;
- 2 Indicial polynomial: $\mathcal{L}(x-\rho)^{\sigma} \sim P(\sigma)(x-\rho)^{\sigma+m}$ [Fuchs1868]
- 3 Basis of formal solutions [Fabry1885]
 - deg P = k: regular singular point.

$$\Psi_i(z) = (z - \rho)^{\sigma_i} \sum_{j=0}^{d_i} \log^j(z - \rho) \underbrace{\Phi_{i,j}(z - \rho)}_{\text{convergent p. s.}} P(\sigma_i) = 0.$$

• deg P < k: irregular singular point

$$y_i(t) = \exp(\underbrace{P_i(1/t)}_{\text{polynomial}}) \underbrace{\Psi_i(t)}_{\text{as above}}, \qquad \underbrace{t^{\mu_i}}_{\mu_i \in \mathbb{N}^*} = (z - \rho).$$

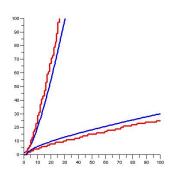
Algorithms for everything [Tournier87,vanHoeij97] Incorporated in ESF: http://algo.inria.fr/esf [MeSa03]

Not Everything is D-finite

Analytic behaviour

- tan z, Lambert W are not D-finite;
- Bell numbers are not D-finite $(\sum B_n z^n / n! = \exp(e^z 1))$;
- sequences log n, n^{α} ($\alpha \notin \mathbb{N}$), p_n not D-finite [FIGeSa05];

$$\pi(x) \sim \operatorname{Li}(x) + R(x) \Rightarrow p_n - nH_n \sim n \log \log n \Rightarrow \text{g.f.} \sim \frac{\log \log (1-z)}{(1-z)^2}$$



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Algebraic behaviour (mostly Galois theory)

- f and 1/f D-finite iff f'/f algebraic [HaSi85];
- f_n and $1/f_n$ D-finite iff f_n interlacing of hypergeometric sequences (= rec. of order 1) [vdPSi97];
- f and $\exp \int f$ D-finite iff f algebraic;
- g algebraic of genus ≥ 1 . f and $g \circ f$ D-finite iff f is algebraic.

[Singer86]

Fast Algorithms & Applications

- **1** Power series expansion: O(n) arithmetic ops (no product)
- ② *n*th coefficient: $\tilde{O}(\sqrt{n})$ arithmetic ops (baby steps/giant steps)
- **1** In the coefficient over \mathbb{Q} : $\tilde{O}(n)$ binary ops (binary splitting)
- evaluation at an algebraic point.

Examples:

- hypergeometric formula for $1/\pi$ [ChCh87]
- Sigsam Challenges'97, Problem 4.
- Rational solutions of LDEs and LREs [BoClSa05].

[Hakmem, Brent76, ChCh86, vdH00, BoGaSc04]

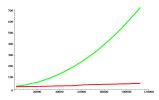
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• hypergeometric formula for $1/\pi$ [ChCh87]

$$\frac{1}{\pi} = \frac{1}{53360\sqrt{640320}} \sum_{n \ge 0} \frac{(-1)^n (6n)! (13591409 + 545140134n)}{n!^3 (3n)! (8 \cdot 100100025 \cdot 327843840)^n};$$



Used in Maple & Mathematica. Recurrence of order 1.

Sigsam Challenges'97. Problem 4.

Fast Algorithms & Applications

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- 2 nth coefficient: $\tilde{O}(\sqrt{n})$ arithmetic ops (baby steps/giant steps)
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- evaluation at an algebraic point.

Examples:

- hypergeometric formula for $1/\pi$ [ChCh87]
- Sigsam Challenges'97, Problem 4. Coefficient of x^{3000} in

$$(x+1)^{2000}(x^2+x+1)^{1000}(x^4+x^3+x^2+x+1)^{500}$$

(first compute a rec. of order 7, then use binary splitting).

