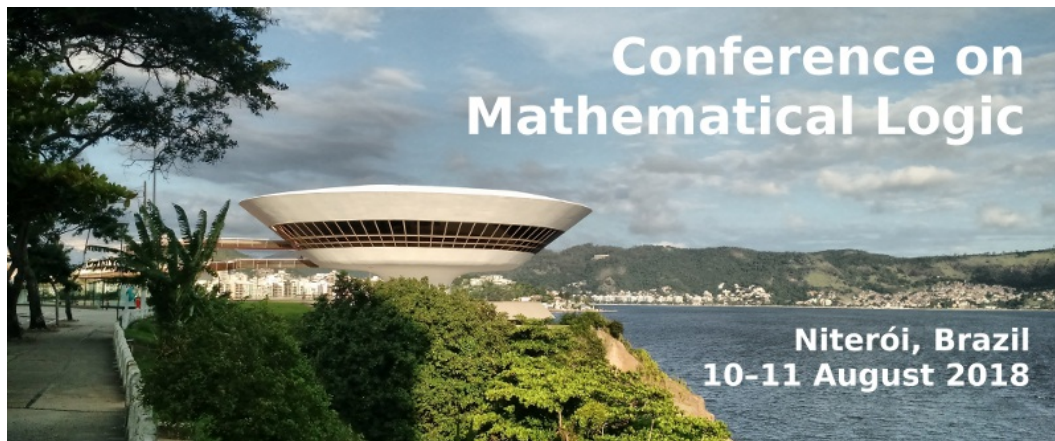


Transserial HARDY fields

Joris van der Hoeven

CNRS, France

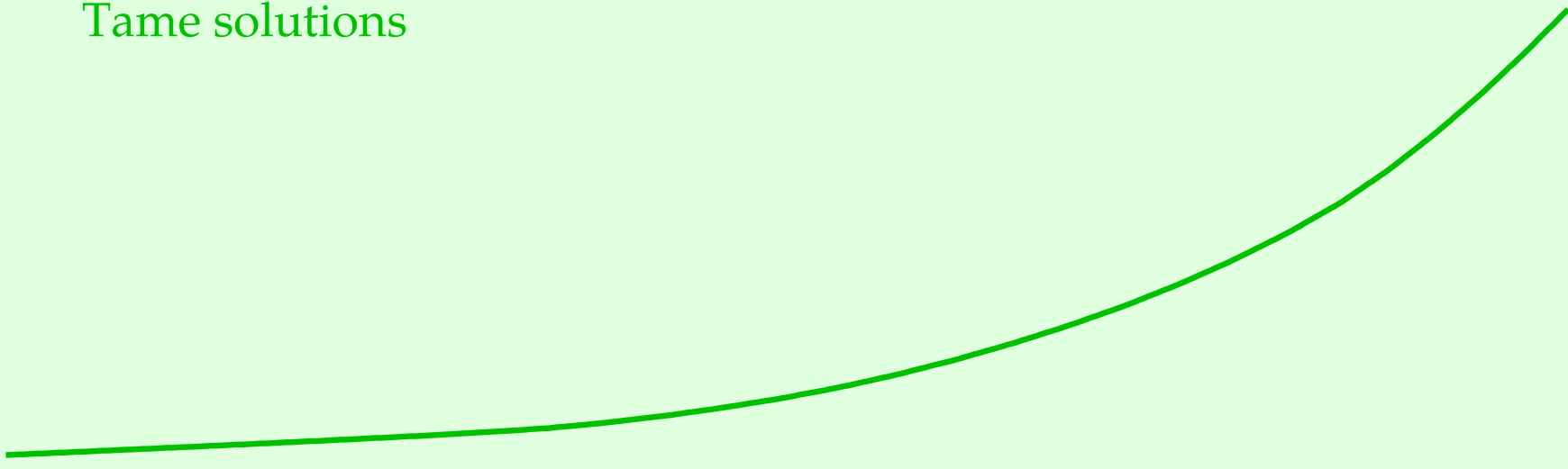
(partly joint work with M. ASCHENBRENNER and L. VAN DEN DRIES)



