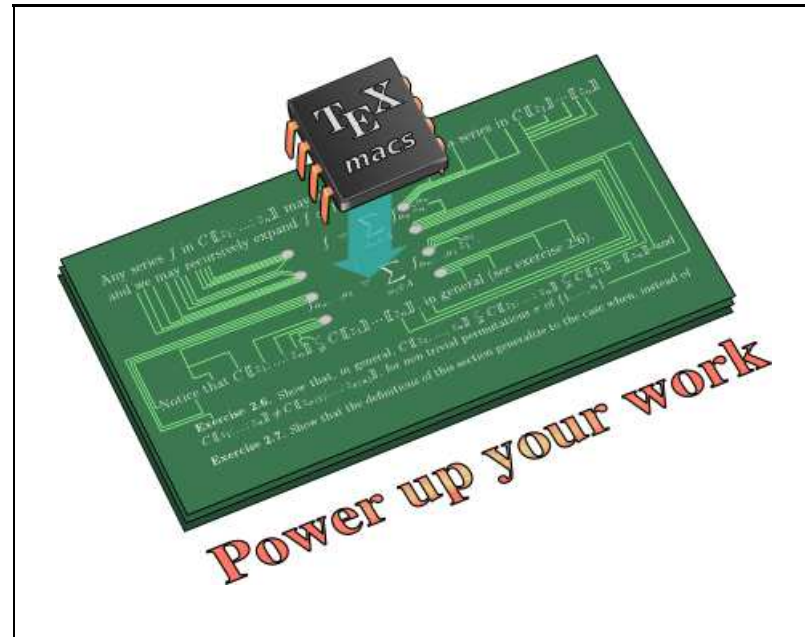


Tutorial: Model Theory of Transseries

Lecture 3: the differential Newton polygon method

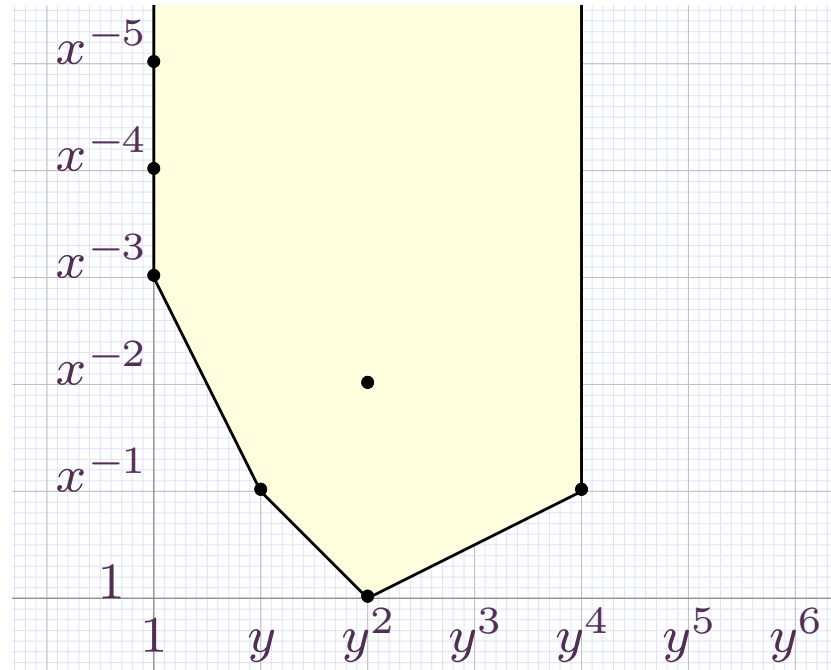


Matthias Aschenbrenner, Lou van den Dries, **Joris van der Hoeven**

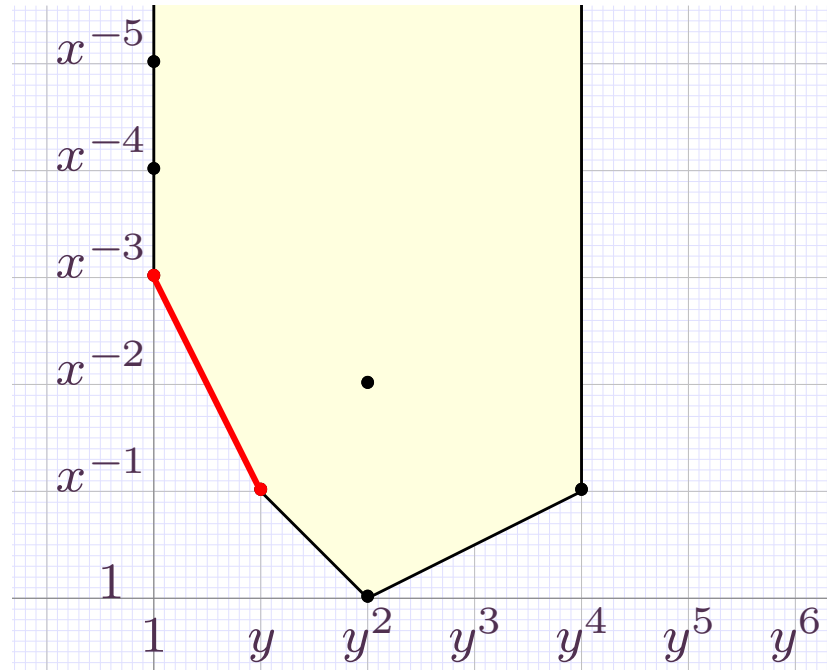
Toronto 2016

<http://www.TEXMACS.org>

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$

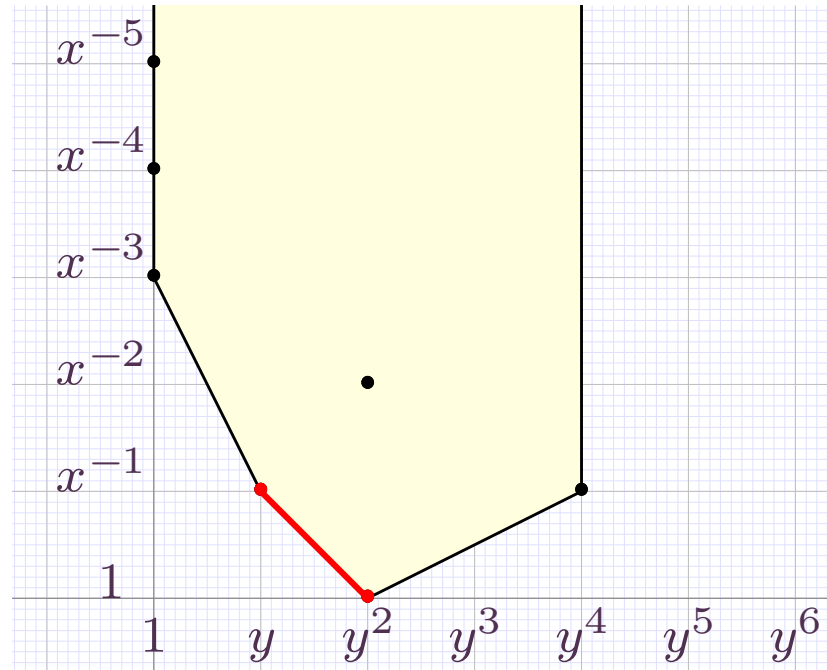


$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$



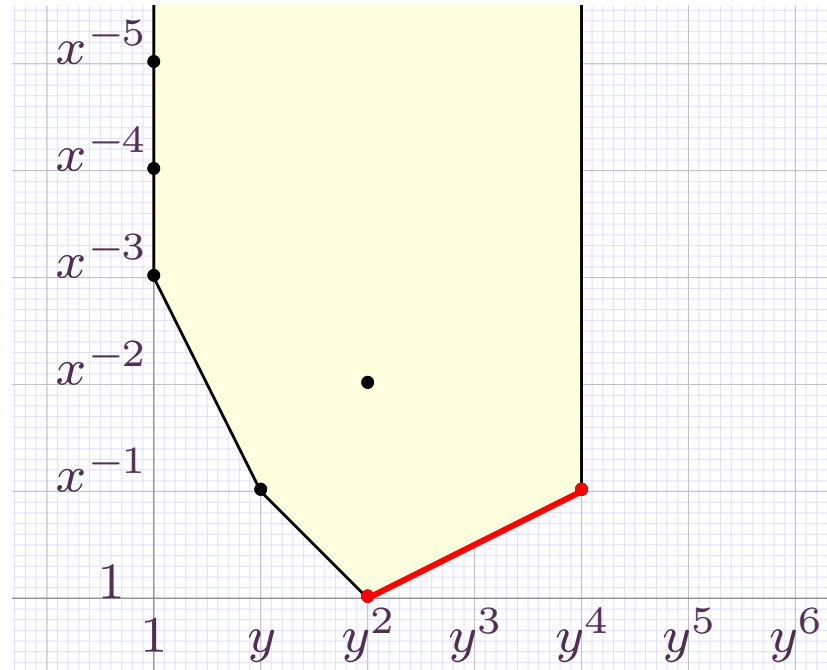
$$y = \frac{2}{x^2} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x^2}$$

