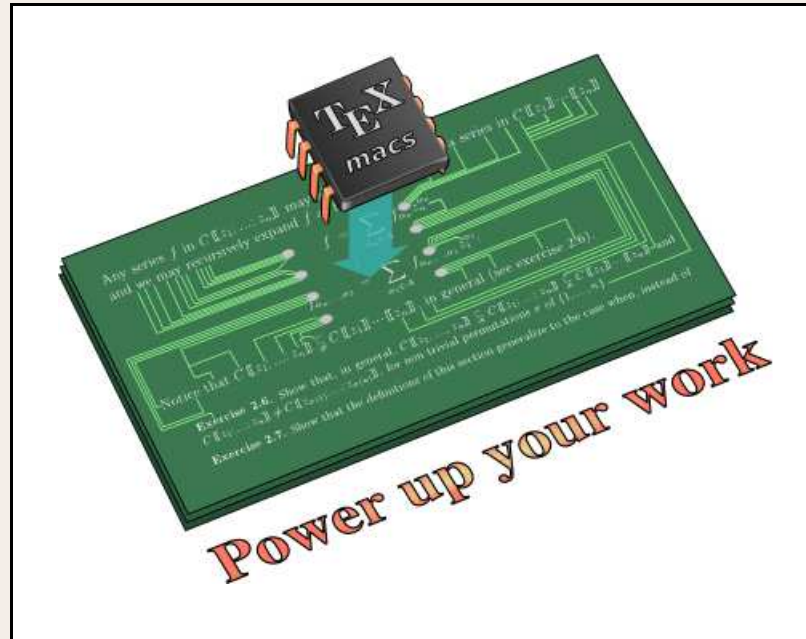


Asymptotic differential equations

Lecture 2: transserial Hardy fields



Joris van der Hoeven, Segovia 2011

<http://www.TEXMACS.org>



Cuts in the transseries



Definition: a cut of \mathbb{T} is an open interval $I \subseteq \mathbb{T}$ with $x < y \in I \Rightarrow x \in I$

Special cuts

- $\hat{\mathcal{U}} = \mathbb{T}$
- $\hat{\mathcal{M}} = \{f \in \mathbb{T} : \exists g \in \mathbb{R}, f \leq g\}$
- $\hat{\mathcal{A}}_l = \{f \in \mathbb{T} : \forall k, \exp_k \circ f \circ \log_k < \exp_l x\}$, for each $l \in \mathbb{Z}$
- Cuts in \mathbb{R} (don't exist)
- Serial cuts $\hat{f} \in \mathbb{T}^{\text{wb}}, \forall g \triangleleft \hat{f}, g \in \mathbb{T}$.

Proposition. Each $\hat{f} \in \hat{\mathbb{T}}$ admits a unique nested expansion of one and only one of the following forms:

$$\hat{f} \in \mathbb{T};$$

$$\hat{f} = \pm \hat{\mathcal{U}};$$

$$\hat{f} = \varphi_0 + \epsilon_0 e^{\varphi_1 + \epsilon_1 e^{\dots \varphi_{l-1} + \epsilon_{l-1} e^{\hat{x}_l}}} \quad (l \in \mathbb{Z});$$

$$\hat{f} = \varphi_0 + \epsilon_0 e^{\varphi_1 + \epsilon_1 e^{\dots \varphi_{l-1} + \epsilon_{l-1} e^{\hat{c}}}} \quad (\hat{c} \in \hat{C} \setminus C);$$

$$\hat{f} = \varphi_0 + \epsilon_0 e^{\varphi_1 + \epsilon_1 e^{\dots \varphi_{l-1} + \epsilon_{l-1} e^{\hat{g}}}} \quad (\hat{g} \text{ serial cut});$$

$$\hat{f} = \varphi_0 + \epsilon_0 e^{\varphi_1 + \epsilon_1 e^{\varphi_2 + \epsilon_2 e^{\dots}}},$$

with $\epsilon_0, \epsilon_1, \dots \in \{-1, 1\}$.



Intermediate value theorem



Theorem. (2000) Given $P \in \mathbb{T}\{F\}$ and $f < g \in \mathbb{T}$ with $P(f)P(g) < 0$. Then there exists an $h \in \mathbb{T}$ with $f < h < g$ and $P(h) = 0$.