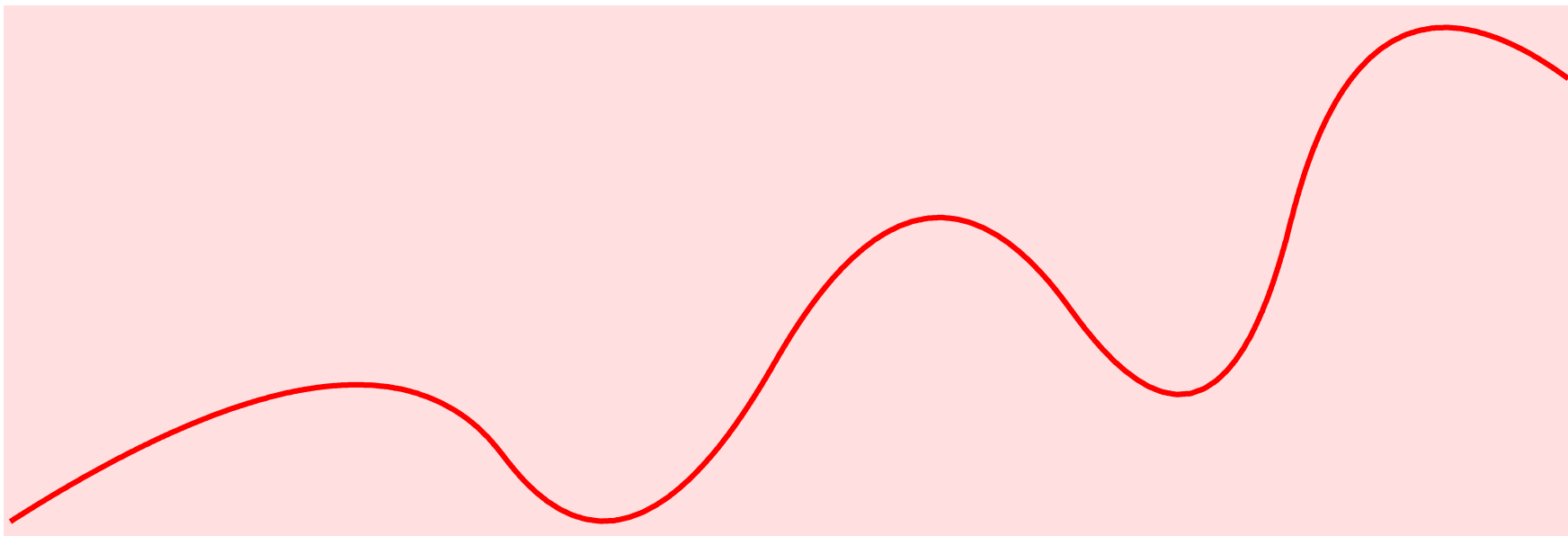
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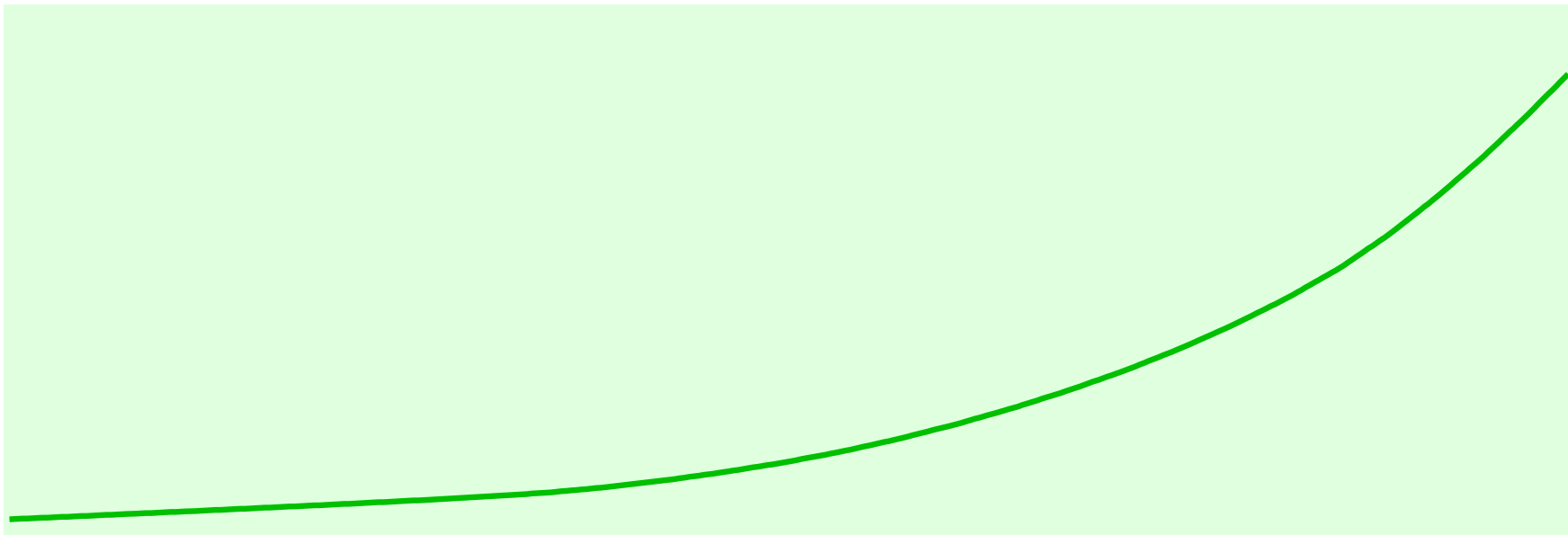
Tame solutions