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$



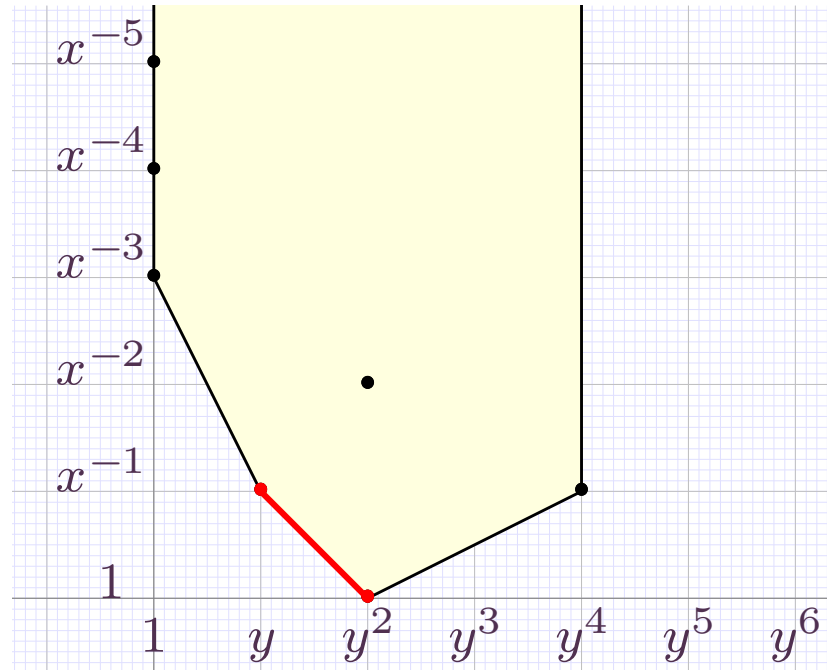
$$y = \frac{-3}{x} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x}$$

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$



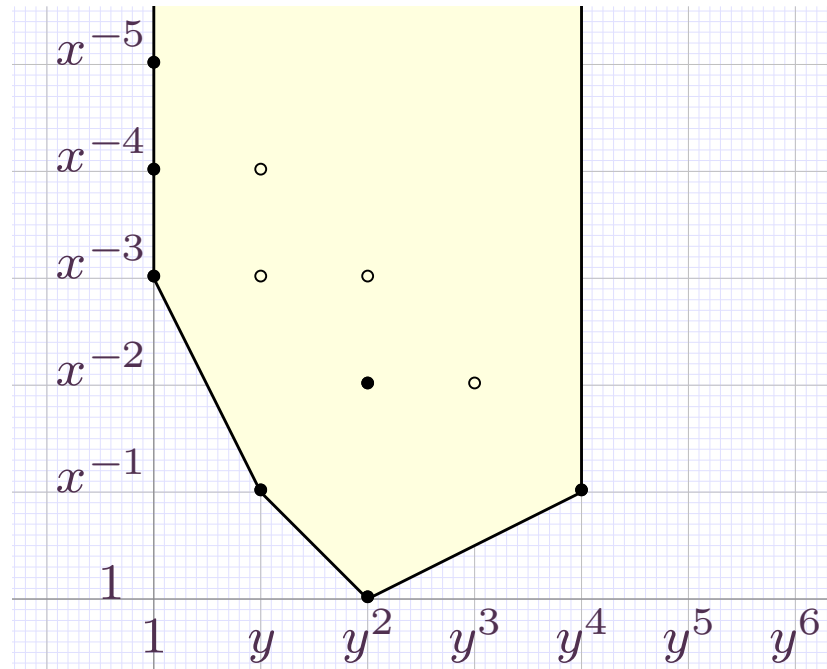
$$y = \pm \sqrt{x} + \tilde{y}, \quad \tilde{y} \prec \sqrt{x}$$

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$



$$y = \frac{-3}{x} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x}$$

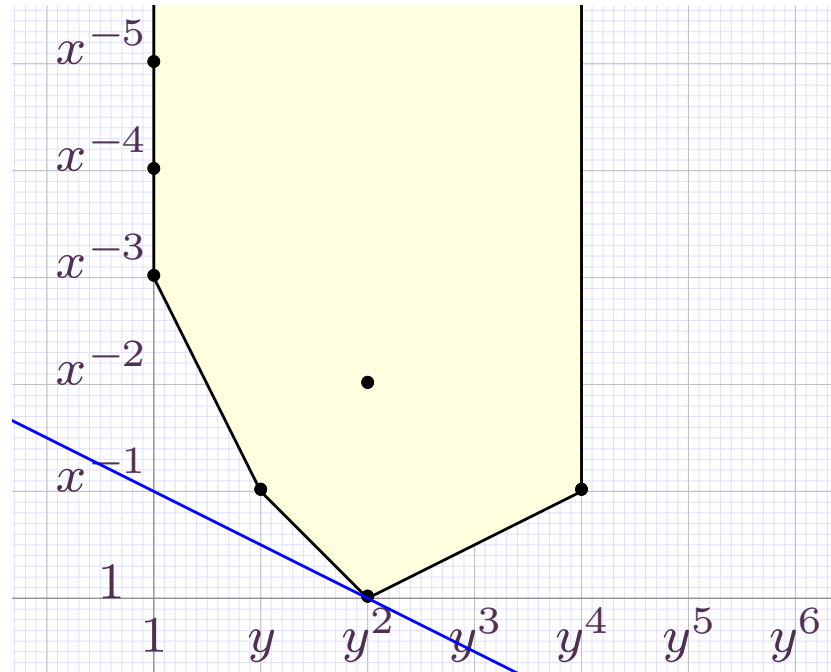
$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$



$$y = \frac{-3}{x} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x}$$

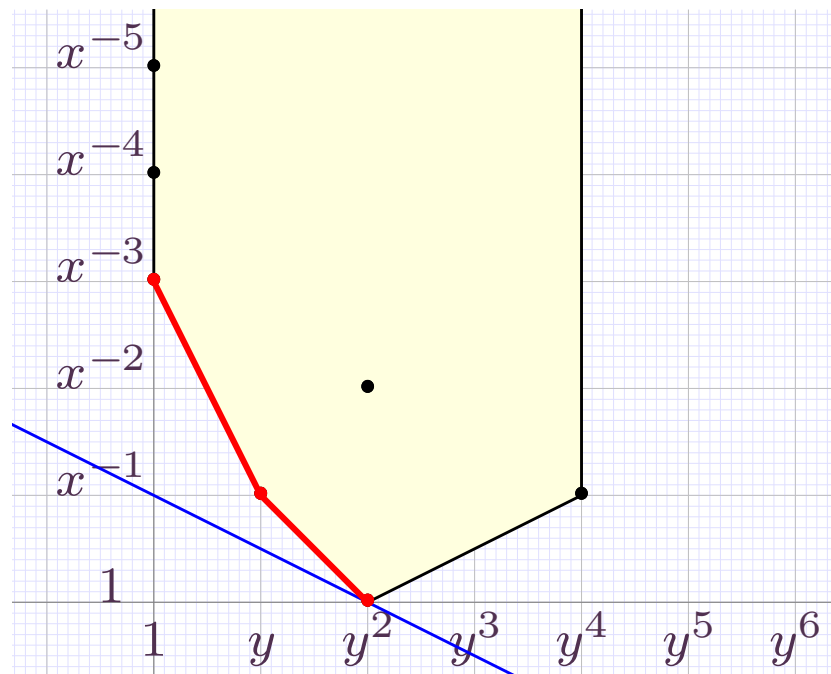
$$\frac{\tilde{y}^4}{x} - \frac{12}{x^2} \tilde{y}^3 - \left(1 + \frac{1}{x^2} - \frac{54}{x^3}\right) \tilde{y}^2 - \left(\frac{3}{x} + \frac{6}{x^3} - \frac{108}{x^4}\right) \tilde{y} + \frac{6}{x^3 - x^4} + \frac{9}{x^3} + \frac{81}{x^4} = 0, \quad \tilde{y} \prec \frac{1}{x}$$

$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{\sqrt{x}}$$



1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

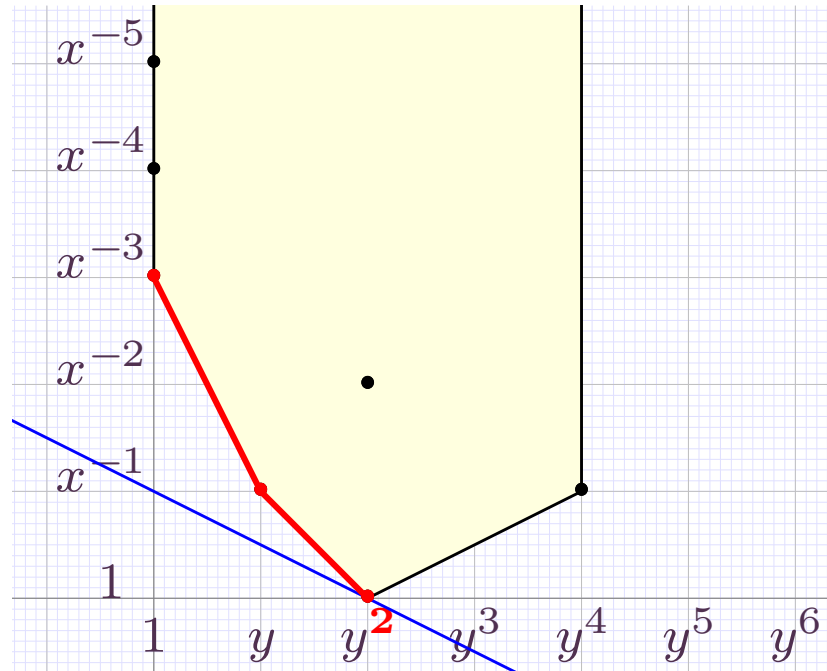
$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{\sqrt{x}}$$