• Rational solutions of LDEs and LREs [BoClSa05].

[Hakmem, Brent 76, Ch Ch 86, vd H 00, Bo Ga Sc 04]

Univariate Multivariate Symmetric Conclusion

II D-finiteness in Several Variables

Ore Polynomials & Ore Algebras

- Skew polynomial ring: $\mathbb{A}[\partial;\sigma,\delta]$, \mathbb{A} integral domain and commutation $\partial P = \sigma(P)\partial + \delta(P)$, $P \in \mathbb{A}$ (ex. $\partial_x P(x) = P(x)\partial_x + P'(x)$, $S_n P(n) = P(n+1)S_n$). Technical conditions on σ,δ to make product associative.
- Ore algebra: $\mathbb{A}[\partial_1; \sigma_1, \delta_1] \cdots [\partial_n; \sigma_n, \delta_n]$, σ, δ s. t. $\frac{\partial_i \partial_j = \partial_j \partial_i}{\partial_i}$. Aim [ChSa98]: manipulate (solutions of) systems of mixed linear (q-)differential or (q-)difference operators.



 Main property: the leading term of a product is (up to a cst) the product of leading terms.

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- Main property: the leading term of a product is (up to a cst) the product of leading terms.
- Consequences:
 - Univariate: Right Euclidean division and extended Euclidean algorithm [Ore 33];
 - Multivariate: Buchberger's algorithm for Gröbner bases works in Ore algebras [Kredel93].

0-dimensionality & D-finiteness

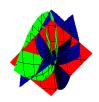


Polynomial algebra	Ore algebra				
0-dimensional ideal	D-finite left ideal				
\updownarrow	def				
quotient is a finite dimensional vector space					

Exs: Orthogonal polynomials, hypergeometric series, their *q*-analogues,...

 $system{+}ini.\ cond.{=}data\ structure$

0-dimensionality & D-finiteness



Polynomial algebra	Ore algebra		
0-dimensional ideal	D-finite left ideal		
\$			
quotient is a finite dime	ensional vector space		
\downarrow	\downarrow		
polynomial expressions	polynomials and ∂ 's		
are algebraic	are D-finite		

Tools: linear algebra, Gröbner bases. Implemented in Mgfun [Chyzak98]

Exs: Orthogonal polynomials, hypergeometric series, their *q*-analogues,...

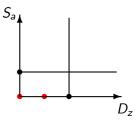
system+ini. cond.=data structure

Example: Contiguity of Hypergeometric Series

$$F(a,b;c;z) = \sum_{n=0}^{\infty} \underbrace{\frac{(a)_n(b)_n}{(c)_n n!}}_{u_{a,n}} z^n, \qquad (x)_n := x(x+1) \cdots (x+n-1).$$

$$\frac{u_{a,n+1}}{u_{a,n}} = \underbrace{\frac{(a+n)(b+n)}{(c+n)(n+1)}}_{a_{a,n}} \to z(1-z)F'' + (c-(a+b+1)z)F' - abF = 0,$$

$$\frac{u_{a+1,n}}{u_{a,n}} = \frac{n}{a} + 1 \to S_aF := F(a+1,b;c;z) = \frac{z}{a}F' + F.$$



Example: Contiguity of Hypergeometric Series

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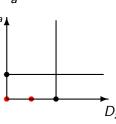
$$\frac{u_{a,n+1}}{u_{a,n}} = \frac{(a+n)(b+n)}{(c+n)(n+1)} \xrightarrow{u_{a,n}} z(1-z)F'' + (c-(a+b+1)z)F' - abF = 0,$$

$$\frac{u_{a+1,n}}{u_{a,n}} = \frac{n}{a} + 1 \rightarrow S_aF := F(a+1,b;c;z) = \frac{z}{a}F' + F.$$

 $\frac{\text{dim}=2}{2} \Rightarrow S_a^2 F, S_a F, F \text{ linearly dependent [Gauss1812]}$

Also:

