Creative Telescoping for D-Finite Functions

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Evaluate binomial sums and prove combinatorial identities, such as:

$$\sum_{k=0}^{n} \binom{n}{k}^{2} \binom{k+n}{k}^{2} = \sum_{k=0}^{n} \binom{n}{k} \binom{k+n}{k} \sum_{j=0}^{k} \binom{k}{j}^{3}$$

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Discover and certify evaluations of hypergeometric functions, e.g.,

$${}_{2}F_{1}\left(2t,2t+\frac{1}{3},t+\frac{5}{6};-\frac{1}{8}\right) = \left(\frac{16}{27}\right)^{t}\frac{\Gamma\left(t+\frac{5}{6}\right)\Gamma\left(\frac{2}{3}\right)}{\Gamma\left(t+\frac{2}{3}\right)\Gamma\left(\frac{5}{6}\right)}.$$

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Prove special function identities:

$$\int_{-1}^{1} (1 - x^2)^{\nu - \frac{1}{2}} e^{iax} C_n^{(\nu)}(x) \, \mathrm{d}x = \frac{\pi i^n \Gamma(n + 2\nu) J_{n+\nu}(a)}{2^{\nu - 1} a^{\nu} n! \, \Gamma(\nu)}$$

Prove evaluations of infinite families of determinants:

$$\det_{0 \le i,j < n} \left(2^i \binom{i+2j+1}{2j+1} - \binom{i-1}{2j+1} \right) = 2 \prod_{i=1}^n \frac{2^{i-1} (4i-2)!}{(n+2i-1)!}$$

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Compute Feynman integrals, such as

$$\int_0^1 \int_0^1 \frac{w^{-1-\varepsilon/2}(1-z)^{\varepsilon/2}z^{-\varepsilon/2}}{(z+w-wz)^{1-\varepsilon}} \left(1-w^{n+1}-(1-w)^{n+1}\right) \,\mathrm{d}w \,\mathrm{d}z$$

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Or relativistic Coulomb integrals, also arising in physics:

$$\int_{0}^{\infty} r^{p+2} \left(F(r)^{2} \pm G(r)^{2} \right) dr, \quad \text{where}$$

$$\begin{pmatrix} F(r) \\ G(r) \end{pmatrix} = \frac{a^{2} (2a\beta r)^{\nu-1}}{e^{a\beta r}} \sqrt{\frac{\beta^{3}n!}{\gamma \,\Gamma(n+2\nu)}} \begin{pmatrix} \alpha_{1} & \alpha_{2} \\ \beta_{1} & \beta_{2} \end{pmatrix} \begin{pmatrix} L_{n-1}^{(2\nu)}(2a\beta r) \\ L_{n}^{(2\nu)}(2a\beta r) \end{pmatrix}$$

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- ► Uniqueness of the solution to Canham's problem which predicts the shape of biomembranes: show that the reduced volume Iso(z) of any stereographic projection of the Clifford torus to ℝ³ is bijective (Alin Bostan, Sergey Yurkevich)

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- Computing efficiently the *n*-dimensional volume of a compact semi-algebraic set, i.e., the solution set of multivariate polynomial inequalities, up to a prescribed precision 2^{-p} (Pierre Lairez, Marc Mezzarobba, Mohab Safey El Din)

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- Irrationality measures of mathematical constants such as elliptic *L*-values (Wadim Zudilin), in the spirit of Apéry's proof of the irrationality of ζ(3).

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Proc. Natl. Acad. Sci. USA Vol. 75, No. 1, pp. 40–42, January 1978 Mathematics

Decision procedure for indefinite hypergeometric summation

(algorithm/binomial coefficient identities/closed form/symbolic computation/linear recurrences)

R. WILLIAM GOSPER, JR.

Xerox Palo Alto Research Center, Palo Alto, California 94304

Communicated by Donald E. Knuth, September 26, 1977

ABSTRACT Given a summand a_n , we seek the "indefinite sum" S(n) determined (within an additive constant) by

$$\sum_{n=1}^{m} a_n = S(m) - S(0)$$
 [0]

or, equivalently, by

$$a_n = S(n) - S(n-1).$$
 [1]

An algorithm is exhibited which, given a_n , finds those S(n) with the property

$$\frac{S(n)}{S(n-1)} = a \text{ rational function of } n.$$
 [2]

erate case where a_n is identically zero.) Express this ratio as

$$\frac{a_n}{a_{n-1}} = \frac{p_n}{p_{n-1}} \frac{q_n}{r_n},$$
 [5]

where p_n , q_n , and r_n are polynomials in n subject to the following condition:

$$gcd(q_n, r_{n+j}) = 1,$$
⁽⁶⁾

for all non-negative integers j.