$$y = \frac{-3}{x} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x}$$

$$y = \frac{2}{x^2} + \tilde{y}, \quad \tilde{y} \prec \frac{1}{x^2}$$

$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{\sqrt{x}}$$



Algebra

$$P(y) = 0$$

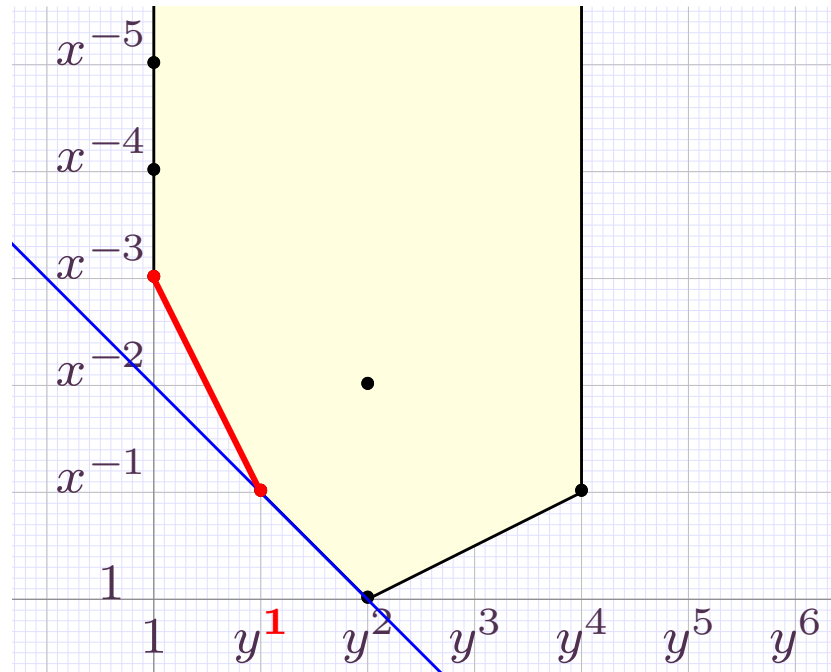
$\deg P$

Asymptotic algebra

$$P(y) = 0, \quad (y \prec \mathfrak{v})$$

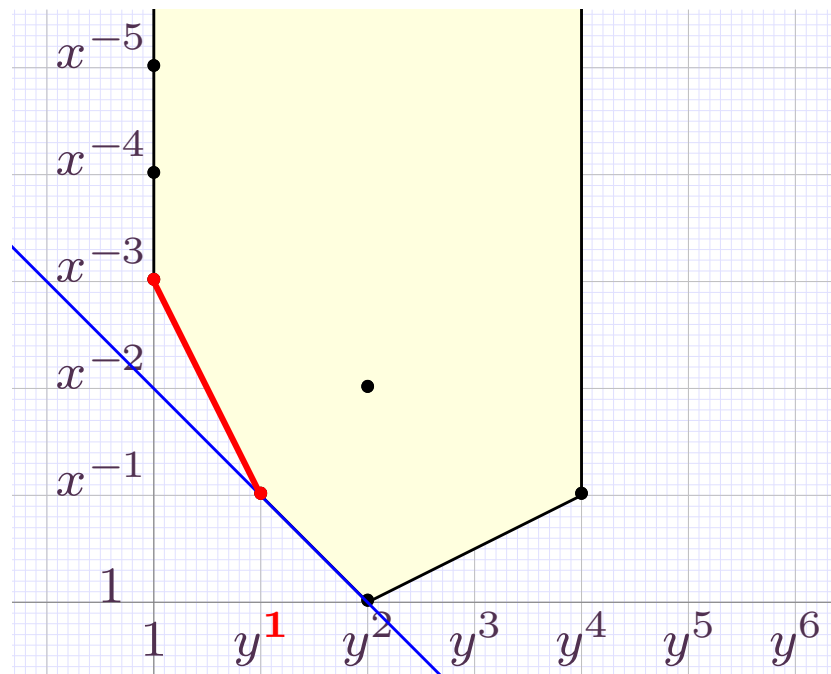
$\text{ndeg}_{\prec \mathfrak{v}} P$

$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{x}$$



1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

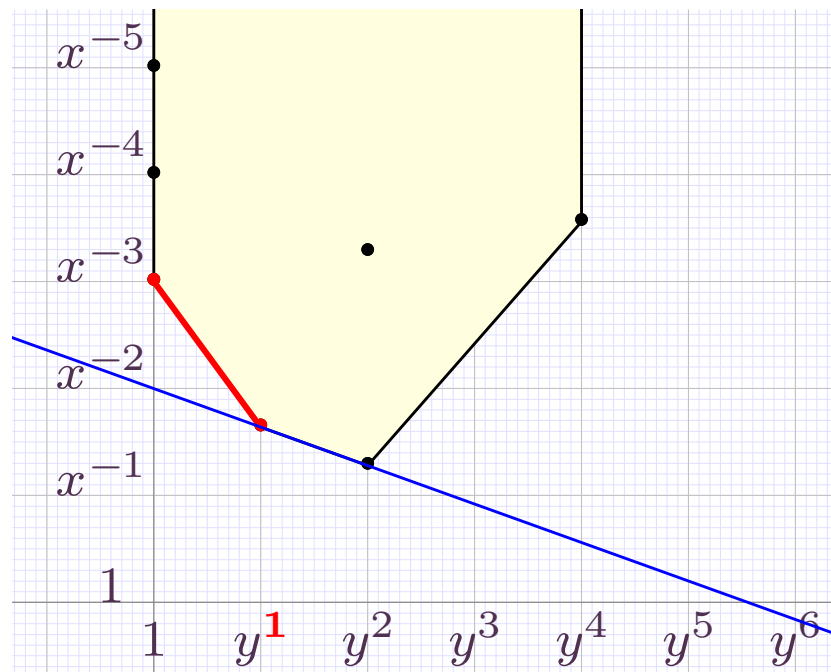
$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{x}$$



$$P \longrightarrow P_{\times x^{-1}}$$

$$y \longrightarrow \frac{y}{x}$$

$$P(y) = \frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec \frac{1}{x}$$

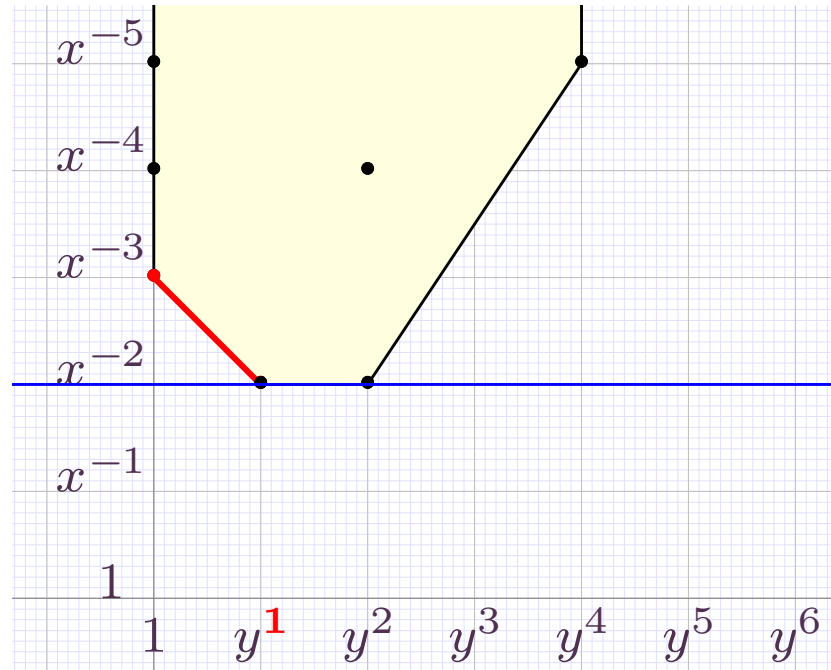


$$P \longrightarrow P_{\times x^{-1}}$$

$$y \longrightarrow \frac{y}{x}$$

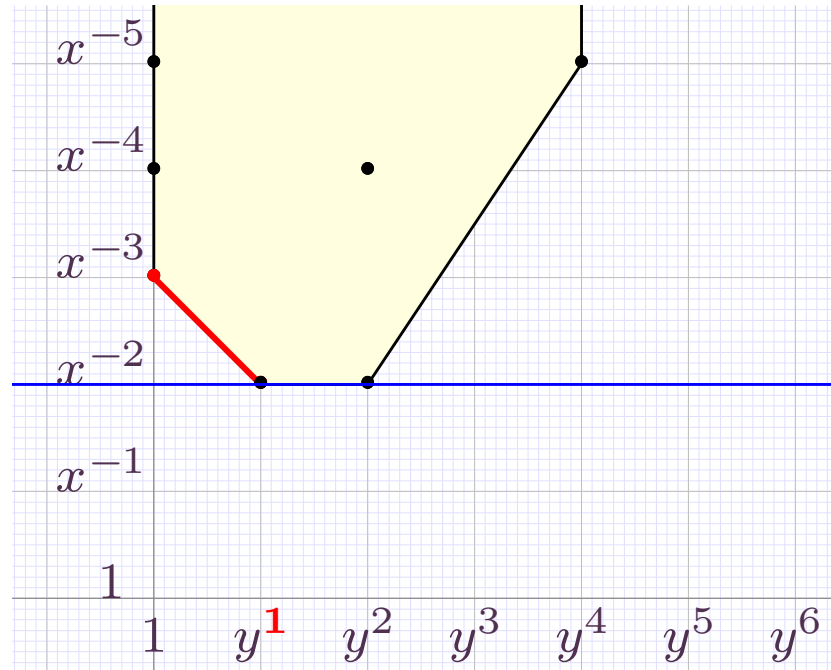
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$P_{\times x^{-1}}(y) = \frac{y^4}{x^5} - \left(\frac{1}{x^2} + \frac{1}{x^4} \right) y^2 - \frac{3}{x^2} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec 1$$