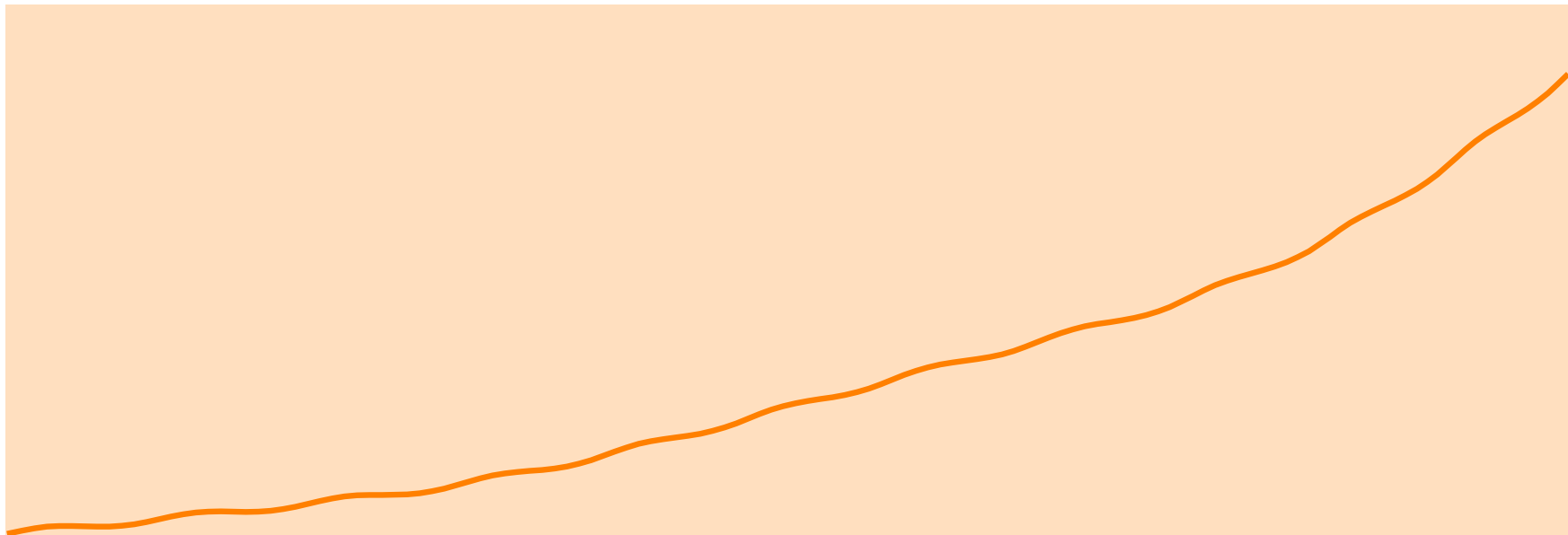
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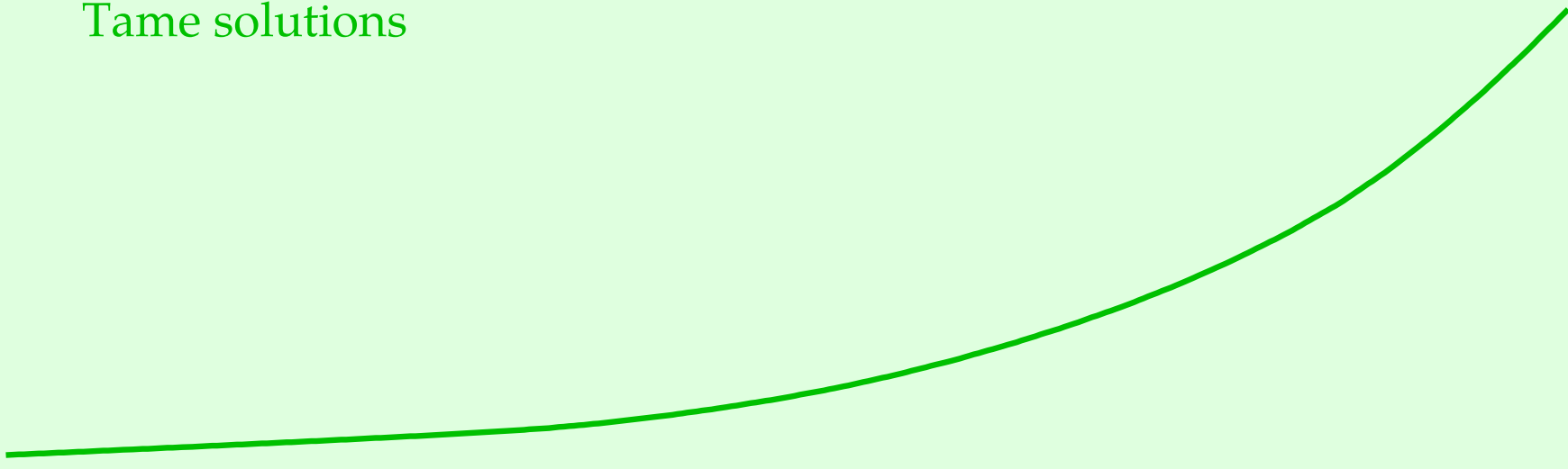


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Transseries

- Formal solutions

$$y(x)^7 + e^{e^x} y(x)^4 y'(x) y''(x) - \frac{y'''(x)}{\log x} = e^{x^2 \sqrt{\log x}} \quad (x \rightarrow \infty)$$

Transseries

- Formal solutions
- Algorithm to compute solutions

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Hardy fields

- Analytic solutions

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- Analytic solutions
- Less effective

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Transseries

- Formal solutions
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Hardy fields

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Central question

Let $\mathbb{T}^{\text{da}(\mathbb{R})}$ be the field of differentially algebraic transseries over \mathbb{R} .

