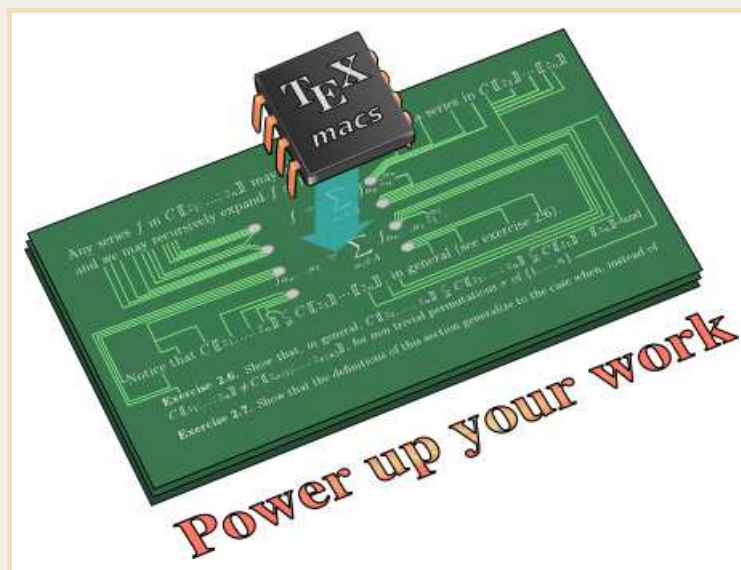


Relaxed power series solutions of differentially algebraic equations

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Newton's method



Logarithm:

$$\log f = \int \frac{f'}{f}$$

Multiplication at order n : $M(n) = O(n \log n \log \log n)$

Division at order n : $O(M(n))$

Logarithm at order n : $O(M(n))$

Exponentiation: [Brent & Kung 78]

$$\begin{aligned}\log \tilde{f} &= g + O(z^{\lceil n/2 \rceil}) \\ f &:= \tilde{f} (1 - \log \tilde{f} + g) \\ \log f &= g + O(z^n)\end{aligned}$$

Exponentiation at order n : $O(M(n))$



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

	↑							
	g_5							
	g_4							
	g_3							
	g_2							
	g_1							
	g_0							
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

	↑							
	g_5							
	g_4							
	g_3							
	g_2							
	g_1							
1	g_0	1						
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

$$g_2 = \frac{3}{2}$$

	↑							
	g_5							
	g_4							
	g_3							
	g_2							
1	g_1	1						
1	g_0	1	2					
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

$$g_2 = \frac{3}{2}$$

$$g_3 = \frac{13}{6}$$

	↑							
	g_5							
	g_4							
	g_3							
$\frac{3}{2}$	g_2	$\frac{3}{2}$						
1	g_1	1	2					
1	g_0	1	2	3				
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

$$g_2 = \frac{3}{2}$$

$$g_3 = \frac{13}{6}$$

$$g_4 = \frac{73}{24}$$

	↑							
	g_5							
	g_4							
$\frac{13}{6}$	g_3	$\frac{13}{6}$						
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3					
1	g_1	1	2	3				
1	g_0	1	2	3	4			
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

$$g_2 = \frac{3}{2}$$

$$g_3 = \frac{13}{6}$$

$$g_4 = \frac{73}{24}$$

$$g_5 = \frac{167}{40}$$

	↑							
	g_5							
$\frac{73}{24}$	g_4	$\frac{73}{24}$						
$\frac{13}{6}$	g_3	$\frac{13}{6}$	$\frac{13}{3}$					
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$				
1	g_1	1	2	3	4			
1	g_0	1	2	3	4	5		
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Lazy power series