1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

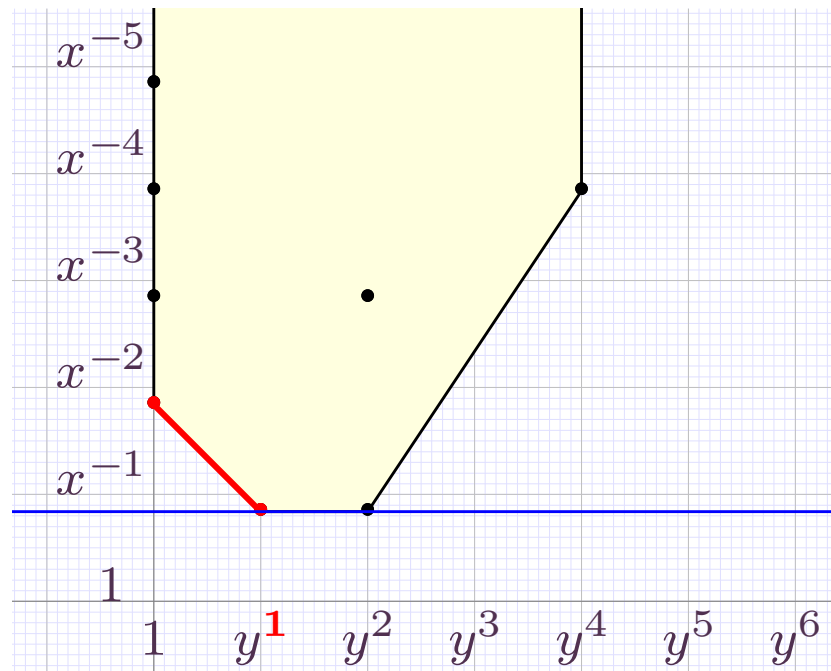
$$P_{\times x^{-1}}(y) = \frac{y^4}{x^5} - \left(\frac{1}{x^2} + \frac{1}{x^4} \right) y^2 - \frac{3}{x^2} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec 1$$



$$P_{\times x^{-1}} \longrightarrow x^2 P_{\times x^{-1}}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

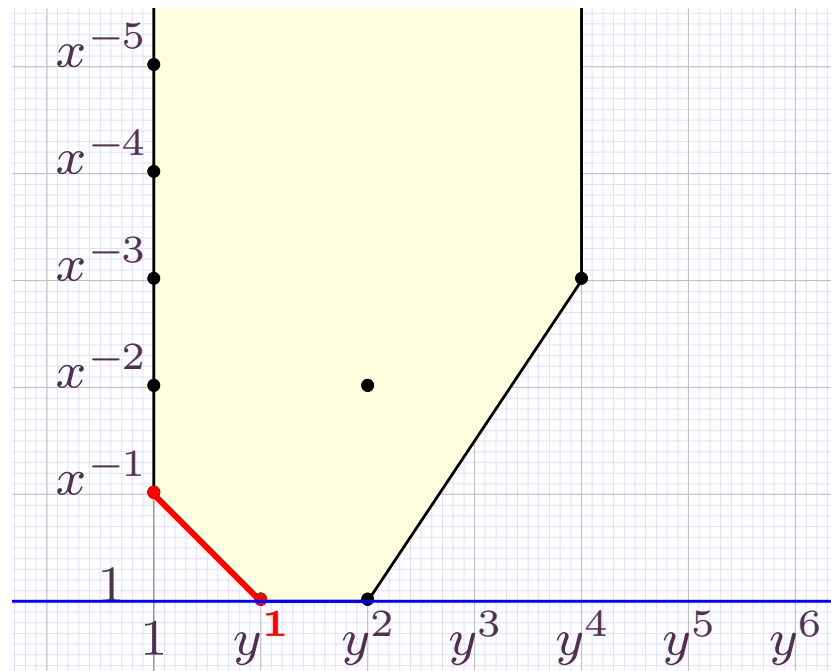
$$P_{\times x^{-1}}(y) = \frac{y^4}{x^5} - \left(\frac{1}{x^2} + \frac{1}{x^4} \right) y^2 - \frac{3}{x^2} y + \frac{6}{x^3 - x^4} = 0, \quad y \prec 1$$



$$P_{\times x^{-1}} \longrightarrow x^2 P_{\times x^{-1}}$$

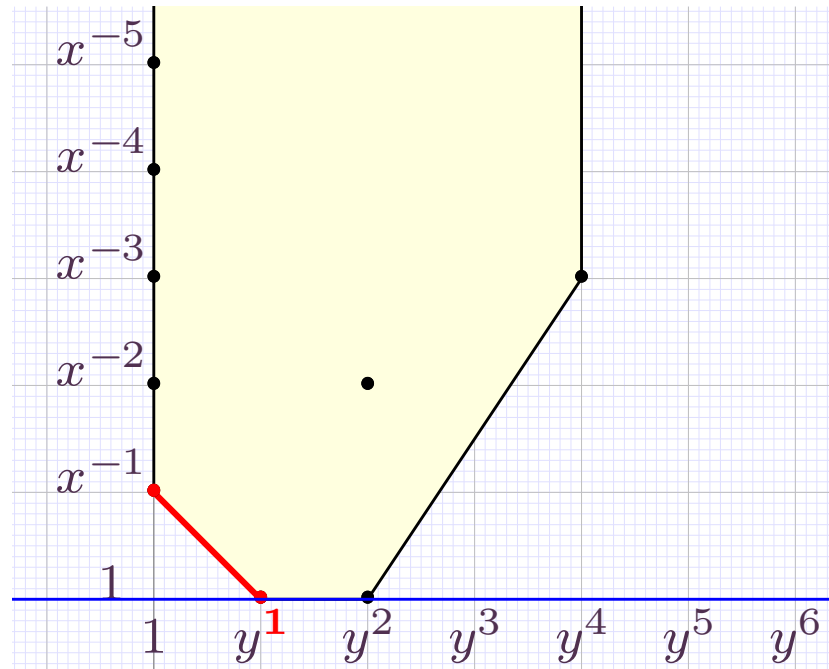
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$x^2 P_{\times x^{-1}}(y) = \frac{y^4}{x^3} - \left(1 + \frac{1}{x^2}\right) y^2 - 3y + \frac{6}{x^3 - x^4} = 0, \quad y \prec 1$$



1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$x^2 P_{\times x^{-1}}(y) = \frac{y^4}{x^3} - \left(1 + \frac{1}{x^2}\right) y^2 - 3y + \frac{6}{x^3 - x^4} = 0, \quad y \prec 1$$



Hensel position $\implies$ quasi-linear equation admits a unique solution

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$C[[\mathfrak{M}]] [Y] \subseteq C[Y][[\mathfrak{M}]]$$

$$N_P = [\text{dominant coefficient of } P] \in C[Y]$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$C[[\mathfrak{M}]] [Y] \subseteq C[Y][[\mathfrak{M}]]$$

$$N_P = [\text{dominant coefficient of } P] \in C[Y]$$

$$\text{ndeg}_{\prec_{\mathfrak{v}}} P = \deg N_{P_{\times \mathfrak{v}}}$$

$$\text{ndeg}_{\prec_{\mathfrak{v}}} P = \text{val } N_{P_{\times \mathfrak{v}}}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$C[[\mathfrak{M}]] [Y] \subseteq C[Y][[\mathfrak{M}]]$$

$$N_P = [\text{dominant coefficient of } P] \in C[Y]$$

$$\text{ndeg}_{\prec \mathfrak{v}} P = \deg N_{P_{\times \mathfrak{v}}}$$

$$\text{ndeg}_{\prec \mathfrak{v}} P = \text{val } N_{P_{\times \mathfrak{v}}}$$

$$\text{ndeg}_{\prec \mathfrak{w}} P \leq \text{ndeg}_{\prec \mathfrak{v}} P, \quad \mathfrak{w} \prec \mathfrak{v}$$

$$\text{ndeg}_{\prec \mathfrak{v}} P_{+\varphi} = \text{ndeg}_{\prec \mathfrak{v}} P, \quad \varphi \prec \mathfrak{v}$$

$$\text{ndeg}_{\prec \mathfrak{v}} P_{\times \mathfrak{w}} = \text{ndeg}_{\prec \mathfrak{v} \mathfrak{w}} P$$

$$\text{ndeg}_{\prec \mathfrak{v}} (PQ) = \text{ndeg}_{\prec \mathfrak{v}} P + \text{ndeg}_{\prec \mathfrak{v}} Q$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$C[[\mathfrak{M}]] [Y] \subseteq C[Y][[\mathfrak{M}]]$$

$$N_P = [\text{dominant coefficient of } P] \in C[Y]$$

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$$\text{ndeg}_{\prec \mathfrak{v}} P_{\times \mathfrak{w}} = \text{ndeg}_{\prec \mathfrak{v} \mathfrak{w}} P$$

$$\text{ndeg}_{\prec \mathfrak{v}} (PQ) = \text{ndeg}_{\prec \mathfrak{v}} P + \text{ndeg}_{\prec \mathfrak{v}} Q$$

$$\text{ndeg}_{\prec \varphi} P_{+\varphi} = \mu(c_\varphi; N_{P_{\times \mathfrak{d}_\varphi}})$$

$$\mu_{\prec \mathfrak{v}}(f; P) = \text{ndeg}_{\prec \mathfrak{v}} P_{+f}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$

