

Liouville's Theorem on integrability via elementary functions

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January 14, 2025

Introduction

Liouville's
Theorem

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Introduction

Basic definitions

What is
integrability in
elementary
functions

Liouville's
Theorem
(statement)

The Main
Lemma

TODO

Basic definitions

Remark

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

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Definition

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

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

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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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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 $a' = \frac{b'}{b}$

What is integrability in elementary functions

Liouville's
Theorem

Vanya Vorobiov

Introduction

Basic definitions

What is
integrability in
elementary
functions

Liouville's
Theorem
(statement)

The Main
Lemma

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

What is integrability in elementary functions

Liouville's
Theorem

Vanya Vorobiov

Introduction

Basic definitions

What is
integrability in
elementary
functions

Liouville's
Theorem
(statement)

The Main
Lemma

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Remark

Common sense says us that some function $f : \mathbb{C} \rightarrow \mathbb{C}$ 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.

Liouville's Theorem (statement)

Liouville's
Theorem

Vanya Vorobiov

Introduction

Basic definitions

What is
integrability in
elementary
functions

Liouville's
Theorem
(statement)

The Main
Lemma

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 $c_1, \dots, c_m \in K$, $u_1, \dots, u_m, v \in F$.

The Main Lemma

Lemma
TODO

Liouville's
Theorem

Vanya Vorobiov

Introduction

Basic definitions

What is
integrability in
elementary
functions

Liouville's
Theorem
(statement)

The Main
Lemma