- S_a^{-1} in terms of Id, D_z ;
- relation between any three polynomials in S_a , S_b , S_c ;
 - generalizes to any ${}_pF_q$ and multivariate case [Takayama89].



$$F_n = \sum_k u_{n,k} = ?$$

IF one knows $A(n, S_n)$ and $B(n, k, S_n, S_k)$ such that

$$(A(n,S_n) + \Delta_k B(n,k,S_n,S_k)) \cdot u_{n,k} = 0,$$

then the sum "telescopes", leading to $A(n, S_n) \cdot F_n = 0$.

$$I(x) = \int_{\Omega} u(x, y) \, dy = ?$$

IF one knows $A(x, \partial_x)$ and $B(x, y, \partial_x, \partial_y)$ such that

$$(A(x, \partial_x) + \partial_y B(x, y, \partial_x, \partial_y)) \cdot u(x, y) = 0,$$

then the integral "telescopes", leading to $A(x, \partial_x) \cdot I(x) = 0$.

$$I(x) = \int_{\Omega} u(x, y) \, dy = ?$$

IF one knows $A(x, \partial_x)$ and $B(x, y, \partial_x, \partial_y)$ such that

$$(A(x, \partial_x) + \partial_y B(x, y, \partial_x, \partial_y)) \cdot u(x, y) = 0,$$

then the integral "telescopes", leading to $A(x, \partial_x) \cdot I(x) = 0$.

Then I come along and try differentating under the integral sign, and often it worked. So I got a great reputation for doing integrals.

Richard P. Feynman 1985

Creative telescoping= "differentiation" under integral+ "integration" by parts

$$I(x) = \int_{\Omega} u(x, y) \, dy = ?$$

IF one knows $A(x, \partial_x)$ and $B(x, y, \partial_x, \partial_y)$ such that

$$(A(x, \partial_x) + \partial_y B(x, y, \partial_x, \partial_y)) \cdot u(x, y) = 0,$$

then the integral "telescopes", leading to $A(x, \partial_x) \cdot I(x) = 0$.

Creative telescoping="differentiation" under integral+"integration" by parts

General case: Find annihilators of

$$I(x_1,\ldots,x_{n-1})=\left.\partial_n^{-1}\right|_{\Omega}f(x_1,\ldots,x_n)$$

knowing generators of Ann_f in

$$\mathbb{O}_n = \mathbb{K}(x_1, \ldots, x_n)[\partial_1; \sigma_1, \delta_1] \cdots [\partial_n; \sigma_n, \delta_n];$$

• Crucial step: compute $(\mathbb{O}_n \operatorname{Ann}_f + \partial_n \mathbb{O}_n) \cap \mathbb{O}_{n-1}$.

Example: $\zeta(3)$ is Irrational [Apéry78]

$$a_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \ b_n = a_n \sum_{k=1}^n \frac{1}{k^3} + \sum_{k=1}^n \sum_{m=1}^k \frac{(-1)^{m+1} \binom{n}{k}^2 \binom{n+k}{k}^2}{2m^3 \binom{n}{m} \binom{n+m}{m}}.$$

- **1** $b_n/a_n \to \zeta(3), n \to \infty; d_n^3 b_n \in \mathbb{Z}, \text{ where } d_n = \text{lcm}(1, \dots, n);$
- ② By creative telescoping, both a_n and b_n satisfy

$$(n+1)^3 u_{n+1} = (34n^3 + 51n^2 + 27n + 5)u_n - n^3 u_{n-1}, \quad n \ge 1;$$

$$0 < \zeta(3) - \frac{b_n}{a_n} = \sum_{k > n+1} \frac{b_k}{a_k} - \frac{b_{k-1}}{a_{k-1}} : b_k a_{k-1} - b_{k-1} a_k = \frac{6}{k^3};$$