$$y_1 = \frac{2}{x^2} + \tilde{y}_1 \quad y_2 = \frac{-3}{x} + \tilde{y}_2 \quad y_3 = \sqrt{x} + \tilde{y}_3 \quad y_4 = -\sqrt{x} + \tilde{y}_4$$

$$\tilde{y}_1 \prec \frac{1}{x^2} \quad \tilde{y}_2 \prec \frac{1}{x} \quad \tilde{y}_3 \prec \sqrt{x} \quad \tilde{y}_4 \prec \sqrt{x}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$\frac{y^4}{x} - \left(1 + \frac{1}{x^2}\right) y^2 - \frac{3}{x} y + \frac{6}{x^3 - x^4} = 0$$

$$y_1 = \frac{2}{x^2} + \tilde{y}_1$$

$$\tilde{y}_1 \prec \frac{1}{x^2}$$

$$y_2 = \frac{-3}{x} + \tilde{y}_2$$

$$\tilde{y}_2 \prec \frac{1}{x}$$

$$y_3 = \sqrt{x} + \tilde{y}_3$$

$$\tilde{y}_3 \prec \sqrt{x}$$

$$y_4 = -\sqrt{x} + \tilde{y}_4$$

$$\tilde{y}_4 \prec \sqrt{x}$$

$$\text{ndeg}_{\prec \frac{1}{x^2}} P_{+\frac{2}{x^2}} = 1$$

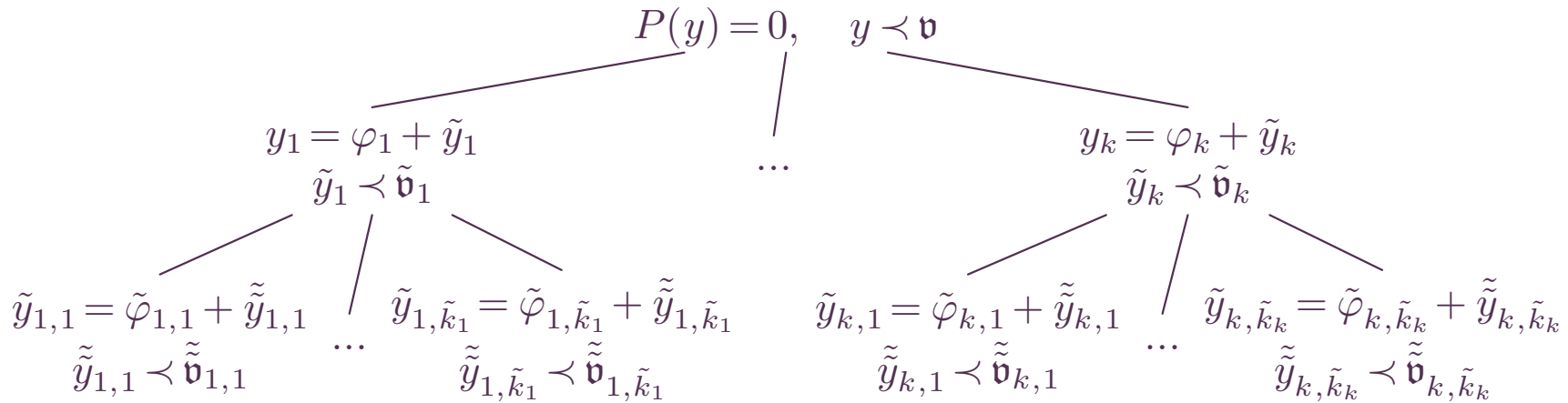
$$\text{ndeg}_{\prec \frac{1}{x}} P_{-\frac{3}{x}} = 1$$

$$\text{ndeg}_{\prec \sqrt{x}} P_{+\sqrt{x}} = 1$$

$$\text{ndeg}_{\prec \sqrt{x}} P_{-\sqrt{x}} = 1$$

$$\begin{array}{c}
 P(y) = 0, \quad y \prec \mathfrak{v} \\
 \swarrow \qquad \downarrow \qquad \searrow \\
 y_1 = \varphi_1 + \tilde{y}_1 \quad \dots \quad y_k = \varphi_k + \tilde{y}_k \\
 \tilde{y}_1 \prec \tilde{\mathfrak{v}}_1 \qquad \qquad \tilde{y}_k \prec \tilde{\mathfrak{v}}_k
 \end{array}$$

$$\text{ndeg}_{\prec \tilde{\mathfrak{v}}_1} P_{+\varphi_1} + \dots + \text{ndeg}_{\prec \tilde{\mathfrak{v}}_k} P_{+\varphi_k} \leq \text{ndeg}_{\prec \mathfrak{v}} P$$



$$\text{ndeg}_{\prec \tilde{\mathbf{v}}_1} P_{+\varphi_1} + \dots + \text{ndeg}_{\prec \tilde{\mathbf{v}}_k} P_{+\varphi_k} \leq \text{ndeg}_{\prec \mathbf{v}} P$$

$$\text{ndeg}_{\prec \tilde{\mathbf{v}}_{1,1}} P_{+\varphi_1 + \tilde{\varphi}_{1,1}} + \dots + \text{ndeg}_{\prec \tilde{\mathbf{v}}_{1,\tilde{k}_1}} P_{+\varphi_1 + \tilde{\varphi}_{1,\tilde{k}_1}} \leq \text{ndeg}_{\prec \tilde{\mathbf{v}}_1} P_{+\varphi_1}$$

$$\vdots$$

$$\text{ndeg}_{\prec \tilde{\mathbf{v}}_{k,1}} P_{+\varphi_k + \tilde{\varphi}_{k,1}} + \dots + \text{ndeg}_{\prec \tilde{\mathbf{v}}_{k,\tilde{k}_k}} P_{+\varphi_k + \tilde{\varphi}_{k,\tilde{k}_k}} \leq \text{ndeg}_{\prec \tilde{\mathbf{v}}_k} P_{+\varphi_k}$$

$$\sum_{i,j} \text{ndeg}_{\prec \tilde{\mathbf{v}}_{i,j}} P_{+\varphi_i + \tilde{\varphi}_{i,j}} \leq \text{ndeg}_{\prec \mathbf{v}} P$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = 1 + \tilde{y}, \quad \tilde{y} \prec 1$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = 1 + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 - \frac{2x^{-1}}{1-x^{-1}} \tilde{y} + \left(\frac{x^{-1}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{y} \prec 1$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

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$$\tilde{y} = \frac{1}{x} + \tilde{\tilde{y}}, \quad \tilde{\tilde{y}} \prec 1$$

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = 1 + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 - \frac{2x^{-1}}{1-x^{-1}} \tilde{y} + \left(\frac{x^{-1}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{y} \prec 1$$

$$\tilde{y} = \frac{1}{x} + \tilde{\tilde{y}}, \quad \tilde{\tilde{y}} \prec 1$$

$$\tilde{\tilde{y}}^2 - \frac{2x^{-2}}{1-x^{-1}} \tilde{\tilde{y}} + \left(\frac{x^{-2}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{\tilde{y}} \prec \frac{1}{x}$$

$$\vdots$$

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = 1 + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 - \frac{2x^{-1}}{1-x^{-1}} \tilde{y} + \left(\frac{x^{-1}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{y} \prec 1$$

$$\tilde{y} = \frac{1}{x} + \tilde{\tilde{y}}, \quad \tilde{\tilde{y}} \prec \frac{1}{x}$$

$$\tilde{\tilde{y}}^2 - \frac{2x^{-2}}{1-x^{-1}} \tilde{\tilde{y}} + \left(\frac{x^{-2}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{\tilde{y}} \prec \frac{1}{x}$$

$$\vdots$$

Idea: differentiate

$$2y - \frac{2}{1-x^{-1}} = 0$$

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = 1 + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 - \frac{2x^{-1}}{1-x^{-1}} \tilde{y} + \left(\frac{x^{-1}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{y} \prec 1$$

$$\tilde{y} = \frac{1}{x} + \tilde{\tilde{y}}, \quad \tilde{\tilde{y}} \prec \frac{1}{x}$$

$$\tilde{\tilde{y}}^2 - \frac{2x^{-2}}{1-x^{-1}} \tilde{\tilde{y}} + \left(\frac{x^{-2}}{1-x^{-1}} \right)^2 = e^{-x}, \quad \tilde{\tilde{y}} \prec \frac{1}{x}$$

$$\vdots$$

Idea: differentiate

$$2y - \frac{2}{1-x^{-1}} = 0$$

$$\varphi = \frac{1}{1-x^{-1}}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = \frac{1}{1-x^{-1}} + \tilde{y}, \quad \tilde{y} \prec 1$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = \frac{1}{1-x^{-1}} + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 = e^{-x}, \quad \tilde{y} \prec 1$$

$$y^2 - \frac{2}{1-x^{-1}} y + \left(\frac{1}{1-x^{-1}} \right)^2 = e^{-x}$$

$$y = \frac{1}{1-x^{-1}} + \tilde{y}, \quad \tilde{y} \prec 1$$

$$\tilde{y}^2 = e^{-x}, \quad \tilde{y} \prec 1$$

$$\tilde{y}_1 = e^{-x/2} + \tilde{\tilde{y}}_1, \quad \tilde{\tilde{y}}_1 \prec 1$$

$$\tilde{y}_2 = -e^{-x/2} + \tilde{\tilde{y}}_2, \quad \tilde{\tilde{y}}_2 \prec 1$$

- C constant field
- $\mathfrak{M}$ divisible monomial group
- $P \in C[[\mathfrak{M}]]_{\mathcal{J}}[Y]$

Lemma. Assume that $\text{ndeg}_{\prec \mathfrak{v}} P = d > 1$ and that $0 \neq \tau \prec \mathfrak{v}$ satisfies $\deg_{\prec \tau} P_{+\tau} = d$.