It is always possible to put a rational function in this form, for if $gcd(q_n, r_{n+j}) = g(n)$, then this common factor can be

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From f(n) = g(n+1) - g(n) it follows that if such g(n) exists, then it must be a rational function multiple of f(n):

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$$\frac{f(n)}{g(n)} = \underbrace{\frac{g(n+1)}{g(n)}}_{\in \mathbb{K}(n)} -1 \qquad \Longrightarrow \underbrace{g(n) = \underbrace{y(n)}_{\in \mathbb{K}(n)} \cdot f(n).}_{\in \mathbb{K}(n)}$$

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Instead of hypergeometric g(n), look for a rational solution y(n). Key idea: write the rational function r(n) in Gosper form:

$$r(n) = \frac{a(n)}{b(n)} \frac{c(n+1)}{c(n)}$$

for polynomials $a,b,c\in\mathbb{K}[n]$

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The equation turns into:

$$a(n)c(n+1)y(n+1) - b(n)c(n)y(n) = b(n)c(n).$$

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for some, still unknown, rational function x(n).

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This is called **Gosper's equation**.

Theorem (Gosper): if there exists $x(n) \in \mathbb{K}(n)$ that solves

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a(n)x(n+1) - b(n-1)x(n) = c(n). (Gosper's equation)

then x(n) is actually a polynomial.

Proof: Assume to the contrary that x(n) = p(n)/q(n). Then:

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Let $\ell \in \mathbb{N}$ be the largest integer such that $gcd(q(n), q(n+\ell)) \neq 1$. Let u(n) be an irreducible, nonconstant factor of this gcd. Then:

 $\begin{array}{ll} \bullet & u(n-\ell) \mid b(n-1)p(n)q(n+1) & \implies u(n-\ell) \mid b(n-1) \\ \bullet & u(n+1) \mid a(n)p(n+1)q(n) & \implies u(n+1) \mid a(n) \end{array}$

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It follows that $u(n+1) | gcd(a(n), b(n+\ell))$, contradicting the gcd conditions in the Gosper form.

How to find, if it exists, the polynomial solution x(n)?

Degree bounding, ansatz, solving a linear system.

$$\sum_{k=0}^{n} (4k+1) \frac{k!}{(2k+1)!} = 2 - \frac{n!}{(2n+1)!}$$

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Definition: A bivariate term f(n, k) is called hypergeometric (w.r.t. n and k) if

$$\frac{f(n+1,k)}{f(n,k)} \qquad \text{and} \qquad \frac{f(n,k+1)}{f(n,k)}$$

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(Assume f(n, k) is a hypergeometric term and has finite support, hence the sum can be taken for all $k \in \mathbb{Z}$.)

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- Get q(n)S(n+1) p(n)S(n) = 0 with $S(n) := \sum_k f(n,k)$.
- Check that h(0) = S(0). Hence S(n) = h(n) for all n.

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Gosper's algorithm applied to $\bar{f}(n,k)$ succeeds:

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Zeilberger's (Fast) Algorithm



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Communication

A fast algorithm for proving terminating hypergeometric identities

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J. Symbolic Computation (1991) 11, 195-204

The Method of Creative Telescoping

DORON ZEILBERGER

Department of Mathematics and Computer Science, Temple University, Philadelphia, PA 19122, USA

In memory of John Riordan, master of ars combinatorica

(Received 1 June 1989)

An algorithm for definite hypergeometric summation is given. It is based, in a non-obvious way, on Gosper's algorithm for definite hypergeometric summation, and its theoretical justification relies on Bernstein's theory of holonomic systems.