1. Calculus with cuts $\hat{f} \in \hat{\mathbb{T}}$.
2. Classification of cuts and behaviour of $P(f)$ near a cut.
3. Newton polygon method for shrinking interval on which a sign change occurs and whose end-points are cuts.

Corollary. Any $P \in \mathbb{T}\{F\}$ of odd degree admits a root in \mathbb{T} .



Intermediate value theorem



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1. Calculus with cuts $\hat{f} \in \hat{\mathbb{T}}$.
2. Classification of cuts and behaviour of $P(f)$ near a cut.
3. Newton polygon method for shrinking interval on which a sign change occurs and whose end-points are cuts.

Corollary. Any monic $L \in \mathbb{T}[\partial]$ admits a factorization with factors

$$\partial - a \quad \text{or}$$

$$\partial^2 - (2a + b^\dagger)\partial + (a^2 + b^2 - a' + ab^\dagger) = (\partial - (a - bi + b^\dagger))(\partial - (a + bi))$$



Complex transseries



Main problem: define an ordering on $\tilde{\mathbb{T}} = \mathbb{C} \llbracket \mathfrak{T} \rrbracket = \mathbb{C} \llbracket z \rrbracket$.

Idea: $f > 0 \iff c_f \in P_{\mathfrak{d}_f}$, with a set

$$P_{\mathfrak{m}} = \{c \in \mathbb{C} \mid (\operatorname{Re}(c e^{-i\theta_{\mathfrak{m}}}) > 0) \vee (\operatorname{Re}(c e^{-i\theta_{\mathfrak{m}}}) = 0 \wedge \operatorname{Im}(\epsilon_{\mathfrak{m}} c e^{-i\theta_{\mathfrak{m}}}) > 0)\}$$

for each $\mathfrak{m} \in \mathfrak{T} \longrightarrow$ unique $\tilde{\mathbb{T}}$ as strong field (see also: Bouffet).



Closure properties



Theorem. (2001) Every asymptotic differential equation over $\tilde{\mathbb{T}}$ of Newton degree d admits at least d solutions (when counting with multiplicities). Moreover, it suffices to add iterated logarithms to the asymptotic scale.

Warning. $\tilde{\mathbb{T}}$ is not differentially algebraically closed

$$\begin{aligned}f^3 + (f')^2 + f &= 0 \\f^3 + f &\neq 0\end{aligned}$$

Rather desingularize vector fields? Cano, Panazzolo, etc.



Closure properties



Theorem. (2001) Every asymptotic differential equation over $\tilde{\mathbb{T}}$ of Newton degree d admits at least d solutions (when counting with multiplicities). Moreover, it suffices to add iterated logarithms to the asymptotic scale.

Corollary. $\tilde{\mathbb{T}}$ is Picard-Vessiot closed.

Remark. No Grigoriev & Singer type undecidability results.

Remark. Zero-test algorithm for polynomials in power series solutions to algebraic differential equations.



Model theory



with MATTHIAS ASCHENBRENNER & LOU VAN DEN DRIES

Question: generalizations to H-fields and asymptotic fields?



Model theory



Warning. Fields \mathcal{K} with a “gap” of the form $\hat{\gamma} = \frac{1}{x \log x \log_2 x \dots}$ admit two Liouvillian extensions

$$\begin{aligned} \mathcal{K}_1 &= \mathcal{K}[\int \hat{\gamma}], & \int \hat{\gamma} \succ 1 \\ \mathcal{K}_2 &= \mathcal{K}[\int \hat{\gamma}], & \int \hat{\gamma} \prec 1 \end{aligned}$$

Notation. $\hat{\lambda} = -\hat{\gamma}^\dagger = \frac{1}{x} + \frac{1}{x \log x} + \dots$, $\hat{\rho} = 2\hat{\lambda}' - \hat{\lambda}^2 = \frac{1}{x^2} + \frac{1}{x^2 \log^2 x} + \dots$.

