Liouville's Theorem (Differential algebra)

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What is integrability in elementary functions

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The Main Lemma

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Remark

Through the all of presentation we will suppose that all fields have 0 characteristic.

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Field F is differential if it's equipped with the unary function $^\prime$ such that:

- (a + b)' = a' + b'
- (ab)' = a'b + ab'

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Subfield $K \subseteq F, K = \{a \in F \mid a' = 0\}$ is called subfield of constants.

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Field F is differential if it's equipped with the unary function ' such that:

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Differential extension of the differential field F is field E such that $E \supseteq F$ and there is the same differentiation ' on E.

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Definition

Let F be the differential field. Then

- b is called the logarithm of a if $b' = \frac{a'}{a}$
- b is called the exponent of a if $a' = \frac{b'}{b}$

Definition

The extension E of F is called elementary if it can be presented as $E = F(t_1, ..., t_n)$ and for all i t_i is logarithm or exponent or algebraic over $F(t_1, ..., t_{i-1})$.

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Remark

Common sense say us that any function $f:\mathbb{C}\to\mathbb{C}$ is elementary iff it can be constucted via finite number of radicals, sines, cosines, exponents, logarithms and hyperbolic functions. One can see that it's consistent with our approach.

Theorem (Liouville, 1833-1841)

Let F be the differential field, and K is its subfield of constants. If for $\alpha \in F$ equation $x' = \alpha$ has the solution in some elementary extension of F, then

$$\alpha = \sum_{i=1}^{m} c_i \frac{u_i'}{u_i} + v'$$

for some $c_1, \ldots c_m \in K$, $u_1, \ldots, u_m, v \in F$.

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