Creative telescoping is a method

▶ to deal with parametrized definite sums and integrals

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Example:

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 $\sum_{k=1}^{\infty} \frac{1}{k(k+n)}$

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$$\underbrace{\sum_{k=1}^{\infty} \frac{1}{k(k+n)}}_{=:F_n} \rightsquigarrow (n+2)^2 F_{n+2} = (n+1)(2n+3)F_{n+1} - n(n+1)F_n$$

Method for doing sums and integrals (aka Feynman's differentiating under the integral sign)

Consider the following summation problem: $F(n) := \sum_{k=a}^{b} f(n,k)$

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Consider the following summation problem: $F(n) := \sum_{k=a}^{o} f(n,k)$

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Summing from a to b yields a recurrence for F(n):

$$c_r(n)F(n+r) + \dots + c_0(n)F(n) = g(n,b+1) - g(n,a).$$

Method for doing sums and integrals (aka Feynman's differentiating under the integral sign)

Consider the following integration problem: $F(x) := \int_a^b f(x, y) \, dy$

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Then
$$F(n) = \int_a^b \left(\frac{\mathrm{d}}{\mathrm{d}y}g(x,y)\right)\mathrm{d}y \qquad = g(x,b) - g(x,a).$$

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$$c_r(x)\frac{\mathrm{d}^r}{\mathrm{d}x^r}f(x,y) + \dots + c_0(x)f(x,y) = \frac{\mathrm{d}}{\mathrm{d}y}g(x,y).$$

Integrating from a to b yields a differential equation for F(x):

$$c_r(x)\frac{\mathrm{d}^r}{\mathrm{d}x^r}F(x) + \dots + c_0(x)F(x) = g(x,b) - g(x,a)$$

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Note that there are "trivial" solutions like:

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$$g(n,k) := \sum_{i=0}^{k-1} \Big(c_d(n) f(n+d,i) + \dots + c_0(n) f(n,i) \Big).$$

A reasonable choice for where to search for g(n,k) is:

hypergeometric terms, i.e., rational function multiples of f(n,k).

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► Apply a parametrized version of Gosper's algorithm to $p_r(n)f(n+r,k) + \dots + p_1(n)f(n+1,k) + p_0(n)f(n,k).$

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The p_i appear linearly, hence the final linear system can be solved simultaneously for the p_i and the coefficients of x(k):

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The algorithm always finds the telescoper of minimal order.

Examples for Zeilberger's Algorithm

$$\sum_{k=0}^{n} \binom{n}{k} = 2^{n}$$

$$\sum_{k=-n}^{n} (-1)^{k} \binom{2n}{n+k}^{2} = \frac{(2n)!}{(n!)^{2}}$$

$$\sum_{k=0}^{n} \binom{n}{k}^{2} \binom{n+k}{k}^{2} \quad \rightsquigarrow \text{ second-order recurrence}$$

$$\sum_{k=0}^{n} (-1)^{k} \binom{n}{k} \binom{dk}{n} = (-d)^{n}$$

$$\stackrel{\infty}{\longrightarrow} (\cdot) \quad (l)$$

$$_{2}F_{1}(a,b,c;z) := \sum_{k=0}^{\infty} \frac{(a)_{k} (b)_{k}}{(c)_{k} k!} z^{k} \quad \rightsquigarrow \text{ second-order recurrence}$$

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with $a_j, a_j', b_j, b_j', c_j, c_j', d_j, d_j' \in \mathbb{N}$.

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Then there exist polynomials $p_0(n), \ldots, p_r(n)$, not all zero, and $q(n,k) \in \mathbb{K}(n,k)$ such that g(n,k) := q(n,k)f(n,k) satisfies

$$\sum_{i=0}^{r} p_i(n) f(n+i,k) = g(n,k+1) - g(n,k).$$

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Definition: A function f(x) is called D-finite ("differentiably finite") if it satisfies a (nontrivial) linear ordinary differential equation with polynomial coefficients:

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- operations (closure properties) can be executed algorithmically

Many Functions are D-Finite

ArcCsc, KelvinBei, HypergeometricPFQ, ExpIntegralE, ArcTanh, HankelH2, AngerJ, JacobiP, ChebyshevT, AiryBi, AiryAi, Sinc, CosIntegral, ArcSech, SphericalBesselY, Sin, WhittakerW, SphericalHankelH2, HermiteH, ExpIntegralEi, Beta, AiryBiPrime, SphericalBesselJ, ParabolicCylinderD, Erfc, EllipticK, Cos, Hypergeometric2F1, Erf, KelvinKer, BetaRegularized, HypergeometricPFQRegularized, Log, BesselY, Cosh, ArcSinh, CoshIntegral, ArcTan, ArcCoth, LegendreP, LaguerreL, EllipticE, SinhIntegral, Sinh, SphericalHankelH1, ArcSin, AiryAiPrime, EllipticThetaPrime, Root, AppellF1, FresnelC, LegendreQ, ChebyshevU, GammaRegularized, Erfi, Bessell, HypergeometricU, KelvinKei, Exp, ArcCot, Hypergeometric2F1Regularized, ArcSec, Hypergeometric0F1, EllipticPi, GegenbauerC, ArcCos, WeberE, FresnelS, EllipticF, ArcCosh, HankelH1, Sqrt, BesselK, BesselJ, Hypergeometric1F1Regularized, StruveL, KelvinBer, StruveH, WhittakerM, ArcCsch, Hypergeometric1F1, SinIntegral, ...