Theorem. (2003) *There exists a field of well-based transseries \mathbb{T} , such that $\hat{\rho} \in \mathbb{T}$, but $\hat{\lambda} \notin \mathbb{T}$.*

Theorem. (2006) N_P well-defined for asymptotic fields $\mathcal{K} \not\cong \hat{\rho}$.



On the special status of $\hat{\rho}$



Statement. (Écalle, 1992) For any $P \in \mathbb{R}\{F\}$, the first ω terms of $P(\hat{\lambda})$ are either “similar” to $\hat{\lambda}$ or to $\hat{\rho}$.

Proof. Recent proof by AvdDvdH. □

Corollary. For any $P \in \mathbb{R}\{F\}$ such that $P(\hat{\lambda}) = \frac{1}{x^k} + \frac{1}{x^k \log^k x} + \dots$, we have either $k = 1$ or $k = 2$.

Meta-theorem. $\hat{\rho}$ -free H-fields and asymptotic fields have a nice model theory.



1: Acceleration-summation

$$\begin{array}{ccccccc}
 & \tilde{f} & & & & & f \\
 & \downarrow \tilde{B}_{z_1} & & & & & \uparrow \hat{\mathcal{L}}_{z_p}^{\theta_p} \\
 \hat{f}_1 & \xrightarrow{\hat{\mathcal{A}}_{z_1 \rightarrow z_2}^{\theta_1}} & \hat{f}_2 & \longrightarrow & \cdots & \longrightarrow & \hat{f}_{p-1} & \xrightarrow{\hat{\mathcal{A}}_{z_{p-1} \rightarrow z_p}^{\theta_{p-1}}} & \hat{f}_p
 \end{array}$$

2: Transserial Hardy fields

$$\mathbb{T} \supseteq \mathcal{T} \xhookrightarrow{\rho} \mathcal{G}$$

- \mathcal{G} : ring of infinitely differentiable real germs at $+\infty$.



Real transseries \rightarrow analytic germs



1: Acceleration-summation

Advantages

Canonical after choosing average
Preserves composition
Classification local vector fields
Differential Galois theory

Disadvantages

Requires many different tools
Not yet written down

2: Transserial Hardy fields

Advantages

Less hypotheses on coefficients
Might generalize to other models
Written down

Disadvantages

Not canonical
No preservation of composition



Transserial Hardy fields



A **transserial Hardy** field is a differential subfield \mathcal{T} of \mathbb{T} , together with a monomorphism $\rho: \mathcal{T} \rightarrow \mathcal{G}$ of ordered differential \mathbb{R} -algebras, such that

TH1. $\forall f \in \mathcal{T}: \text{supp } f \subseteq \mathcal{T}$.

TH2. $\forall f \in \mathcal{T}: f_{<} \in \mathcal{T}$.

$$f_{<} = \sum_{\mathfrak{m} < 1} f_{\mathfrak{m}} \mathfrak{m}$$

TH3. $\exists d \in \mathbb{Z}: \forall \mathfrak{m} \in \mathfrak{I} \cap \mathcal{T}: \log \mathfrak{m} \in \mathcal{T} + \mathbb{R} \log_d x$.

TH4. $\mathfrak{I} \cap \mathcal{T}$ is stable under taking real powers.

TH5. $\forall f \in \mathcal{T}^>: \log f \in \mathcal{T} \Rightarrow \rho(\log f) = \log \rho(f)$.

Example. $\mathcal{T} = \mathbb{R}\{\{x^{-\mathbb{R}}\}\}$.



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$$\frac{x e^x}{1 - x^{-1} - e^{-x}}$$

$$\parallel$$

$$x e^x + e^x + x^{-1} e^x + \cdots + x + 1 + x^{-1} + \cdots + x e^{-x} + e^{-x} + x^{-1} e^{-x} + \cdots$$

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Elementary extensions



Definitions. \mathcal{T} transserial Hardy field, $f \in \mathbb{T}$, $\hat{f} \in \mathcal{G}$

$$f \sim \hat{f} \iff (\exists \varphi \in \mathcal{T}: f \sim_{\mathbb{T}} \varphi \sim_{\mathcal{G}} \hat{f})$$

$$f \text{ asympt. equiv. to } \hat{f} \text{ over } \mathcal{T} \iff (\forall \varphi \in \mathcal{T}: f - \varphi \sim \hat{f} - \varphi)$$

$$f \text{ diff. equiv. to } \hat{f} \text{ over } \mathcal{T} \iff (\forall P \in \mathcal{T}\{F\}: P(f) = 0 \Leftrightarrow P(\hat{f}) = 0)$$