How to “incarnate” $\mathbb{T}^{\text{da}(\mathbb{R})}$ as a Hardy field?

$$\tilde{f}(x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(n-1)!}{x^n}$$

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$\tilde{\mathcal{B}}$

Formal Borel transform

$$\hat{f}(\zeta) = \sum_{n=1}^{\infty} (-1)^{n-1} \zeta^{n-1} = \frac{1}{1+\zeta}$$

$$\tilde{f}(x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(n-1)!}{x^n} \dashrightarrow f(x) = \int_0^{\infty} \frac{e^{-\zeta x}}{1+\zeta} d\zeta$$

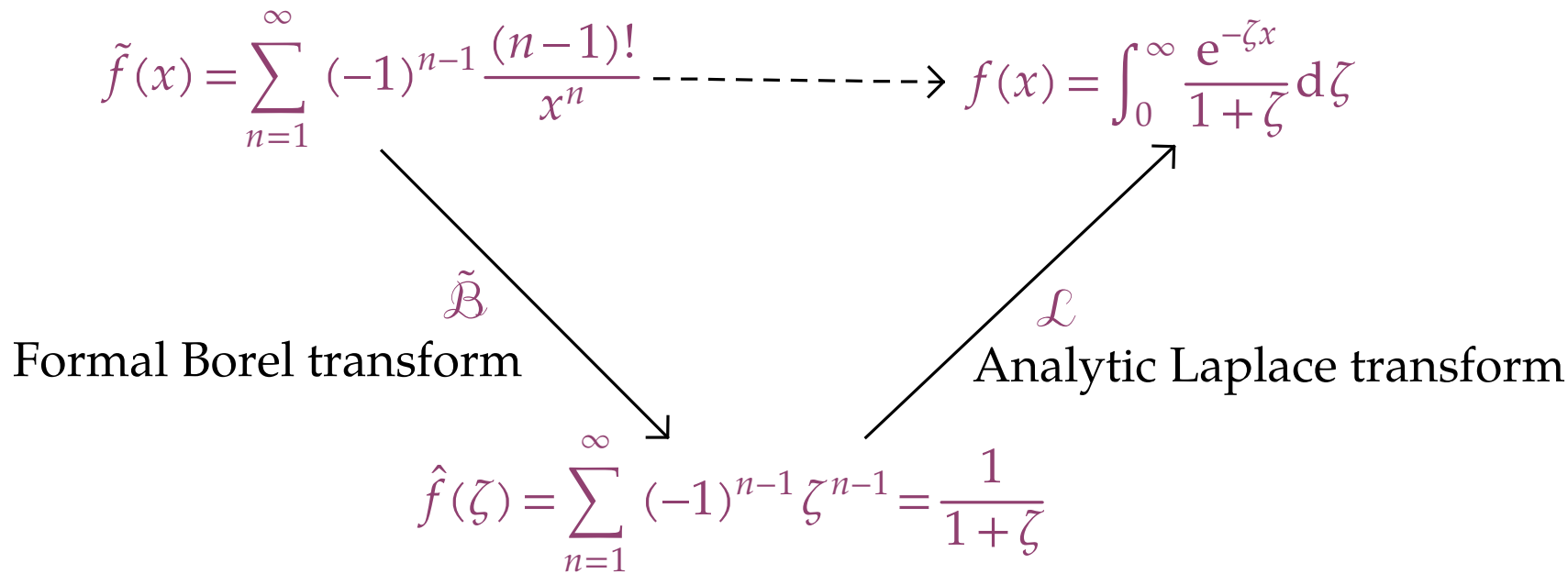
 $\tilde{\mathcal{B}}$

Formal Borel transform

$$\hat{f}(\zeta) = \sum_{n=1}^{\infty} (-1)^{n-1} \zeta^{n-1} = \frac{1}{1+\zeta}$$

 \mathcal{L}

Analytic Laplace transform



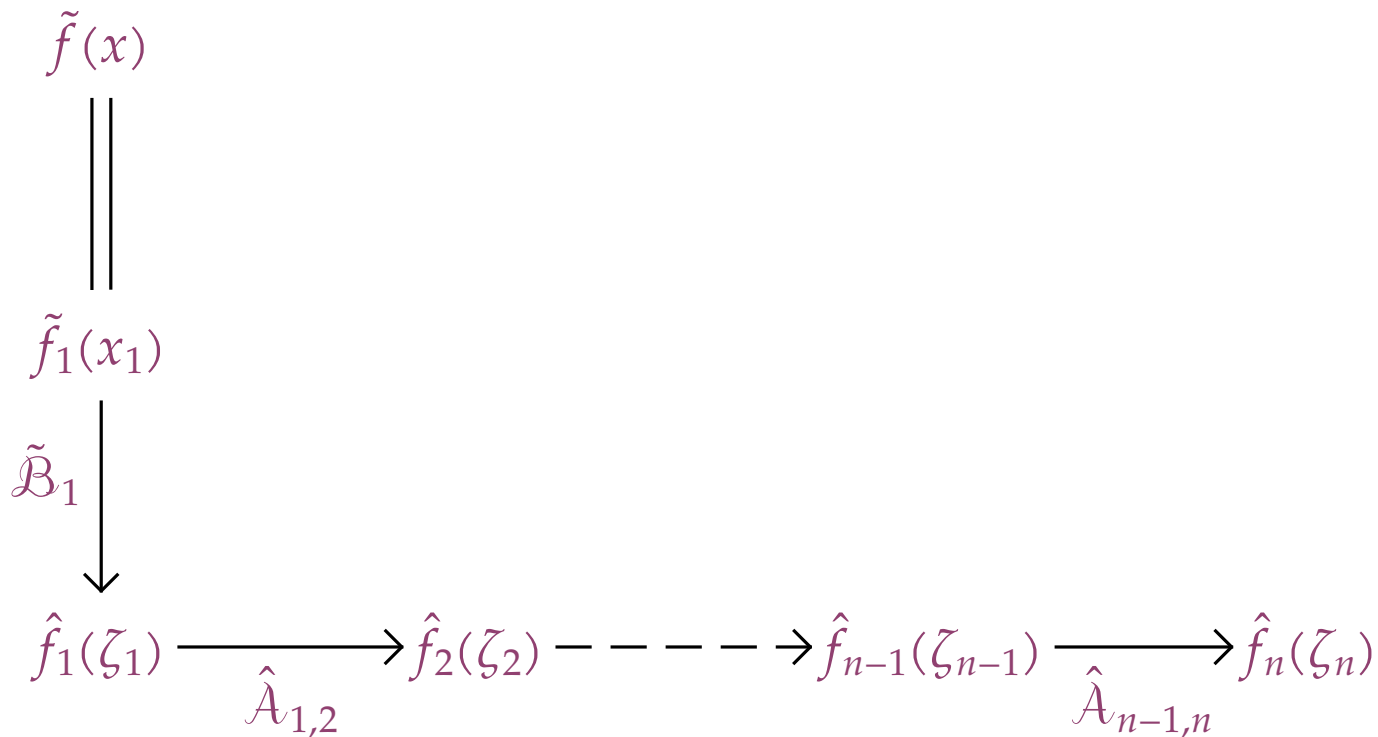
Problem: how to proceed when $\tilde{f}(x) \longrightarrow \tilde{f}(x) + \tilde{f}(x^2) \tilde{f}(x^3) - \tilde{f}(x^x)$?