> arise in mathematical analysis and in real-world phenomena

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Airy function

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Airy function



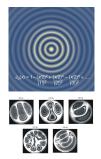


Bessel function

arise in mathematical analysis and in real-world phenomena



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Bessel function



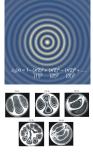


Coulomb function

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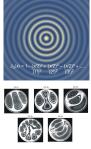


Coulomb function

- arise in mathematical analysis and in real-world phenomena
- are solutions to certain differential equations
- ▶ cannot be expressed in terms of the usual elementary functions $(\sqrt{-}, \exp, \log, \sin, \cos, \dots)$



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Coulomb function

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- (v) f(h(x)), where h(x) is an algebraic function.
- (vi) In particular, every algebraic function h(x) is D-finite.

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All coefficients r_i, s_i must vanish: this yields $d_1 + d_2$ equations for the unknowns c_0, \ldots, c_d . The choice $d := d_1 + d_2$ ensures a solution.

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 \longrightarrow Software demo

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D-Finite Functions and Operators

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Many Sequences are P-Recursive

Multinomial, KelvinBei, HypergeometricPFQ, HarmonicNumber, HankelH2. CatalanNumber, AngerJ, JacobiP, ChebyshevT, SphericalBesselY, WhittakerW, Gamma, Subfactorial, BesselJ, Pochhammer, SphericalHankelH2, Fibonacci, HermiteH, Beta, SphericalBesselJ, Tribonacci, StruveL, ParabolicCylinderD, Hypergeometric2F1, BesselK, BetaRegularized, KelvinKer, PolyGamma, HypergeometricPFQRegularized, SchröderNumber, SphericalHankelH1, LegendreP, LaguerreL, DelannoyNumber, BetaRegularized, AppellF1, LegendreQ, Binomial, ChebyshevU, GammaRegularized, Bessell, HypergeometricU, KelvinKei, Factorial, Hypergeometric2F1Regularized, GegenbauerC, KelvinBer, WeberE, HankelH1, Hypergeometric1F1Regularized. StruveH, WhittakerM, Hypergeometric0F1, Factorial2, Hypergeometric1F1, LucasL, MotzkinNumber, BesselY, ...

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▶ If a_n satisfies $L(a_n) = h_n$ for some P-rec h_n , then a_n is P-rec. Proof: Assume $M(h_n) = 0$. Then $(ML)(a_n) = M(L(a_n)) = 0$.

D-Finite and P-Recursive

Theorem: A sequence $(a_n)_{n \in \mathbb{N}}$ is P-recursive iff its generating function $f(x) = \sum_{n=0}^{\infty} a_n x^n$ is D-finite.

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Proof: Calculate the derivatives of f:

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 q-special functions: q-Bessel functions, q-Legendre polynomials, q-Gegenbauer polynomials, etc.

Generalize the notions D-finite / P-recursive to several variables (from now on, everything will just be called "D-finite"):

► Continuous case: multivariate functions f(x₁,...,x_s) where the x_i are continuous variables; must satisfy a ("maximally overdetermined") system of LPDEs with polynomial coeffs.

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Examples: Bessel functions, orthogonal polynomials such as the Legendre polynomials $P_n(x)$, etc.

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$$\frac{\mathrm{d}^{i_1}}{\mathrm{d}x_1^{i_1}}\dots\frac{\mathrm{d}^{i_s}}{\mathrm{d}x_s^{i_s}}f_{n_1+j_1,\dots,n_r+j_r}(x_1,\dots,x_s)$$

with $i_1, \ldots, i_s, j_1, \ldots, j_r \in \mathbb{N}$ such that any shifted partial derivative of f (of the above form) can be expressed as a $\mathbb{K}(x_1, \ldots, x_s, n_1, \ldots, n_r)$ -linear combination of the basis functions.