Then there is a unique $\varphi \sim \tau$ with $P^{(d-1)}(\varphi) = 0$, and we have $\deg_{\prec \varphi} P_{+\varphi} = d$.

Moreover, for any $\psi \prec \varphi$ with $\psi \neq 0$, we have

$$\text{ndeg}_{\prec \psi} P_{+\varphi+\psi} < d.$$

- C constant field
- $\mathfrak{M}$ divisible monomial group
- $P \in C[[\mathfrak{M}]]_{\mathcal{J}}[Y]$

Lemma. Assume that $\text{ndeg}_{\prec \mathfrak{v}} P = d > 1$ and that $0 \neq \tau \prec \mathfrak{v}$ satisfies $\deg_{\prec \tau} P_{+\tau} = d$.

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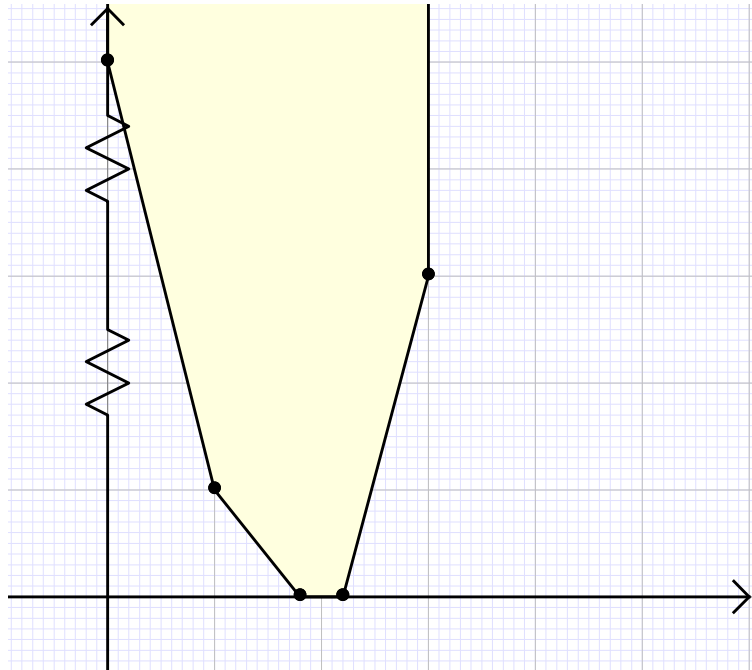
Theorem.

- If C is algebraically closed, then so is $C[[\mathfrak{M}]]_{\mathcal{J}}$.
- If C is real closed, then so is $C[[\mathfrak{M}]]_{\mathcal{J}}$.

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Algebraic and differential starting monomials

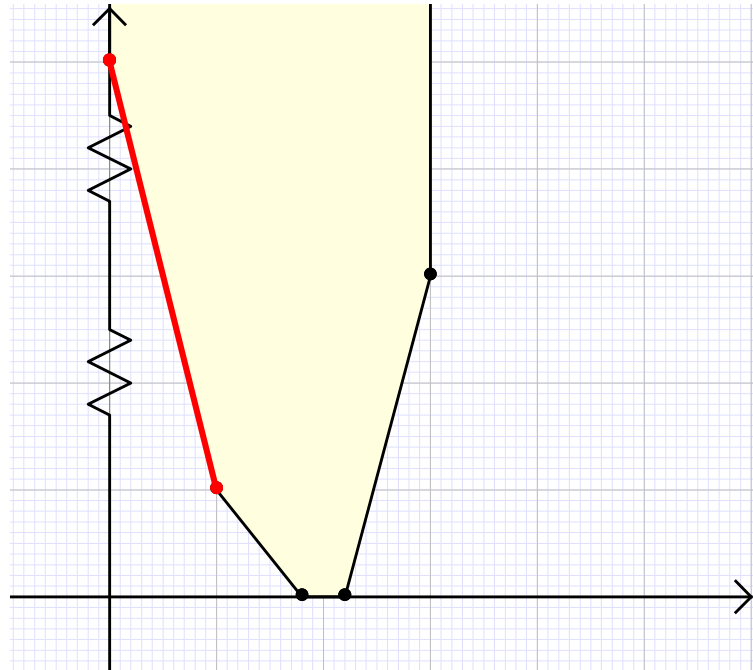
$$\frac{y^3}{e^x} + (y')^2 - y y'' - \frac{y'}{x^2} + e^{-e^x} = 0$$



1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Algebraic and differential starting monomials

$$\frac{y^3}{e^x} + (y')^2 - y y'' + \frac{y'}{x^2} + e^{-e^x} = 0$$

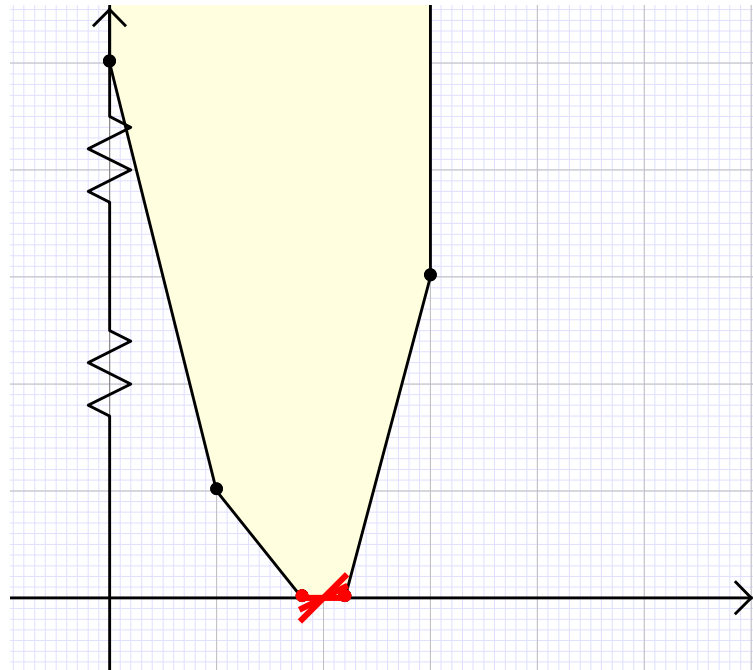


$$y = \frac{x^2}{e^x} e^{-e^x} + \tilde{y}, \quad \tilde{y} \prec \frac{x^2}{e^x} e^{-e^x}.$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Algebraic and differential starting monomials

$$\frac{y^3}{e^x} + (y')^2 - y y'' + \frac{y'}{x^2} + e^{-e^x} = 0$$



$$y = \lambda e^{\mu x} + \tilde{y}, \quad \tilde{y} \prec e^{\mu x}, \quad \lambda \neq 0, 0 \leq \mu < 1$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Problems to be tackled

- How to determine the starting monomials?

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Problems to be tackled

- How to determine the starting monomials?
- How to characterize starting monomials?

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Problems to be tackled

- How to determine the starting monomials?
- How to characterize starting monomials?
- How to compute the algebraic starting monomials?

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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Problems to be tackled

- How to determine the starting monomials?
- How to characterize starting monomials?
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- How to compute the differential starting monomials?

Strategy

- $\mathfrak{m}$ starting monomial for $P(y) = 0, y \prec \mathfrak{v} \iff 1$ starting monomial for $P_{\times \mathfrak{m}}(y) = 0, y \prec \mathfrak{v} \mathfrak{m}$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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- Algebraic case: 1 is a starting monomial $\iff N_P$ admits a non zero root in $\mathbb{R}$

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- How to characterize starting monomials?
- How to compute the algebraic starting monomials?
- How to compute the differential starting monomials?

Strategy

- $\mathfrak{m}$ starting monomial for $P(y) = 0, y \prec \mathfrak{v} \iff 1$ starting monomial for $P_{\times \mathfrak{m}}(y) = 0, y \prec \mathfrak{v} \mathfrak{m}$
- Suffices to characterize when 1 is a starting monomial
- Algebraic case: 1 is a starting monomial $\iff N_P$ admits a non zero root in $\mathbb{R}$
- **What is the differential analogue of N_P ?**

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$P(y) = \frac{1}{x^2} y^3 + \frac{2}{x} y^2 - \left(\frac{4}{x} + \frac{1}{x^2} \right) y + e^{-x}$$

$$N_P(y) = D_P(y) = 2 y^2 - 4 y$$

$$P = \frac{N_P}{x} + R$$

$$y \approx \text{cst} \wedge N_P(y) \neq 0 \implies R(y) \prec \frac{N_P(y)}{x}$$

$$P(\log \log x) = \frac{2 \log^2 \log x}{x} - \frac{4 \log \log x}{x} + \tilde{O}\left(\frac{1}{x^2}\right)$$

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$$P(y) = \frac{1}{x^2} y^3 + \frac{2}{x} (y')^2 - \left(\frac{4}{x} + \frac{1}{x^2} \right) y'' + e^{-x}$$

$$N_P(y) \stackrel{?}{=} D_P(y) = 2 (y')^2 - 4 y''$$

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y' is close to $\gamma = \frac{1}{x \log x \log \log x \dots}$ near constants instead of being close to 1

y'' is close to $\gamma = \frac{1}{x^2 \log x \log \log x \dots}$ near constants instead of being close to 1