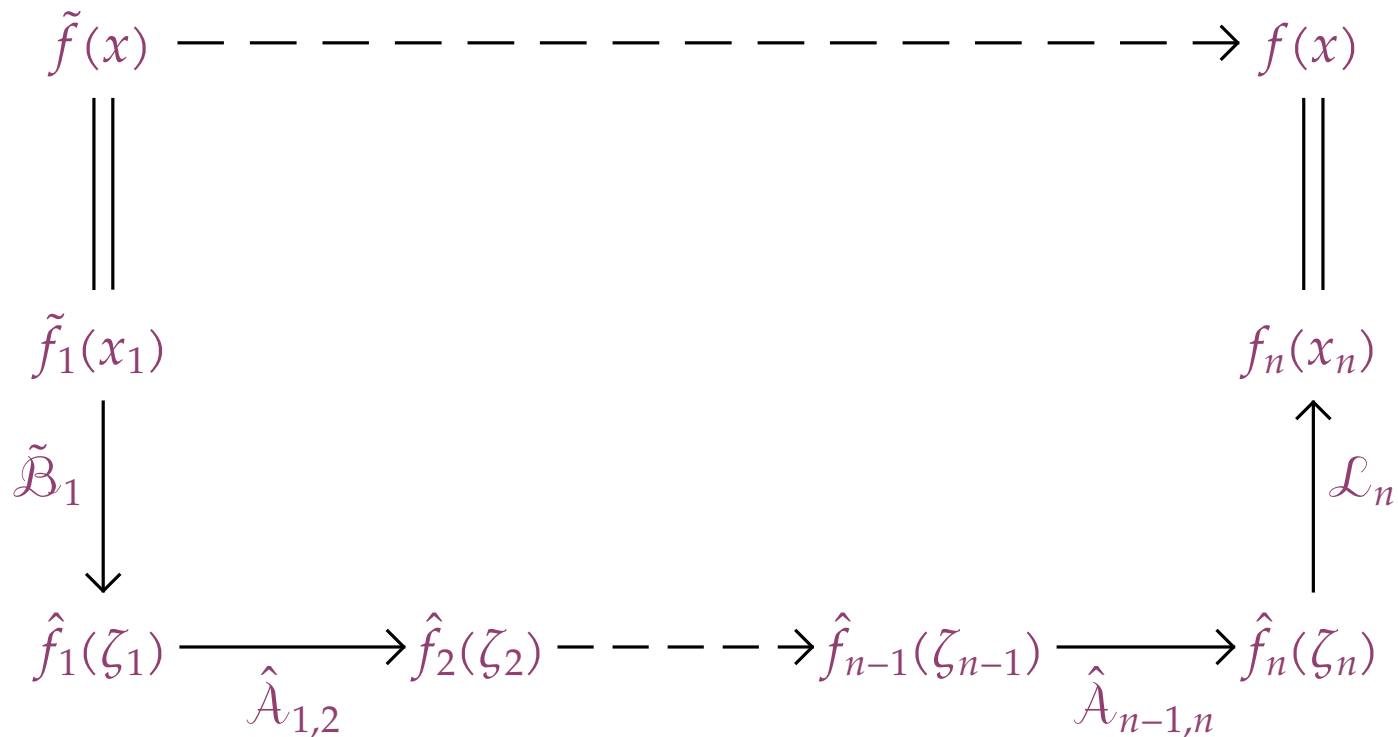
$$\tilde{f}(x)$$

$$\begin{array}{c} \tilde{f}(x) \\ \parallel \\ \tilde{f}_1(x_1) \end{array}$$

$$\begin{array}{c} \tilde{f}(x) \\ \parallel \\ \tilde{f}_1(x_1) \\ \tilde{\mathcal{B}}_1 \downarrow \\ \hat{f}_1(\zeta_1) \end{array}$$

$$\begin{array}{ccc} \tilde{f}(x) & & \\ \parallel & & \\ \tilde{f}_1(x_1) & & \\ \tilde{\mathcal{B}}_1 \downarrow & & \\ \hat{f}_1(\zeta_1) & \xrightarrow{\hat{\mathcal{A}}_{1,2}} & \hat{f}_2(\zeta_2) \end{array}$$





Input: $\mathbb{K} \subseteq \mathbb{T}^{\text{da}(\mathbb{R})}$ with $\phi: \mathbb{K} \hookrightarrow H$ for HARDY field H

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Pick $y \in \mathbb{T}^{\text{da}(\mathbb{R})} \setminus \mathbb{K}$ of minimal *complexity*, i.e. $P(y, \dots, y^{(r)}) = 0$ with

- P of minimal order r ;
- P of minimal degree d in $y^{(r)}$;
- P of minimal degree e in $y, \dots, y^{(r)}$.