- \bullet $\lambda a_n + \mu b_n \approx \alpha_{\pm}^n$, with $\alpha_{\pm}^2 = 34\alpha_{\pm} 1$;
- $\bullet \quad \text{Conclusion: } 0 < \underbrace{a_n d_n^3}_{\in \mathbb{N}} \zeta(3) \underbrace{d_n^3 b_n}_{\in \mathbb{N}} \approx \alpha_-^n e^{3n} \to 0.$

Algolib can be downloaded from http://algo.inria.fr/libraries.

| libname := "/Users/salvy/lib/maple/Algolib", libname :
| a := binomial
$$(n, k)^2$$
·binomial $(n + k, k)^2$;

$$a := binomial(n, k)^2 binomial(n + k, k)^2$$

 $a := binomial(n, k)^2 binomial(n + k, k)^2$

Mgfun[creative_telescoping](a, n :: shift, k :: shift);

$$\left[\left(-n^3 - 3n^2 - 3n - 1 \right) f(n,k) + \left(34n^3 + 153n^2 + 231n + 117 \right) f(n+1,k) + \left(-n^3 - 6n^2 - 12n - 8 \right) f(n+2,k) - \frac{4k^4 \left(4n^2 + 12n + 8 + 3k - 2k^2 \right) (2n+3) f(n,k)}{4 + 12n - 12k - 4nk^3 + 13n^2 + 13k^2 + k^4 - 26nk + n^4 + 6n^3 - 6k^3 + 6n^2k^2 - 18n^2k + 18nk^2 - 4n^3k} \right]$$

Applications of Creative Telescoping

$$\sum_{k=0}^{n} \binom{n}{k}^{2} \binom{n+k}{k}^{2} = \sum_{k=0}^{n} \binom{n}{k} \binom{n+k}{k} \sum_{j=0}^{k} \binom{k}{j}^{3} \quad [Strehl92]$$

$$\int_{0}^{+\infty} x J_{1}(ax) J_{1}(ax) Y_{0}(x) K_{0}(x) dx = -\frac{\ln(1-a^{4})}{2\pi a^{2}} \quad [GIMo94]$$

$$\frac{1}{2\pi i} \oint \frac{(1+2xy+4y^{2}) \exp\left(\frac{4x^{2}y^{2}}{1+4y^{2}}\right)}{y^{n+1}(1+4y^{2})^{\frac{3}{2}}} dy = \frac{H_{n}(x)}{\lfloor n/2 \rfloor!} \quad [Doetsch30]$$

$$\sum_{k=0}^{n} \frac{q^{k^{2}}}{(q;q)_{k}(q;q)_{n-k}} = \sum_{k=-n}^{n} \frac{(-1)^{k} q^{(5k^{2}-k)/2}}{(q;q)_{n-k}(q;q)_{n+k}} \quad [Andrews74]$$

$$\sum_{i=0}^{n} \sum_{j=0}^{n-i} \frac{q^{(i+j)^{2}+j^{2}}}{(q;q)_{n-i-j}(q;q)_{i}(q;q)_{j}} = \sum_{k=-n}^{n} \frac{(-1)^{k} q^{7/2k^{2}+1/2k}}{(q;q)_{n+k}(q;q)_{n-k}} \quad [Paule85].$$

Bruno Salvy

D-finiteness

(Partial) Algorithms for Creative Telescoping $Aim: \mathcal{I} = (\mathbb{O}_n Ann_f + \partial_n \mathbb{O}_n) \cap \mathbb{O}_{n-1}$

- By Gröbner bases, eliminate x_n and set ∂_n to 0 [ChSa98] $\rightarrow (\mathbb{O}_n \operatorname{Ann}_f \cap \mathbb{O}_{n-1}[\partial_n] + \partial_n \mathbb{O}_{n-1}) \cap \mathbb{O}_{n-1} \subset \mathcal{I}$
- ullet Differential case: algorithms from \mathcal{D} -module theory [SaStTa00,Tsai00], Gröbner bases with negative weights.