Exponentiation

$$g = \exp f = \int f' g$$

$$g_n = \frac{1}{n} \sum_{i=0}^{n-1} (n+1-i) f_{n-i} g_i$$

Example $f = z + z^2 + z^3 + \dots$

$$g_0 = 1$$

$$g_1 = 1$$

$$g_2 = \frac{3}{2}$$

$$g_3 = \frac{13}{6}$$

$$g_4 = \frac{73}{24}$$

$$g_5 = \frac{167}{40}$$

$$g_6 = \frac{4051}{720}$$

	↑							
$\frac{167}{40}$	g_5	$\frac{167}{40}$						
$\frac{73}{24}$	g_4	$\frac{73}{24}$	$\frac{73}{12}$					
$\frac{13}{6}$	g_3	$\frac{13}{6}$	$\frac{13}{3}$	$\frac{13}{2}$				
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$	6			
1	g_1	1	2	3	4	5		
1	g_0	1	2	3	4	5	6	
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	→
		1	2	3	4	5	6	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
	g_5								
	g_4								
	g_3								
	g_2								
	g_1								
1	g_0	1							
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
	g_5								
	g_4								
	g_3								
	g_2								
1	g_1	1							
1	g_0	1	2						
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
	g_5								
	g_4								
	g_3								
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$					
1	g_1	1	2	3					
1	g_0	1	2	3					
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
	g_5								
	g_4								
$\frac{13}{6}$	g_3	$\frac{13}{6}$							
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$					
1	g_1	1	2	3					
1	g_0	1	2	3	4				
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
	g_5								
$\frac{73}{24}$	g_4	$\frac{73}{24}$	$\frac{73}{12}$	$\frac{73}{8}$					
$\frac{13}{6}$	g_3	$\frac{13}{6}$	$\frac{13}{3}$	$\frac{13}{2}$					
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$	6	$\frac{15}{2}$			
1	g_1	1	2	3	4	5			
1	g_0	1	2	3	4	5			
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
	g_6								
$\frac{167}{40}$	g_5	$\frac{167}{40}$							
$\frac{73}{24}$	g_4	$\frac{73}{24}$	$\frac{73}{12}$	$\frac{73}{8}$					
$\frac{13}{6}$	g_3	$\frac{13}{6}$	$\frac{13}{3}$	$\frac{13}{2}$					
$\frac{3}{2}$	g_2	$\frac{3}{2}$	3	$\frac{9}{2}$	6	$\frac{15}{2}$			
1	g_1	1	2	3	4	5			
1	g_0	1	2	3	4	5	6		
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
4051	g_6	4051	4051	4051	4051	4051	4051	28357	
$\frac{720}{167}$		$\frac{720}{40}$	$\frac{360}{20}$	$\frac{240}{40}$	$\frac{190}{10}$	$\frac{144}{8}$	$\frac{120}{20}$	$\frac{720}{40}$	
$\frac{167}{40}$	g_5	$\frac{167}{40}$	$\frac{167}{20}$	$\frac{501}{40}$	$\frac{167}{10}$	$\frac{167}{8}$	$\frac{501}{20}$	$\frac{1169}{40}$	
$\frac{73}{24}$		$\frac{73}{24}$	$\frac{73}{12}$	$\frac{73}{8}$	$\frac{73}{6}$	$\frac{365}{24}$	$\frac{73}{4}$	$\frac{511}{24}$	
$\frac{13}{6}$	g_4	$\frac{13}{6}$	$\frac{13}{3}$	$\frac{13}{2}$	$\frac{26}{3}$	$\frac{65}{6}$	13	$\frac{91}{6}$	
$\frac{3}{2}$		$\frac{3}{2}$	3	$\frac{9}{2}$	6	$\frac{15}{2}$	9	$\frac{21}{2}$	
1	g_3	1	2	3	4	5	6	7	
1		g_2	1	2	3	4	5	6	7
	g_1	f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		g_0	1	2	3	4	5	6	7



