(I): Factorization of Linear Ordinary Differential Equations

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Outline

A teaser: Landau theorem, 1902

Topics to be discussed today

Loewy-Ore theory (and other flavours of factorization)

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Classical algorithm of factorization (Beke)

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Beke E. (1894) gave an algorithm for factorization for the case $a_i \in Q(x)$.

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1990s: M. Bronstein, M. van Hoeij, M. Petkovšek (difference case), F. Schwarz, S. Ts. ...

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Algorithms for decomposition: M.Sosnin (2001), Gao et. al. (2003).



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Right (left) division:

for any LODOs L, M, there exist unique LODOs Q, R, Q_1 , R_1 , such that:

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 \implies right (left) GCDs and LCMs: $rGCD(L, M) = G \iff L = L_1 \cdot G, M = M_1 \cdot G$ (the order of G is maximal);

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Exercise: describe algorithms for GCDs and LCMs.

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$$rLCM(L, M) = K$$
$$\iff \langle Sol(L), Sol(M) \rangle = \{u + v | Lu = 0, Mv = 0\} = Sol(K)$$

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Operator equations:

$$X \cdot L + Y \cdot M = B, \qquad L \cdot Z + M \cdot T = C$$

with unknown operators X, Y, Z, T are solvable iff respectively rGCD(L, M) divides B on the right and IGCD(L, M) divides C on the left.

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Q.: How one can find out if two given LODOs are similar?

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Jordan-Hölder theorem

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Such lattices are called modular lattices or Dedekind structures.





Modularity \Longrightarrow

(Jordan-Hölder-Dedekind chain condition): any two finite maximal chains

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There are notions of similarity, direct sums, Kurosh & Ore theorems on direct sums

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Two operators P_1 , P_2 generate the same morphism $\iff P_1 = P_2 (mod \ L)$.

$$L \xrightarrow{P} M$$

Why?



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Because for morphisms:

1) *P* and *L* may have common solutions, i.e. nontrivial rGCD(P, L). This means that the mapping of the solution space Sol(L) by *P* may have a kernel Sol(rGCD(P, L)). The morphism is not injective in this case.

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Theorem

Any abelian category with finite ascending chains satisfies the Jordan-Hölder property (\implies Landau theorem).

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Q.: Why do we need this "abstract nonsense"??

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Q.: Why do we need this "abstract nonsense"??

A.: this is *really needed* for the case of LPDEs!

Outline

A teaser: Landau theorem, 1902

Topics to be discussed today

Loewy-Ore theory (and other flavours of factorization)

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Classical algorithm of factorization (Beke)

Classical algorithm of factorization (Beke) and its modern rivals

Ideas:



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$$L = L_1 \cdot (D - u(x)) \iff u = \frac{y'}{y}$$
, $y(x)$ is a solution of $Ly = 0$.
For $u \in k = Q(x)$ this means $y = \exp(\int u \, dx)$
— a hyperexponential solution of $Ly = 0$.

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(II)
$$L = L_1 \cdot L_2$$
, $ord(L_2) = m$
 \implies for some associated LODO $L_{(m)}$,
 $L_{(m)} = \overline{L}_1 \cdot (D - \overline{u}(x))$