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$$x \rightsquigarrow e^{\tilde{x}}$$

$$y(x) \rightsquigarrow \tilde{y}(\tilde{x})$$

$$y'(x) \rightsquigarrow \frac{\tilde{y}'(\tilde{x})}{e^{\tilde{x}}}$$

$$y''(x) \rightsquigarrow \frac{\tilde{y}''(\tilde{x}) - \tilde{y}'(\tilde{x})}{e^{2\tilde{x}}}$$

$$y'''(x) \rightsquigarrow \frac{\tilde{y}'''(\tilde{x}) - 3 \tilde{y}''(\tilde{x}) + 2 \tilde{y}'(\tilde{x})}{e^{3\tilde{x}}}$$

$$\vdots$$

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$$\vdots$$

$$P(y) = \frac{1}{x^2} y^3 + \frac{2}{x} (y')^2 - \left(\frac{4}{x} + \frac{1}{x^2} \right) y'' + e^{-x}$$

$$\Downarrow$$

$$\tilde{P}(\tilde{y}) = \frac{1}{e^{2\tilde{x}}} \tilde{y}^3 + \frac{2}{e^{3\tilde{x}}} (\tilde{y}')^2 - \left(\frac{4}{e^{3\tilde{x}}} + \frac{1}{e^{4\tilde{x}}} \right) (\tilde{y}'' - \tilde{y}') + e^{-e^{\tilde{x}}}$$

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$$(P\uparrow)(y) = \frac{1}{e^{2x}} y^3 + \frac{2}{e^{3x}} (y')^2 - \left(\frac{4}{e^{3x}} + \frac{1}{e^{4x}} \right) (y'' - y') + e^{-e^x}$$

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Theorem. $\forall P \in \mathbb{T}\{Y\}^\neq, \exists n_0 \in \mathbb{N}, \exists Q(Y) \in \mathbb{R}[Y], \exists \nu \in \mathbb{N}, \forall n \geq n_0$

$$D_{P\uparrow^n} = Q(Y) (Y')^\nu$$

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$$\text{ndeg}_{\prec_{\mathfrak{v}}} P = \text{mul } N_{P_{\times \mathfrak{v}}}$$

$$\text{ndeg}_{\preceq_{\mathfrak{v}}} P = \text{deg } N_{P_{\times \mathfrak{v}}}$$

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Upward shifting $\rightsquigarrow$ compositional conjugation

- Compositional conjugation: $\partial \rightsquigarrow \tilde{\partial} = \phi \partial$

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- Compositional conjugation: $\partial \rightsquigarrow \tilde{\partial} = \phi \partial$
- Upward shifting: $\phi = x$

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- Study **eventual** behaviour: ϕ as large as possible such that $\tilde{\partial}$ is **small** ($f \prec 1 \Rightarrow \tilde{\partial} f \prec 1$)

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Problematic case ($\omega = \frac{1}{\ell_0^2} + \frac{1}{\ell_0^2 \ell_1^2} + \frac{1}{\ell_0^2 \ell_1^2 \ell_2^2} + \dots$)

$$P(y) = 2 y' y''' - 3 (y'')^2 - \omega (y')^2$$

$$(P\uparrow)(y) = (2 y' y''' - 3 (y'')^2 - \omega (y')^2) e^{-4x}$$

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Problematic case ($\omega = \frac{1}{\ell_0^2} + \frac{1}{\ell_0^2 \ell_1^2} + \frac{1}{\ell_0^2 \ell_1^2 \ell_2^2} + \dots$)

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- Obtaining N_P requires an infinite number of upward shiftings, i.e. taking $\phi = \gamma^{-1}$
- But it could be that $\omega \in K$ whereas $\gamma \notin K$

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K : d-valued field of H-type with asymptotic integration and small derivation

$\mathfrak{M}$ multiplicative subgroup of K that is isomorphic to Γ_K

Theorem. *Given $P \in K\{Y\}^\neq$, there exists an $N \in C\{Y\}$ such that, eventually, $D_{P\phi} = N$. Moreover, if K is ω -free, then $N \in C[Y] (Y')^{\mathbb{N}}$.*

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Theorem. Let $P, Q \in K\{Y\}^\neq$ be homogeneous, of degrees $i < j$. If $\mathfrak{M}$ is divisible if K is ω -free, then there exists a unique **equalizer** $\mathfrak{e} \in \mathfrak{M}$ for which $N_{(P+Q) \times \mathfrak{e}}$ is not homogeneous.

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$$\frac{y^3}{e^x} + (y')^2 - y y'' - \frac{y'}{x^2} + e^{-e^x} = 0$$

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$$\frac{y^3}{e^x} + (y')^2 - y y'' - \frac{y'}{x^2} + e^{-e^x} = 0$$

$$\mathfrak{e} = \frac{1}{x}$$

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$$\frac{y^3}{e^x} + (y')^2 - y y'' - \frac{y'}{x^2} + e^{-e^x} = 0$$

$$\mathfrak{e} = \frac{1}{x}$$

$$P + Q = (y')^2 - y y'' - \frac{y'}{x^2}$$

K : d-valued field of H-type with asymptotic integration and small derivation
 $\mathfrak{M}$ multiplicative subgroup of K that is isomorphic to Γ_K

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$$(P + Q)^\uparrow = \frac{(y')^2 - y y'' + y y'}{e^{2x}} - \frac{y'}{e^{3x}}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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$$\mathfrak{e} = \frac{1}{x}$$

$$(P + Q)\uparrow_{\times e^{-x}} = \frac{(y')^2 - y y'' - y^2}{e^{4x}} + \frac{-y' + y}{e^{4x}}$$

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Theorem. Let $P \in K\{Y\}^\neq$ be homogeneous. If K is ω -free, then

$$\mathfrak{m} \text{ is a starting monomial for } P \iff \text{ndeg}_{\prec_Y}(R_P)_{+\mathfrak{m}^\dagger} > 0$$

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$$\frac{y^3}{e^x} + (y')^2 - y y'' - \frac{y'}{x^2} + e^{-e^x} = 0$$

$$P(y) = (y')^2 - y y'' = ((y^\dagger)^2 - ((y^\dagger)^2 + y^{\dagger'})) y^2 = -y^{\dagger'} y^2 = R_P(y^\dagger) y^2$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Definition. K is newtonian if any asymptotic differential equation of Newton degree one admits at least one solution.

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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Theorem. $\mathbb{T}$ is newtonian.

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Definition. K is newtonian if any asymptotic differential equation of Newton degree one admits at least one solution.

Theorem. $\mathbb{T}$ is newtonian.

Remark. Solution not necessarily unique (e.g. $y' = 0$). If $P \in \mathbb{T}\{Y\}$ and $\text{ndeg}_{\prec \mathfrak{v}} P = 1$, then $P(y) = 0$, $y \prec \mathfrak{v}$ admits a unique “distinguished” solution y : whenever $P(\tilde{y}) = 0$, $\tilde{y} \prec \mathfrak{v}$ and $\tilde{y} - y \asymp \mathfrak{m}$, then $y_{\mathfrak{m}} = 0$.

Theorem. Let K be a d -valued field of H -type that is stable under integration. Assume that K is the directed union of spherically complete grounded d -valued subfields. Then K is newtonian.

Example. $\mathbb{T} = \mathbb{E} \cup \mathbb{E} \circ \log \cup \mathbb{E} \circ \log \circ \log \cup \dots$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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Example. $\mathbb{T} = \mathbb{E} \cup \mathbb{E} \circ \log \cup \mathbb{E} \circ \log \circ \log \cup \dots$

Theorem. Let K be an H -asymptotic field with asymptotic integration and divisible value group. Then there exists an immediate asymptotic extension of K that is spherically complete.

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Differential Tschirnhaus refinements

$$P \in K\{Y\}, \quad \text{ndeg}_{\prec_{\mathfrak{v}}} P = d$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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$$P \in K\{Y\}, \quad \text{ndeg}_{\prec_{\mathfrak{v}}} P = d$$

$$N_P = D_P = (Y - c)^{d-\nu} (Y')^{\nu}$$

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$$Q = \begin{cases} \frac{\partial^{d-1} P}{\partial Y^{d-1} \partial (Y')^\nu} & \text{if } \nu < d \\ \frac{\partial^{d-1} P}{\partial (Y')^{d-1}} & \text{otherwise} \end{cases}$$

$$Q(\phi) = 0, \quad \phi \prec \mathfrak{v}$$

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Theorem. *If K is ω -free, newtonian, and with divisible value group, then we may “unravel” d -fold starts of solutions using a finite number of differential Tschirnhaus refinements.*

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

$$\omega = \frac{1}{x^2} + \frac{1}{x^2 \log^2 x} + \frac{1}{x^2 \log^2 x \log^2 \log x} + \cdots$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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Upward shift

$$y^2 + \frac{2}{e^x} y' + \frac{1}{e^{2x}} (1 + \omega), \quad y \prec 1$$

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

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$$y^2 + \frac{2}{e^x} y' + \frac{1}{e^{2x}} (1 + \omega), \quad y \prec 1$$

Multiplicative conjugation $y \longrightarrow y e^{-x}$

$$y^2 + 2 y' - 2 y + 1 + \omega, \quad y \prec e^x$$

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

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$$y^2 + 2 y' - 2 y + 1 + \omega, \quad y \prec e^x$$

$$2 \phi - 2 = 0, \quad \phi \prec e^x$$

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

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Refine $y \longrightarrow 1 + \tilde{y}, \quad \tilde{y} \prec 1$

$$\tilde{y}^2 + 2 \tilde{y}' + \omega = 0, \quad \tilde{y} \prec 1$$

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Refine $y \longrightarrow 1 + \tilde{y}, \quad \tilde{y} \prec 1$

$$\tilde{y}^2 + 2 \tilde{y}' + \omega = 0, \quad \tilde{y} \prec 1$$

Infinite number of steps $\rightsquigarrow$

$$y = \lambda = \frac{1}{x} + \frac{1}{x \log x} + \frac{1}{x \log x \log \log x} + \dots$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