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Construct $\hat{\phi}: \mathbb{K}(y, \dots, y^{(r)}) \hookrightarrow \hat{H}$

Set $\mathbb{K} := \mathbb{K}(y, \dots, y^{(r)})$, $\phi := \hat{\phi}$

Input: $\mathbb{K} \subseteq \mathbb{T}^{\text{da}(\mathbb{R})}$ with $\phi: \mathbb{K} \hookrightarrow H$ for HARDY field H

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.....**ZORN**

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.....**ZORN**

Output: $\tilde{\phi}: \mathbb{T}^{\text{da}(\mathbb{R})} \hookrightarrow \tilde{H}$ for HARDY field extension \tilde{H} of original H

$\mathbb{T} :=$ closure of $\mathbb{R} \cup \{x\}$ under \exp , \log and infinite summation

$$e^{e^x + \dots} - 3e^{x^2} + 5(\log x)^\pi + 42 + x^{-1} + \dots + e^{-x}$$

Here one should think of x as a positive infinite indeterminate.

$\mathbb{T} :=$ closure of $\mathbb{R} \cup \{x\}$ under \exp , \log and infinite summation

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$$\sum_{m \in \mathfrak{M}} f_m m = e^{e^x + e^{x/2} + \dots} - 3e^{x^2} + 5(\log x)^\pi + 42 + x^{-1} + 2x^{-2} + 6x^{-3} + \dots + e^{-x}$$

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$$\mathbb{T} = \mathbb{R}[[\mathfrak{M}]]$$

$f_m \rightarrow$ coefficient

$m \rightarrow$ monomial

$$\text{supp } f = \{m \in \mathfrak{M} : f_m \neq 0\}$$

$$\begin{aligned} \mathbb{T}^{\text{wb}} &\ni x + \log x + \log \log x + \dots && \text{(well-based)} \\ &\ni x^{-1} + e^{-x} + e^{-e^x} + \dots \end{aligned}$$

$$\mathbb{T}^{\text{wb}} \ni x + \log x + \log \log x + \dots \quad (\text{well-based})$$

$$\ni x^{-1} + e^{-x} + e^{-e^x} + \dots$$

$$\mathbb{T}^{\text{std}} \ni x^{-1} + e^{-(\log x)^2} + e^{-(\log x)^4} + \dots \quad (\text{finite exp-log depth})$$

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$$\mathbb{T}^{\text{gb}} \ni \frac{1}{(1-x^{-1})(1-e^{-x})} = 1 + x^{-1} + x^{-2} + \dots + e^{-x} + \dots$$

$$\ni \Gamma(x) = \sqrt{2\pi} \sqrt{x} e^{-x} x^x (1 + 1/12 x^{-1} + \dots) \quad (\text{grid-based})$$

$$\text{supp } f \subseteq m \mathbf{e}_1^{\mathbb{N}} \cdots \mathbf{e}_k^{\mathbb{N}}, \quad \mathbf{e}_1, \dots, \mathbf{e}_k < 1$$

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$$\mathbb{T}^{\text{nacc}} \ni \zeta(x) = 1^{-x} + 2^{-x} + 3^{-x} + \dots$$

$$\ni \zeta(x) + \zeta(e^x) \quad (\text{accumulation-free})$$

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Theorem (Ann. of Math. Stud. vol. 195)

The elementary theory of \mathbb{T}^{wb} is completely axiomatized by:

- ① \mathbb{T} is a LIOUVILLE closed H -field with small derivation;
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In fact...

$$\mathbb{T}^{\text{da}(\mathbb{R})} \subsetneq \mathbb{T}^{\text{gb}} \subsetneq \mathbb{T}^{\text{nacc}} \subsetneq \mathbb{T}^{\text{finr}} \subsetneq \mathbb{T}^{\text{std}}$$

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Corollary

$$\mathbb{T}^{\text{da}(\mathbb{R})} \equiv \mathbb{T}^{\text{gb}} \equiv \mathbb{T}^{\text{nacc}} \equiv \mathbb{T}^{\text{finr}} \equiv \mathbb{T}^{\text{std}}.$$

Let H be an H-closed H-field such as \mathbb{T}^{gb} . Write $H\{F\} = H[F, F', F'', \dots]$

Newtonianity

Any quasi-linear equation $Lf = E(f)$, $f < 1$ (with $L \in H[\partial]$ and $E \in H\{F\}$ sufficiently small) admits a solution in H .

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Splitting of linear differential operators

Any linear differential operator $L \in H[\partial]$ can be factored into (i) operators of order one or two in $H[\partial]$; (ii) operators of order one in $H[i][\partial]$.