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Again, finitely many initial conditions suffice to specify / fix f.

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$$\partial_v \cdot a = \sigma(a) \cdot \partial_v + \delta(a)$$

where σ is an automorphism and δ is a $\sigma\text{-derivation, i.e.,}$

$$\delta(ab) = \sigma(a)\delta(b) + \delta(a)b.$$

Definition: Such operators form an Ore algebra

$$\mathbb{O} = \mathbb{K}(x, y, \dots) \langle \partial_x, \partial_y, \dots \rangle,$$

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Definition: We define the **annihilator** of a function f to be the set

$$\operatorname{Ann}_{\mathbb{O}} f := \left\{ P \in \mathbb{O} \mid P \cdot f = 0 \right\}$$

(it is a **left ideal** in the ring \mathbb{O}).

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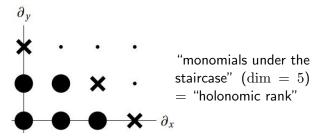
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For $oldsymbol{lpha} = (a,b,c)$ and a shift vector $oldsymbol{eta} \in \mathbb{Z}^3$ compute a relation

$${}_{2}F_{1}(\boldsymbol{\alpha}+\boldsymbol{\beta};z) = R_{\boldsymbol{\beta}}(\boldsymbol{\alpha},z) \cdot {}_{2}F_{1}(\boldsymbol{\alpha};z) + Q_{\boldsymbol{\beta}}(\boldsymbol{\alpha},z) \cdot {}_{2}F_{1}'(\boldsymbol{\alpha};z)$$

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Example: using $\beta = (2, 2, 1)$ discover (and prove!) the identity

$${}_{2}F_{1}\left(2t,2t+\frac{1}{3},t+\frac{5}{6};-\frac{1}{8}\right) = \left(\frac{16}{27}\right)^{t}\frac{\Gamma\left(t+\frac{5}{6}\right)\Gamma\left(\frac{2}{3}\right)}{\Gamma\left(t+\frac{2}{3}\right)\Gamma\left(\frac{5}{6}\right)}.$$

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$${}_{2}F_{1}\left(2t,2t+\frac{1}{3},t+\frac{5}{6};-\frac{1}{8}\right) = \left(\frac{16}{27}\right)^{t}\frac{\Gamma\left(t+\frac{5}{6}\right)\Gamma\left(\frac{2}{3}\right)}{\Gamma\left(t+\frac{2}{3}\right)\Gamma\left(\frac{5}{6}\right)}.$$

Ebisu compiled a list of hundreds of such special $_2F_1$ evaluations.

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Example: Relativistic Coulomb Integrals Consider the radial wave functions F and G of the form

$$\begin{pmatrix} F(r) \\ G(r) \end{pmatrix} = E(r) \begin{pmatrix} \alpha_1 & \alpha_2 \\ \beta_1 & \beta_2 \end{pmatrix} \begin{pmatrix} L_{n-1}^{(2\nu)}(2a\beta r) \\ L_n^{(2\nu)}(2a\beta r) \end{pmatrix}$$
where $E(r) = a^2 \beta^{3/2} \sqrt{\frac{n!}{\gamma \, \Gamma(n+2\nu)}} (2a\beta r)^{\nu-1} e^{-a\beta r}$

$$\alpha_{1,2} = \pm \sqrt{1+\varepsilon} \left((\kappa - \nu) \sqrt{1+\varepsilon} \pm \mu \sqrt{1-\varepsilon} \right),$$

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Task: Compute recurrences w.r.t. *p* for these integrals.

Find Certain Operators in Annihilator Ideals

Application: In simulations of the propagation of electromagnetic waves the following basis functions (2D case) are defined:

$$\varphi_{i,j}(x,y) := (1-x)^i P_j^{(2i+1,0)}(2x-1) P_i\left(\frac{2y}{1-x}-1\right)$$

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Ansatz: One needs a relation of the form

$$\sum_{(k,l)\in A} a_{k,l}(i,j) \frac{\mathrm{d}}{\mathrm{d}x} \varphi_{i+k,j+l}(x,y) = \sum_{(m,n)\in B} b_{m,n}(i,j) \varphi_{i+m,j+n}(x,y)$$

that is free of x and y (and similarly for $\frac{d}{dy}$).