Lemma. Let $f \in \mathbb{T} \setminus \mathcal{T}$ and $\hat{f} \in \mathcal{G} \setminus \mathcal{T}$ be such that

- f is a serial cut over \mathcal{T} .
- f and \hat{f} are asymptotically equivalent over \mathcal{T} .
- f and \hat{f} are differentially equivalent over \mathcal{T} .

Then $\exists!$ transserial Hardy field extension $\rho: \mathcal{T}\langle f \rangle \rightarrow \mathcal{G}$ with $\rho(f) = \hat{f}$.



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Basic extension theorems



Theorem. Let \mathcal{T} be a transserial Hardy field. Then its real closure \mathcal{T}^{rcl} admits a unique transserial Hardy field structure which extends the one of \mathcal{T} .

Theorem. Let \mathcal{T} be a transserial Hardy field and let $\varphi \in \mathcal{T}_>$ be such that $e^\varphi \notin \mathcal{T}$. Then the set $\mathcal{T}(e^{\mathbb{R}\varphi})$ carries the structure of a transserial Hardy field for the unique differential morphism $\rho: \mathcal{T}(e^{\mathbb{R}\varphi}) \rightarrow \mathcal{G}$ over \mathcal{T} with $\rho(e^{\lambda\varphi}) = e^{\lambda\rho(\varphi)}$ for all $\lambda \in \mathbb{R}$.

Theorem. Let \mathcal{T} be a transserial Hardy field of depth $d < \infty$. Then $\mathcal{T}((\log_d x)^{\mathbb{R}})$ carries the structure of a transserial Hardy field for the unique differential morphism $\rho: \mathcal{T}((\log_d x)^{\mathbb{R}}) \rightarrow \mathcal{G}$ over \mathcal{T} with $\rho((\log_d x)^\lambda) = (\log_d x)^\lambda$ for all $\lambda \in \mathbb{R}$.



Differential equations (main ideas)



Step 1. A given algebraic differential equation

$$f^2 - f' + \frac{x}{e^x} = 0$$

Step 2. Put equation in integral form

$$f = \int \left(\frac{x}{e^x} + f^2 \right)$$

Step 3. Integral transseries solution



Differential equations (main ideas)



Step 1. A given algebraic differential equation

$$f^2 - e^x f' + \frac{e^{2x}}{x} = 0$$

Step 2. Put equation in integral form

$$f = \int \left(\frac{e^x}{x} + \frac{f^2}{e^x} \right)$$

Step 3. Integrate from a fixed point $x_0 < \infty$

$$f = \int_{x_0} \frac{e^x}{x} + \int_{x_0} \frac{1}{e^x} \left(\int_{x_0} \frac{e^x}{x} \right)^2 + 2 \int_{x_0} \frac{1}{e^{2x}} \left(\int_{x_0} \frac{e^x}{x} \right) \left(\int_{x_0} \frac{1}{e^x} \left(\int_{x_0} \frac{e^x}{x} \right)^2 \right) + \dots$$



Differential equations (main ideas)



Step 1. A general algebraic differential equation

$$P(f) = 0$$

Step 2. Equation in split-normal form

$$(\partial - \varphi_1) \cdots (\partial - \varphi_r) f = P(f) \quad \text{with } P(f) \text{ small}$$

Attention: $\varphi_1, \dots, \varphi_r \in \mathcal{T}[\mathbf{i}]$, even though $(\partial - \varphi_1) \cdots (\partial - \varphi_r) \in \mathcal{T}[\partial]$.

Step 3. Solve the split-normal equation using the fixed-point technique.