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Weak differential closedness

Given $P \in K\{F\}$, there exists an $f \in K[i]$ with $P(f) = 0$.

Definition

$\mathfrak{B} = \{b_1, \dots, b_n\} \subseteq (\mathbb{T}^{\text{gb}})^{>1}$ with $b_1 \ll \dots \ll b_n$ is a **transbasis** if

TB1. $b_1 = \log_d x$;

TB2. $\log b_i \in \mathbb{R}[[b_1^{\mathbb{R}}; \dots; b_{i-1}^{\mathbb{R}}]]^{\text{gb}}$, for $i = 2, \dots, n$.

$$\log x, \quad x, \quad e^x, \quad x^x, \quad e^{x^{2x}e^{-x} + x^x e^{-x} + e^{-x} + \dots}$$

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Incomplete transbasis theorem

Let $\mathfrak{B} = \{b_1, \dots, b_n\}$ be a transbasis and $f \in \mathbb{T}^{\text{gb}}$. Then there exists a transbasis $\hat{\mathfrak{B}} = \{\hat{b}_1, \dots, \hat{b}_{\hat{n}}\} \supseteq \mathfrak{B}$ with $f \in \mathbb{R}[[\hat{b}_1^{\mathbb{R}}; \dots; \hat{b}_{\hat{n}}^{\mathbb{R}}]]^{\text{gb}}$.

$\mathcal{G} :=$ ring of infinitely differentiable real germs at infinity.

Definition

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

TH1. $\forall f \in \mathcal{H}, \text{supp } f \subseteq \mathcal{H}.$

TH2. $\forall f \in \mathcal{H}, f_{<} \in \mathcal{H}.$

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

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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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TH4. $\mathfrak{M} \cap \mathcal{H}$ is stable under taking real powers.

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Examples

$$\mathcal{H}_1 = \mathbb{R} \{ \{x^{-\mathbb{R}}\} \}^{\text{gb}},$$

$$\mathcal{H}_2 = \mathbb{R} \{ \{x^{-\mathbb{R}}; e^{\mathbb{R}x}\} \}^{\text{gb}}$$

$$\mathcal{H}_3 = \mathbb{R} \{ \{x^{-\mathbb{R}}; \Gamma(x)^{\mathbb{R}}\} \}^{\text{gb}}$$

$\mathcal{H} :=$ transserial Hardy field of depth $d < \infty$.

Theorem (real algebraic extensions)

\exists unique transserial Hardy field structure on \mathcal{H}^{rcl} that extends the one of \mathcal{H} .

Theorem (adding logarithms)

\exists unique transserial Hardy field structure $\rho: \mathcal{H}((\log_d x)^{\mathbb{R}}) \rightarrow \mathcal{G}$ on $\mathcal{H}((\log_d x)^{\mathbb{R}})$ with $\rho((\log_d x)^\lambda) = (\log_d x)^\lambda$ for all $\lambda \in \mathbb{R}$.

Theorem (adding exponentials)

Let $\varphi \in \mathcal{H}_{>}$ be such that $e^\varphi \notin \mathcal{H}$. \exists unique transserial Hardy field structure $\rho: \mathcal{H}(e^{\mathbb{R}\varphi}) \rightarrow \mathcal{G}$ on $\mathcal{H}(e^{\mathbb{R}\varphi})$ with $\rho(e^{\lambda\varphi}) = e^{\lambda\rho(\varphi)}$ for all $\lambda \in \mathbb{R}$.

Definitions

\mathcal{H} transserial Hardy field, $\mathbb{T} \ni f \xrightarrow{??} \hat{f} \in \mathcal{G}$

Equivalence (over \mathcal{H})

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

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Differential equivalence (over \mathcal{H})

$$f \approx \hat{f} \iff (\forall P \in \mathcal{H}\{F\}, P(f) = 0 \iff P(\hat{f}) = 0)$$

Fundamental Lemma (elementary extensions)

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

- f is a serial cut over \mathcal{H} .
- f and \hat{f} are asymptotically equivalent over \mathcal{H} .
- f and \hat{f} are differentially equivalent over \mathcal{H} . (minimal cuts \Rightarrow OK)

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

Step 1. A given algebraic differential equation

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

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Step 3. Integral transseries solution

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

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Step 3. Integral transseries solution ... has a natural analytic meaning

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

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

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

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

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Step 2. Using minimality, put equation in **split-normal form**

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

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

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

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

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

Lemma

Given a split-normal operator

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

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

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

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

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

Lemma

Assume that $L \in \mathcal{H}[\partial]$ admits a splitting

$$L = (\partial - \varphi_1) \cdots (\partial - \varphi_r)$$

that formally preserves realness in the sense that it induces a factorization of L as a product of real differential operators of order one or two.

Then $J_r \cdots J_1$ preserves realness in the sense that it maps $\mathcal{G}_{x_0}^{\leq}$ into itself.

Theorem

Consider a split-monic equation

$$Lf = E(f), \quad f < 1,$$

and let v be such that $r\sigma_L < v < v_p$. Then for any sufficiently large x_0 , there exists a continuous factorwise right-inverse $J_r, \kappa^{v'} \cdots J_1, \kappa^{v'}$ of $L_{\kappa^{v'}}$, such that the operator

$$\Xi: f \mapsto (J_r \cdots J_1)(E(f))$$

admits a unique fixed point

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

Theorem

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

$$Lf = E(f), \quad f < 1, \quad (1)$$

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

- \mathcal{T} is $(1, 1, 1)$ -differentially closed in $\mathbb{T}_{\leq \mathfrak{v}}$ and (1) is first order.
- $\mathcal{T}[i]$ is $(1, 1, 1)$ -differentially closed in $\mathbb{T}[i]_{\leq \mathfrak{v}}$.