Holonomic Functions

Definition: Let $f(x_1, \ldots, x_s)$ depend only on continuous variables. Consider the Weyl algebra

$$\mathbb{W} = \mathbb{K}[x_1, \ldots, x_s] \langle D_{x_1}, \ldots, D_{x_s} \rangle.$$

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Sequences: $a_{n_1,...,n_s}$ is holonomic if its generating function

$$A(x_1, \dots, x_s) := \sum_{n_1=0}^{\infty} \dots \sum_{n_s=0}^{\infty} a_{n_1, \dots, n_s} x_1^{n_1} \dots x_s^{n_s}$$

is holonomic in the above sense.

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Application: Combine the two notions:

- Use D-finiteness for computations.
- Use holonomy for justifications (existence, termination).

Principia Holonomica

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- 3. Integrals and sums are treated by the method of **creative telescoping**.
- 4. The output is always given as an annihilating ideal, **not as a closed form**.

The Holonomic Systems Approach

Journal of Computational and Applied Mathematics 32 (1990) 321-368 North-Holland 321

A holonomic systems approach to special functions identities *

Doron ZEILBERGER Department of Mathematics, Temple University, Philadelphia, PA 19122, USA

Received 14 November 1989

Abstract: We observe that many special functions are solutions of so-called holonomic systems. Bernstein's deep theory of holonomic systems is then invoked to show that any identity involving sums and integrals of products of these special functions can be verified in a finite number of steps. This is partially substantiated by an algorithm that proves terminating hypergenetric series: identities, and that is given both in English and in MAPLE.



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Creative Telescoping for D-finite Sequences Let f(n,k) be D-finite, given by $Ann_{\mathbb{O}}(f)$, $\mathbb{O} = \mathbb{K}(n,k)\langle S_n, S_k \rangle$. Creative Telescoping for D-finite Sequences Let f(n,k) be D-finite, given by $Ann_{\mathbb{O}}(f)$, $\mathbb{O} = \mathbb{K}(n,k)\langle S_n, S_k \rangle$. We aim at computing a creative telescoping relation of the form:

$$p_r(n)f(n+r,k) + \dots + p_0(n)f(n,k) = g(n,k+1) - g(n,k)$$

= $(S_k - 1) \cdot g(n,k).$

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Example for Creative Telescoping
Consider the integral
$$F(x) := \int_0^\infty \underbrace{\frac{y^{\nu+1}}{y^2+1}J_{\nu}(xy)}_{=:f(x,y)} dy.$$

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$$Q = \frac{x (y^2 + 1)}{y} D_x - \frac{\nu y^2 + \nu}{y}$$
$$g(x, y) = Q \cdot f = y^{\nu} (xy J_{\nu}'(xy) - \nu J_{\nu}(xy))$$

The function f is D-finite with holonomic rank 2 (Basis: f, $\frac{d}{dx}f$): { $(y^3+y)D_y-x(y^2+1)D_x-\nu y^2-\nu+y^2-1, x^2D_x^2+xD_x+x^2y^2-\nu^2$ } Creative telescoping delivers:

$$\begin{split} P &= x^2 D_x^2 + x D_x - x^2 - \nu^2 \\ Q &= \frac{x \left(y^2 + 1\right)}{y} D_x - \frac{\nu y^2 + \nu}{y} \\ g(x, y) &= Q \cdot f = y^{\nu} \left(xy J_{\nu}'(xy) - \nu J_{\nu}(xy)\right) \\ \text{Integrating} \ (P - D_y Q) \cdot f = 0, \text{ i.e., } P \cdot f = \frac{\mathrm{d}}{\mathrm{d}y} g(x, y), \text{ yields} \\ x^2 F''(x) + x F'(x) - (x^2 + \nu^2) F(x) = g(x, y) \Big|_{y=0}^{y=\infty} = 0 \end{split}$$

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Idea: Make an ansatz for the telescoper P and the certificate Q.

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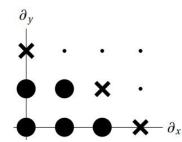
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Since $Q \in \mathbb{O} / \operatorname{Ann}_{\mathbb{O}}(f)$, we can set

$$Q = \sum_{u \in \mathfrak{U}} q_u(x, y) \, u \qquad \text{with unknowns } q_u \in \mathbb{K}(x, y).$$

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Finally: loop over the (a priori) unknown order r of the telescoper. \rightarrow This is Chyzak's algorithm (analogously in other Ore algebras).