Continuous right inverses (first order)



Lemma. The operator $J = (\partial - \varphi)_{x_0}^{-1}$, defined by

$$(Jf)(x) = \begin{cases} e^{\Phi(x)} \int_{\infty}^x e^{-\Phi(t)} f(t) dt & (\text{repulsive case}) \\ e^{\Phi(x)} \int_{x_0}^x e^{-\Phi(t)} f(t) dt & (\text{attractive case}) \end{cases}$$

and

$$\Phi(x) = \begin{cases} \int_{\infty}^x \varphi(t) dt & (\text{repulsive case}) \\ \int_{x_0}^x \varphi(t) dt & (\text{attractive case}) \end{cases}$$

is a continuous right-inverse of $L = \partial - \varphi$ on $\mathcal{G}_{x_0}^{\leq}[\mathbf{i}]$, with

$$\|J\|_{x_0} \leq \left\| \frac{1}{\operatorname{Re} \varphi} \right\|_{x_0}.$$



Continuous right-inverses (higher order)



Lemma. Given a split-normal operator

$$L = (\partial - \varphi_1) \cdots (\partial - \varphi_r), \quad (1)$$

with a factorwise right-inverse $L^{-1} = J_r \cdots J_1$, the operator

$$\mathfrak{v}^\nu J_r \cdots J_1: \mathcal{G}_{x_0}^{\llbracket \mathbf{i} \rrbracket} \rightarrow \mathcal{G}_{x_0; r}^{\llbracket \mathbf{i} \rrbracket}$$

is a continuous operator for every $\nu > r \sigma_L$. Here $\mathcal{G}_{x_0; r}^{\llbracket \mathbf{i} \rrbracket}$ carries the norm

$$\|f\|_{x_0; r} = \max \{ \|f\|_{x_0}, \dots, \|f^{(r)}\|_{x_0} \}.$$

Lemma. If $L \in \mathcal{T}[\partial]$ and the splitting (1) (formally) preserves realness, then $J_r \cdots J_1$ preserves realness in the sense that it maps $\mathcal{G}_{x_0}^{\llbracket \mathbf{i} \rrbracket}$ into itself.



Non-linear equations



Theorem. Consider a split-monic equation

$$L f = P(f), \quad f \prec 1,$$

and let ν be such that $r \sigma_L < \nu < \nu_P$. Then for any sufficiently large x_0 , there exists a continuous factorwise right-inverse $J_{r, \times \nu} \cdots J_{1, \times \nu}$ of $L_{\times \nu}$, such that the operator

$$\Xi: f \longmapsto (J_r \cdots J_1)(P(f))$$

admits a unique fixed point

$$f = \lim_{n \rightarrow \infty} \Xi^{(n)}(0) \in \mathcal{B}(\mathcal{G}_{x_0; r}, \frac{1}{2}).$$



Preservation of asymptotics



Theorem. Let \mathcal{T} be a transserial Hardy field of span $\mathfrak{v} \preccurlyeq e^x$. Consider a monic split-normal quasi-linear equation

$$Lf = P(f), \quad f \prec 1, \tag{2}$$

over \mathcal{T} without solutions in \mathcal{T} . Assume that one of the following holds:

- \mathcal{T} is $(1, 1, 1)$ -differentially closed in $\mathbb{T} \preccurlyeq \mathfrak{v}$ and (2) is first order.
i.e. \mathcal{T} is closed under the resolution of linear first order equations.
- $\mathcal{T}[i]$ is $(1, 1, 1)$ -differentially closed in $\mathbb{T}[i] \preccurlyeq \mathfrak{v}$.

Then there exist solutions $f \in \mathcal{G}$ and $\tilde{f} \in \hat{\mathcal{T}}$ to (2), such that f and \tilde{f} are asymptotically equivalent over \mathcal{T} .



First order extensions



Lemma. Let $L = \partial - \varphi \in \mathcal{T}[\partial]$ be a normal operator. Let $\tilde{f} \in \hat{\mathcal{T}}^{\asymp}$ and $g \in \mathcal{T}^{\asymp}$ be such that \tilde{f} is transcendental over \mathcal{T} and $L\tilde{f} = g$. Then there exists an $f \in \mathcal{G}^{\asymp}$ with $Lf = g$, such that f and \tilde{f} are both differentially and asymptotically equivalent over \mathcal{T} .