Then there exist solutions $f \in \mathcal{G}$ and $\tilde{f} \in \hat{\mathcal{H}}$ to (1), such that f and \tilde{f} are asymptotically equivalent over \mathcal{H} .

Theorem (vdH 2009)

Given a transserial Hardy field \mathcal{H} , the set $\mathbb{T}^{\text{da}}(\mathcal{H})$ of differentially algebraic transseries over \mathcal{H} can be given the structure of a transserial Hardy field (that extends the structure of \mathcal{H}).

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The subfield $\mathbb{T}^{\text{da}}(\mathbb{R})$ of transseries that satisfy an algebraic differential equation over \mathbb{R} can be embedded (as an ordered differential field) in a HARDY field.

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Corollary

There exists an H-closed Hardy field.

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

Corollary

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

Corollary

There exists a newtonian transserial Hardy field \mathcal{H} , i.e., such that any quasi-linear differential equation over \mathcal{H} admits a solution in \mathcal{H} .

Input: $\mathbb{K} \subseteq \mathbb{T}^{\text{da}(\mathbb{R})}$ with $\phi: \mathbb{K} \hookrightarrow H$ for HARDY field H

while $\mathbb{K} \neq \mathbb{T}^{\text{da}(\mathbb{R})}$ **do**

Pick $y \in \mathbb{T}^{\text{da}(\mathbb{R})} \setminus \mathbb{K}$ of minimal *complexity*, i.e. $P(y, \dots, y^{(r)}) = 0$ with

- P of minimal order r ;
- P of minimal degree d in $y^{(r)}$;
- P of minimal degree e in $y, \dots, y^{(r)}$.

Construct $\hat{\phi}: \mathbb{K}(y, \dots, y^{(r)}) \hookrightarrow \hat{H}$

Set $\mathbb{K} := \mathbb{K}(y, \dots, y^{(r)})$, $\phi := \hat{\phi}$

.....ZORN

Output: $\tilde{\phi}: \mathbb{T}^{\text{da}(\mathbb{R})} \hookrightarrow \tilde{H}$ for HARDY field extension \tilde{H} of original H

Input: transserial Hardy field H with $\phi: H \hookrightarrow \mathcal{G}$

Set $\mathbb{K} := H$

while $\mathbb{K} \neq H^{\text{da}}$ **do**

Pick $y \in H^{\text{da}} \setminus \mathbb{K}$ of minimal *complexity*, i.e. $P(y, \dots, y^{(r)}) = 0$ with

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.....**ZORN**

Output: transserial Hardy field \mathbb{K} on H^{da} with $\tilde{\phi}: H^{\text{da}} \hookrightarrow \mathcal{G}$

Input: ω -free H-field H with embedding $\phi: H \hookrightarrow \mathcal{G}$

Set $\mathbb{K} := H$

while $\mathbb{K} \neq H^{\text{da}}$ **do**

Pick $y \in H^{\text{da}} \setminus \mathbb{K}$ of minimal *complexity*, i.e. $P(y, \dots, y^{(r)}) = 0$ with

- P of minimal order r ;
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- P of minimal degree e in $y, \dots, y^{(r)}$.

Construct $\hat{\phi}: \mathbb{K}(y, \dots, y^{(r)}) \hookrightarrow \mathcal{G}$

Set $\mathbb{K} := \mathbb{K}(y, \dots, y^{(r)})$, $\phi := \hat{\phi}$

.....**ZORN**

Output: ω -free H-field H^{da} with embedding $\tilde{\phi}: H^{\text{da}} \hookrightarrow \mathcal{G}$

Theorem

Any HARDY field has an ω -free HARDY field extension.

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Corollary

Maximal HARDY fields are H -closed.

Theorem

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The H -closure H^{da} of a HARDY field can be given the structure of a HARDY field.

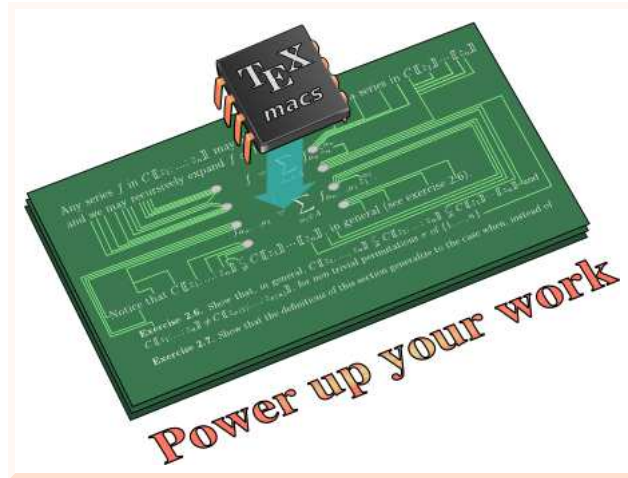
Corollary

Maximal HARDY fields are H -closed.

Theorem in progress by other means

*For countable $A < B$ in a maximal HARDY field H , we can find $A < y < B$ in H .
Under CH, all maximal HARDY fields are isomorphic.*

Thank you!



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