Creative Telescoping in Full Generality

In general, a creative telescoping operator has the form

$$P(\boldsymbol{x}, \boldsymbol{\partial}_{\boldsymbol{x}}) + \Delta_1 Q_1(\boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\partial}_{\boldsymbol{x}}, \boldsymbol{\partial}_{\boldsymbol{y}}) + \dots + \Delta_m Q_m(\boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\partial}_{\boldsymbol{x}}, \boldsymbol{\partial}_{\boldsymbol{y}})$$

where $\Delta_i = S_{y_i} - 1$ or $\Delta_i = D_{y_i}$ (depending on the problem).

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- The certificates certify the correctness of the telescoper.

For finding CT operators, we proposed an ansatz of the form

$$\sum_{\boldsymbol{\alpha}} p_{\boldsymbol{\alpha}}(\boldsymbol{x}) \boldsymbol{\partial}_{\boldsymbol{x}}^{\boldsymbol{\alpha}} + \sum_{i=1}^{m} \Delta_{i} \sum_{u \in \mathfrak{U}} \frac{\sum_{\boldsymbol{\beta}} q_{i,j,\boldsymbol{\beta}}(\boldsymbol{x}) \boldsymbol{y}^{\boldsymbol{\beta}}}{d_{i,j}(\boldsymbol{x}, \boldsymbol{y})} u$$

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with unknowns p_{α} and $q_{i,j,\beta}$, and with specific denominators $d_{i,j}$.

• input: a left Gröbner basis G of $Ann_{\mathbb{O}}(f)$

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- ▶ input: a left Gröbner basis G of Ann_D(f)
- denote by \$\mathcal{L}\$ the (finitely many) monomials under its stairs
- reduce the ansatz with G and equate coefficients to zero
- new: coefficient comparison w.r.t. y
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- implemented in HolonomicFunctions (Mathematica)

Application: Special Function Identities

Journal of Computational and Applied Mathematics 32 (1990) 321-368 North-Holland 321

A holonomic systems approach to special functions identities *

Doron ZEILBERGER Department of Mathematics, Temple University, Philadelphia, PA 19122, USA

Received 14 November 1989

Abstract: We observe that many special functions are solutions of so-called holonomic systems. Bernstein's deep theory of holonomic systems is then invoked to show that any identity involving sums and integrals of products of these special functions can be verified in a finite number of steps. This is partially substantiated by an algorithm that proves terminating hypergenometric series identities, and that is given both in English and in MAPLE.





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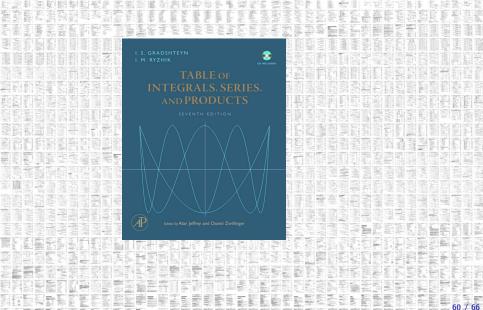


NIST Handbook of Mathematical Functions





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7.31 Combinations of Gegenhauer polynomials C_(r) and powers

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- 0 + 0++ T_0(4++ 2+-(0+1)(2+1)+1)
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- 1348 1 / 10 Factorie P. M. 1 (4<0) tan 1 2 " t. 1 2 4- 20 0- 0.0 at -

146 . A.D. (* "4-** * 14" * * -* 1+14 * 1 -* 1+14 * 200 Particle - 4 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 11.000 $F_{\rm index} = \frac{d^2 + l^2}{d^2 + l^2} \frac{d^2 + l^2}{d$ $P_{hext}(mx) = -dx = \frac{a \cdot a^2 + b^2 \cdot a^2 + b^2 - - a^2 + (ba)^2}{(a^2 + b^2)(a^2 + b^2) - b^2 + (ba + b^2)}$ 1" CROBER ELLED