Theorem. Let \mathcal{T} be a transserial Hardy field. Let $\mathcal{T}^{\text{fo}} \supseteq \mathcal{T}$ be the smallest differential subfield of \mathbb{T} , such that for any $P \in \mathcal{T}^{\text{fo}}\{F\}^{\neq}$ with $r_P \leq 1$ and $f \in \mathbb{T}$ we have $P(f) = 0 \Rightarrow f \in \mathcal{T}^{\text{fo}}$. Then the transserial Hardy field structure of \mathcal{T} can be extended to \mathcal{T}^{fo} .

Proof. As long as $\mathcal{T}^{\text{fo}} \neq \mathcal{T}$:

- Close off under **exp**, **log** and algebraic equations.
- Choose $P \in \mathcal{T}\{F\}^{\neq}$, $r_P = 1$, $f \in \mathbb{T}$, $P(f) = 0$ such that P has minimal “complexity” (r_P, d_P, t_P) and apply the previous results. □



Higher order extensions



Lemma. Let $L = \partial - \varphi \in \mathcal{T}[\mathbf{i}][\partial]$ be a normal operator. Let $\tilde{f} \in \hat{\mathcal{T}}[\mathbf{i}]^{\preceq}$ and $g \in \mathcal{T}[\mathbf{i}]^{\preceq}$ be such that $\operatorname{Re} \tilde{f}$ has order 2 over \mathcal{T} and $L \tilde{f} = g$. Then there exists an $f \in \mathcal{G}^{\preceq}[\mathbf{i}]$ with $L f = g$, such that $\operatorname{Re} f$ and $\operatorname{Re} \tilde{f}$ are both differentially and asymptotically equivalent over \mathcal{T} .

Theorem. Let \mathcal{T} be a transserial Hardy field. Let $\mathcal{T}^{\text{dalg}} \supseteq \mathcal{T}$ be the smallest differential subfield of \mathbb{T} , such that for any $P \in \mathcal{T}^{\text{dalg}}\{F\}^{\neq}$ and $f \in \mathbb{T}$ we have $P(f) = 0 \Rightarrow f \in \mathcal{T}^{\text{dalg}}$. Then the transserial Hardy field structure of \mathcal{T} can be extended to $\mathcal{T}^{\text{dalg}}$.



Applications



Corollary. *There exists a transserial Hardy field \mathcal{T} , such that for any $P \in \mathcal{T}\{F\}$ and $f, g \in \mathcal{T}$ with $f < g$ and $P(f)P(g) < 0$, there exists a $h \in \mathcal{T}$ with $f < h < g$ and $P(h) = 0$.*

Corollary. *There exists a transserial Hardy field \mathcal{T} , such that $\mathcal{T}[i]$ is weakly differentially closed.*

Corollary. *There exists a differentially Henselian transserial Hardy field \mathcal{T} , i.e., such that any quasi-linear differential equation over \mathcal{T} admits a solution in \mathcal{T} .*



A partial inverse



Theorem. Let \mathcal{T} be a transserial Hardy field and \mathcal{H} a differentially algebraic Hardy field extension of \mathcal{T} , such that \mathcal{H} is differentially Henselian and stable under exponentiation. Then there exists a transserial Hardy field structure on \mathcal{H} which extends the structure on \mathcal{T} .

Corollary. Let \mathcal{T} be a transserial Hardy field and \mathcal{H} a differentially algebraic Hardy field extension of \mathcal{T} , such that \mathcal{H} is differentially Henselian. Assume that \mathcal{H} admits no non-trivial algebraically differential Hardy field extensions. Then \mathcal{H} satisfies the differential intermediate value property.

Theorem. (Boshernitzan 1987) Any solution of the equation

$$f'' + f = e^{x^2}$$

is contained in a Hardy field. However, none of these solutions is contained in the intersection of all maximal Hardy fields.



Open problems



- Embeddability of Hardy fields in differentially Henselian Hardy fields.
- Do maximal Hardy fields satisfy the intermediate value property?
- Restricted analytic (instead of algebraic) differential equations.
- Preservation of composition:
 - $f(x + \varepsilon)$, small ε : expand.
 - $f(qx + \varepsilon)$: expand, but more intricate.
 - $f(\varphi(x))$, $\varphi \succ x$: abstract nonsense.