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Compositional conjugation $\partial = \gamma \tilde{\partial}$

$$y^2 + 2 \gamma \tilde{\partial} y + \omega = 0, \quad y \prec 1$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

Compositional conjugation $\partial = \gamma \tilde{\partial}$

$$y^2 + 2 \gamma \tilde{\partial} y + \omega = 0, \quad y \prec 1$$

Multiplicative conjugation $y \longrightarrow \gamma y$

$$\gamma^2 y^2 + 2 \gamma^2 \tilde{\partial} y - 2 \lambda \gamma y + \omega = 0, \quad y \prec \gamma^{-1}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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Differentiate

$$2 \gamma^2 \phi - 2 \lambda \gamma = 0, \quad \phi \prec \gamma^{-1}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$y^2 + 2 y' + \omega = 0, \quad y \prec 1$$

Compositional conjugation $\partial = \gamma \tilde{\partial}$

$$y^2 + 2 \gamma \tilde{\partial} y + \omega = 0, \quad y \prec 1$$

Multiplicative conjugation $y \longrightarrow \gamma y$

$$\gamma^2 y^2 + 2 \gamma^2 \tilde{\partial} y - 2 \lambda \gamma y + \omega = 0, \quad y \prec \gamma^{-1}$$

Differentiate

$$2 \gamma^2 \phi - 2 \lambda \gamma = 0, \quad \phi \prec \gamma^{-1}$$

Refine original equation

$$y = \gamma \phi + \tilde{y} = \lambda + \tilde{y}, \quad \tilde{y} \prec \lambda$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Shape of differential Newton polynomials

$$P \rightsquigarrow P \uparrow \rightsquigarrow P \uparrow \uparrow \rightsquigarrow \dots$$

Potential infinite loops during unravelling

$$P \rightsquigarrow P \uparrow \rightsquigarrow P \uparrow_{\times e^{-x}} \rightsquigarrow P \uparrow_{\times e^{-x}, +1} \rightsquigarrow P \uparrow_{\times e^{-x}, +1} \uparrow \rightsquigarrow P \uparrow_{\times e^{-x}, +1} \uparrow_{\times e^{-x}} \rightsquigarrow \dots$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Shape of differential Newton polynomials

$$P \rightsquigarrow P^\uparrow \rightsquigarrow P^{\uparrow\uparrow} \rightsquigarrow \dots$$

Potential infinite loops during unravelling

$$P \rightsquigarrow P^\uparrow \rightsquigarrow P^\uparrow_{\times e^{-x}} \rightsquigarrow P^\uparrow_{\times e^{-x}, +1} \rightsquigarrow P^\uparrow_{\times e^{-x}, +1}^\uparrow \rightsquigarrow P^\uparrow_{\times e^{-x}, +1}^\uparrow_{\times e^{-x}} \rightsquigarrow \dots$$

Automorphisms

$$P \longmapsto P^\uparrow$$

$$P \longmapsto P_{\times e^{-x}}$$

$$P \longmapsto P_{+1}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$\begin{pmatrix} Y \uparrow \\ Y' \uparrow \\ Y'' \uparrow \\ Y''' \uparrow \\ Y'''' \uparrow \\ \vdots \end{pmatrix} = \begin{pmatrix} 1 & & & & & \\ & e^{-x} & & & & \\ & & e^{-2x} & & & \\ & & & e^{-3x} & & \\ & & & & e^{-4x} & \\ & & & & & \ddots \end{pmatrix} \begin{pmatrix} 1 & & & & & \\ & 1 & & & & \\ & -1 & 1 & & & \\ & 3 & -2 & 1 & & \\ & -6 & 11 & -6 & 1 & \\ & \ddots & \ddots & \ddots & \ddots & \ddots \end{pmatrix} \begin{pmatrix} Y \\ Y' \\ Y'' \\ Y''' \\ Y'''' \\ \vdots \end{pmatrix}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

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$$\nabla = \log \begin{pmatrix} 1 & & & & & \\ & 1 & & & & \\ & -1 & 1 & & & \\ & 3 & -2 & 1 & & \\ & -6 & 11 & -6 & 1 & \\ & \ddots & \ddots & \ddots & \ddots & \ddots \end{pmatrix} = \begin{pmatrix} 0 & & & & & \\ & 0 & & & & \\ & -1 & 0 & & & \\ & 1/2 & -2 & 0 & & \\ & -1/2 & 2 & -6 & 0 & \\ & \ddots & \ddots & \ddots & \ddots & \ddots \end{pmatrix}$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

$$\begin{pmatrix} Y\uparrow \\ Y'\uparrow \\ Y''\uparrow \\ Y'''\uparrow \\ Y''''\uparrow \\ \vdots \end{pmatrix} = \begin{pmatrix} 1 & & & & & \\ & e^{-x} & & & & \\ & & e^{-2x} & & & \\ & & & e^{-3x} & & \\ & & & & e^{-4x} & \\ & & & & & \ddots \end{pmatrix} \begin{pmatrix} 1 & & & & & \\ & 1 & & & & \\ & -1 & 1 & & & \\ & 3 & -2 & 1 & & \\ & -6 & 11 & -6 & 1 & \\ & \ddots & \ddots & \ddots & \ddots & \ddots \end{pmatrix} \begin{pmatrix} Y \\ Y' \\ Y'' \\ Y''' \\ Y'''' \\ \vdots \end{pmatrix}$$

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$$\nabla = \nabla_1 + \nabla_2 + \dots = \begin{pmatrix} 0 & & & & & \\ & -1 & & & & \\ & & -2 & & & \\ & & & -6 & & \\ & & & & \ddots & \\ & & & & & \ddots \end{pmatrix} + \begin{pmatrix} 0 & & & & & \\ & 1/2 & & & & \\ & & 2 & & & \\ & & & -6 & & \\ & & & & \ddots & \\ & & & & & \ddots \end{pmatrix} + \dots$$

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Note: infinite lower triangular matrices naturally act on $K\{Y\}$

Theorem. For $P \in K\{Y\}$, we have

$$\nabla_1 P = \nabla_2 P = 0 \iff P \in K[Y] (Y')^{\mathbb{N}}$$

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Decomposition into isobaric parts

$$P = Y''' + Y^2 Y'' - (Y')^2 + 3Y^3 Y' - Y^6 + 3Y = \sum_{w \in \mathbb{N}} P_{[w]}$$

$$P_{\uparrow} = \frac{Y''' - 3Y'' + 2Y'}{e^{3x}} + \frac{Y^2 Y'' - Y^2 Y' - (Y')^2}{e^{2x}} + \frac{3Y^3 Y'}{e^x} - Y^6 + 3Y$$

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Eventual behaviour

For $\phi = \gamma \rightarrow \gamma$, $\lambda = -\gamma^{\dagger} \rightarrow \lambda$, $\omega = -(\lambda^2 + 2\lambda')$ and $P = P_{[w]}$:

$$\begin{aligned} (P^{\phi})_{[w]} &= \phi^w P_{[w]} \\ (P^{\phi})_{[w-1]} &= \phi^{w-1} (P_{[w-1]} + \lambda \nabla_1 P_{[w]}) \\ (P^{\phi})_{[w-2]} &= \phi^{w-2} (P_{[w-2]} + \lambda \nabla_1 P_{[w-1]} + (\omega \nabla_2 + \frac{1}{2} \lambda \nabla_1^2) P_{[w]}) \\ &\vdots \end{aligned}$$

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Corollary. If K is ω -free, then $P \in K\{Y\}$ admits a differential polynomial $N_P \in C[Y] (Y')^{\mathbb{N}}$.

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Theorem. *Let $P \in \mathbb{R}\{Y\} \setminus \mathbb{R}$ and $\lambda = \frac{1}{\ell_0} + \frac{1}{\ell_0 \ell_1} + \frac{1}{\ell_0 \ell_1 \ell_2} + \dots$. Then either*

$$P(\lambda) \approx c \mathfrak{m} \lambda$$

$$P(\lambda) \approx c \mathfrak{m} \omega$$

for some $c \in \mathbb{R}^\neq$ and $\mathfrak{m} \in \mathfrak{L}$.

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for some $c \in \mathbb{R}^\neq$ and $\mathfrak{m} \in \mathfrak{L}$.

Theorem. *If K is ω -free, newtonian, and with divisible value group, then we may “unravel” d -fold starts of solutions using a finite number of differential Tschirnhaus refinements.*

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23

Theorem. Let $P \in \mathbb{R}\{Y\} \setminus \mathbb{R}$ and $\lambda = \frac{1}{\ell_0} + \frac{1}{\ell_0 \ell_1} + \frac{1}{\ell_0 \ell_1 \ell_2} + \cdots$. Then either

$$P(\lambda) \approx c \mathfrak{m} \lambda$$

$$P(\lambda) \approx c \mathfrak{m} \omega$$

for some $c \in \mathbb{R}^\neq$ and $\mathfrak{m} \in \mathfrak{L}$.

Theorem. If K is ω -free, newtonian, and with divisible value group, then we may “unravel” d -fold starts of solutions using a finite number of differential Tschirnhaus refinements.

Corollary. If K is ω -free, newtonian, and with divisible value group, then K is asymptotically d -algebraically maximal.

Corollary. In particular, if C is also algebraically closed, then any asymptotic differential equation of Newton degree d admits at least d solutions in K (counted with multiplicities).