• Shift case, n = 2, dim 1 (= hypergeometric): [Zeilberger91] For increasing k, search for a_i and B

$$\mathbb{O}_{n-1}\ni\sum_{i=0}^k a_i\partial_{n-1}^i f=\partial_n \mathbf{B}f$$

Termination [Abramov03].

• Arbitrary n and \mathbb{O}_n : [Chyzak00] $\mathbb{O}_{n-1} \ni \sum_{\lambda} a_{\lambda} \partial^{\lambda} = \partial_n B \mod \mathsf{Ann}_f$

B is given by rational solutions of a linear system in σ_n, δ_n .

III D-finiteness in Infinitely Many Variables

k-uniform Young Tableaux

4	4				
3	3	5			
2	2	3	4		
1	1	1	2	5	5

Question: Asymptotic number of semi-standard Young tableaux filled with k 1's, k 2's,..., k n's?

Result [ChMiSa05]

$$\frac{1}{\sqrt{2}} \left(\frac{e^{k-2}}{2\pi} \right)^{k/4} n!^{k/2-1} \left(\frac{k^{k/2}}{k!} \right)^n \frac{\exp \sqrt{kn}}{n^{k/4}}, \qquad n \to \infty.$$

Method:

Combinatorics \rightarrow Symmetric functions \rightarrow LDE \rightarrow Asymptotics.

D-finite Symmetric Series

Algebra of symmetric functions: $\Lambda := \mathbb{K}[[p_1, p_2, \dots]]$

power
$$p_k$$
 $p_3 = x_1^3 + x_2^3 + x_3^3 + \cdots$
homogeneous h_k $h_3 = x_1^3 + x_2^3 + \cdots + x_1^2 x_2 + \cdots + x_1 x_2 x_3 + \cdots$
monomial m_λ $m_{(3,2,1)} = x_1^3 x_2^2 x_3 + x_2^3 x_1^2 x_3 + \cdots$

Definition

 $F \in \Lambda[[t]]$ D-finite if for any n, $F(p_1, \ldots, p_n, 0, \ldots; t)$ D-finite.

Theorem (Gessel 90)

• Closed under +, \times , $\partial/\partial p_i$, algebraic substitution.

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Definition

 $F \in \Lambda[[t]]$ D-finite if for any n, $F(p_1, \ldots, p_n, 0, \ldots; t)$ D-finite.

Theorem (Gessel 90)

- Closed under +, \times , $\partial/\partial p_i$, algebraic substitution.
- [Technical conds] closed under plethysm and scalar product.

Scalar product:
$$\langle h_{\lambda}, m_{\mu} \rangle = \delta_{\lambda \mu}$$
, where $h_{\lambda} = h_{\lambda_1} h_{\lambda_2} \cdots$
Adjoint: $\langle \phi F, G \rangle = \langle F, \phi^{\perp} G \rangle$, with $p_k^{\perp} = k \frac{\partial}{\partial p_k}$, $\left(\frac{\partial}{\partial p_k} \right)^{\perp} = \frac{p_k}{k}$.

Algorithm

Algorithm [ChMiSa05]

For increasing D, from GB's of Ann_F and Ann_G , compute bases of Ann_F^{\perp} and Ann_G up to degree D as vector spaces. Stop when Gaussian elimination yields an element of $\mathbb{K}[t, \partial_t]$.

Termination: granted by holonomy.

IV Conclusion

Future Work

Efficiency

- Faster Gröbner bases;
- Other elimination techniques (adapt geometric resolution [GiHe93,GiLeSa01] to Ore algebras);
- Structured Padé-Hermite approximants.

Understand non-minimality

- Remove apparent singularities by Ore closure, a generalization of Weyl closure [Tsai00], and of [AbBavH05] ([ChDuLeMaMiSa05] in progress);
- Exploit symmetry (extend [Paule94]).

Easy-to-use Implementations

• Improve gfun and Mgfun. Make the ESF interactive.