Relaxed power series



Anticipation \rightsquigarrow acceleration

	↑								
4051	g_6	4051	4051	4051	4051	4051	4051	28357	
$\frac{720}{167}$		$\frac{720}{167}$	360	240	190	144	120	720	
$\frac{40}{167}$	g_5	$\frac{40}{167}$	$\frac{20}{167}$	$\frac{40}{501}$	$\frac{10}{167}$	$\frac{8}{167}$	$\frac{20}{501}$	$\frac{40}{1169}$	
$\frac{24}{73}$		$\frac{24}{73}$	$\frac{12}{73}$	$\frac{8}{73}$	$\frac{6}{73}$	$\frac{24}{365}$	$\frac{4}{73}$	$\frac{24}{511}$	
$\frac{6}{13}$	g_4	$\frac{6}{13}$	$\frac{3}{13}$	$\frac{2}{13}$	$\frac{3}{26}$	$\frac{6}{65}$	13	$\frac{6}{91}$	
$\frac{2}{3}$		$\frac{2}{3}$	3	$\frac{9}{2}$	6	$\frac{15}{2}$	9	$\frac{21}{2}$	
1	g_3	1	2	3	4	5	6	7	
1	g_2	1	2	3	4	5	6	7	
	g_1	1	2	3	4	5	6	7	
	g_0	1	2	3	4	5	6	7	
		f'_0	f'_1	f'_2	f'_3	f'_4	f'_5	f'_6	→
		1	2	3	4	5	6	7	

$$\begin{aligned}
 R(n) &= O(2M(n/2) + 4M(n/4) + 8M(n/8) + \dots) \\
 &= O(M(n) \log n).
 \end{aligned}$$



Solving differential equations



Algebraic dynamical system

$$F = F_0 + \int \Phi(F), \quad \Phi \in \mathbb{K}[F]^r, F \in \mathbb{K}[[z]]^r, s = \text{size}(\Phi)$$

Relaxed resolution

$$T(n) = s R(n)$$

$$R(n) = O(M(n) \log n) \quad [\text{vdH 97}]$$

$$R(n) = O(M(n) e^{2\sqrt{\log \log n}}), \text{ nice } \mathbb{K} \quad [\text{vdH 03}]$$

$$R(n) = M(n), \text{ naive or Karatsuba model} \quad [\text{vdH 97}]$$

Also works for functional equations and partial differential equations.

Newton's method

$$T(n) = M(n) \left(s r + \frac{8}{3} r^2 + \frac{4}{3} r \right) + \dots \quad [\text{Sedoglavic 01}]$$

$$T(n) = M(n) \left(s + \frac{4}{3} r \right) + \dots, \text{ if } r = O(\log n), \text{ nice } \mathbb{K} \quad [\text{vdH 06}]$$



Implicit equations



Algebraic differential equation

$$\Phi(F) = 0, \quad \Phi \in \mathbb{K}[F, \dots, F^{(r)}]^d, F \in \mathbb{K}[[z]]^d$$

Assume unique solution for given $F_0, \dots, F_k \in \mathbb{K}^d$.

Assume ultimate linearity

$$\Phi(F + \delta F) = \frac{\partial \Phi}{\partial F}(F) \delta F + \dots + \frac{\partial \Phi}{\partial F^{(r)}}(F) (\delta F)^{(r)}.$$

Assume $\frac{\partial \Phi}{\partial F^{(j)}} \neq 0$ for some j .

Extraction of coefficients

$$\Phi(F)_n \in \mathbb{K}[n] + \mathbb{K}[n] F_{n-v} + \dots + \mathbb{K}[n] F_{n-v-(i-1)}$$

v : shift

i : index

for sufficiently large n , say $n > k$.



Series with undetermined coefficients



The \mathbb{K} -vector space of “tangent numbers” \mathbb{D}

$$\begin{aligned}
 c &= (f_c, n_c, i_c, c^*, c^{(0)}, \dots, c^{(i_c-1)}) \\
 f_c &: \text{pointer to relaxed solution of } \Phi(F) = 0 \\
 n_c, i_c &\in \mathbb{N} \\
 c^*, c^{(0)}, \dots, c^{(i_c-1)} &\in \mathbb{K} \\
 c &\rightsquigarrow c^* + c^{(0)} F_{n_c} + \dots + c^{(i_c-1)} F_{n_c-(i_c-1)}
 \end{aligned}$$

One step substitution

$$\begin{aligned}
 \mathbb{D}_i &= \{c \in \mathbb{D} : i_c \leq i\} \\
 \mathbb{D}_0 &\cong \mathbb{K} \\
 \tau : \mathbb{D}_{i+1} &\rightarrow \mathbb{D}_i \\
 \tau(c) &\rightsquigarrow [c^* + c^{(i)} f_{n_c-i}] + c^{(0)} F_{n_c} + \dots + c^{(i-1)} F_{n_c-(i-1)}
 \end{aligned}$$



Substitution product



			$\tilde{a}_3 \tilde{b}_2$	$\tilde{a}_4 \tilde{b}_2$	$\tilde{a}_5 \tilde{b}_2$
			$[a_3^{(0)} F_5 + \tilde{a}_3^*] b_1$	$[a_4^{(0)} F_6 + \tilde{a}_4^*] b_1$	$[a_5^{(0)} F_7 + \tilde{a}_5^*] b_1$
			$[a_3^{(0)} F_5 + a_3^{(1)} F_4 + \tilde{a}_3^*] b_0$	$[a_4^{(0)} F_6 + a_4^{(1)} F_5 + \tilde{a}_4^*] b_0$	$[a_5^{(0)} F_7 + a_5^{(1)} F_6 + \tilde{a}_5^*] b_0$

$$a *_i b = a_0 b_0 + a_0 (b - b_0) + (a - a_0) b_0 + \tilde{a} *_i \tilde{b},$$

$$\tilde{a} = \tau(a - a_0)$$

$$\tilde{b} = \tau(b - b_0)$$

$$a *_0 b = a b$$



Successive systems of coefficients

$$\Sigma_n := \{\Phi(F)_j = 0: j \leq n\}$$

trigonalization $\Sigma_n \rightsquigarrow F_0, \dots, F_{n-v}$ and system Σ'_n in F_{n-v+1}, \dots, F_v

trigonalization $\Sigma_n \Leftrightarrow$ trigonalization $\Sigma_n \cup \{\Phi(F)_n = 0\}$

Complexity analysis

Substitution product in $\mathbb{D}_i[[z]]$: $O(R(n) + i r n)$

Trigonalization linear systems Σ_n : $O(i^2 r^3 n)$

Total cost: $O(s R(n) + (s + i r^2) i r n)$

Algebraic case

Coefficients $a_n^{(j)}$ do not depend on n

Total cost: $O(s R(n) + (s + r) i r n)$



Example in MATHEMAGIX



```
Mmx] use "algebramix";
```

```
Mmx] z: Series Rational == series (0, 1);
```

```
Mmx] Z: Series Unknown Rational == z;
```

```
Mmx] eq (f) == z + f - f * f + derive (z^3 * f);
```

```
Mmx] sol == implicit_series (eq, 1 :> Rational)
```

$$1 + z + 2z^2 + 6z^4 - 12z^5 + 42z^6 - 132z^7 + 438z^8 - 1524z^9 + O(z^{10})$$

```
Mmx] eq (sol)
```

$$O(z^{10})$$

```
Mmx] sol[1000]
```

```
158700931238507678768695916634285922367254936435424567597326925362324191377370993748225\  
752302806011373370547390942001902086046952417009728503614897124750353438193535622914794\  
985433134383615742119214309247506551911993574900366429600826445169579676906043232896295\  
192957832977501728701233395442853966415405096174676638893194315852110967341351362957131\  
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783458236852851936513638048958366237422843952980130068921563593243831912530997188494224\  
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4438
```