Significant polynomials (*____) and demonstry functions 198

- $\frac{1}{2} 1 e^{2-\frac{1}{2}} C_n(\cos -\cos e \sin -\sin -) de = \frac{p^2 \log(-\frac{1}{2})}{(2 e)!} C_n(\cos -) C_n(\cos -)$ By the set 3 of 1 10,0 ob- 3 + 100 ()
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- $\frac{1}{2} (1-2^{-1} C_{1} + 2 C_{2} + \frac{(1-2)^{2}}{2} (1-2^{2} \frac{(1-2)^{2$
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- $T_{ABA} = \frac{1}{1} \frac{1}{r^2} \frac{1}{1} \frac{1}{r^2} \frac{\sigma^2}{\sigma_{ab}^2} \frac{\sigma^2}{\sigma^2} \frac{\sigma^2}{(1)} \frac{\sigma^2}{(1)} \frac{\sigma^2}{\sigma^2} \frac{\sigma^2}{(1)} \frac$ $\begin{array}{c} \mathbf{1.000} \quad & \left[\left[(|\mathbf{k}-\mathbf{r}|)^{-1} C_{\mathbf{r}} \right]_{1}^{2} + 1 + \frac{|\mathbf{k}-\mathbf{r}|}{2} + 1 \right] \frac{|\mathbf{k}-\mathbf{r}|}{|\mathbf{k}|} \frac{|\mathbf{k}|}{|\mathbf{k}|} + \frac{|\mathbf{r}|}{|\mathbf{k}|} \frac{|\mathbf{k}|}{|\mathbf{k}|} + \frac{|\mathbf{k}|}{|\mathbf{k}|} \frac{|\mathbf{k}|}{|$
- taan h > j λ _ d_ataa)(as f d = 0 (a + 1.0.0...]

Complete System of Driftsganal Step Functions 7.35 Combinations of Chelsphere polynomials and elementary functions THE COLLECTIONS TO A DOLLARS $= \frac{2^{\frac{1}{2}} (1+2^{\frac{1}{2}}+2^{\frac{1}{2}}-1)}{(2^{\frac{1}{2}}+2^{\frac{1}{2}})^{\frac{1}{2}} (1+1)} dt = \frac{2^{\frac{1}{2}}}{2t} - 2^{\frac{1}{2}-1} - 2 + 1, \frac{2+1}{2}$

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- - $T_{2n-1}(s) = \frac{ds}{1 s} = (-1)^n \frac{1}{2} J_{2n-1}(s)$ (s > 0)

- $X^{2} = P_{2+1}(m, m)(m, d = (1)^{-1} \frac{1}{(m+1)(m+1)} P_{2+1}(m))$ and stiff, bids-8 ----+(χ^ρ Σ_{δ+1}() |e−irismal -Task P. I. San's and marker - Marker I. -.... Paul(1)mar == (1)*** = /a=j(4) (x>4) a²+8² Sale ¹¹⁸as a²+8² Sale ¹¹⁸ P₂(1)dr = (al) ¹¹⁸ J₁₁₂(a)J₁₁₂(b) what has ""on what has "" Printer of "" Prints (Frid) 1. P.(c) main a de = 1 (+ 1+ eres)
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18 Complex System of Onlogend Sing Practices

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7.33 Combinations of the polynomials $C_n(x)$ and Board functions; Integration Gaussianser functions with respect to the index

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7.37 7.38 Hermite polynomials

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 $\frac{1}{2} + P_n - 1 - 2 \sigma^2 - \left[A_n(m) \right]^2 d\sigma = \frac{1}{2(2m+1)} - \left[\left[A_n(m) \right]^2 + \left[A_{n+1}(m) \right]^2 \right]$

 $\frac{1}{2} \sigma P_n (1-2n^2-\delta_n) \sigma \in T_n) \sigma (d\alpha = \frac{1}{2(2n+1)} [A_n(\alpha + T_n) \alpha + A_{n-1}(\alpha + T_{n-1}(\alpha + T_n))]$

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- -1' (2+0) (0+1' h+4 36 Contributions of Chebyshev polynomials and Bound Southers **7.36** $I = I^{2} = I^{2} = I_{2}(r) J (r_{2}) dr = \frac{1}{2} J_{2} = \frac{1}{2} I J_{2} = \frac{1}{2} I_{2} = \frac{1}{2}$
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- 7.32 Contributions of Gegenbourr polynomials $C_{\alpha}(x)$ and elementary functions

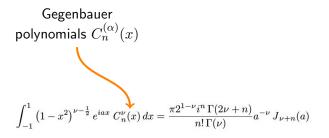
7.32 Combinations of Gegenbauer polynomials $C_n^{ u}(x)$ and elementary functions

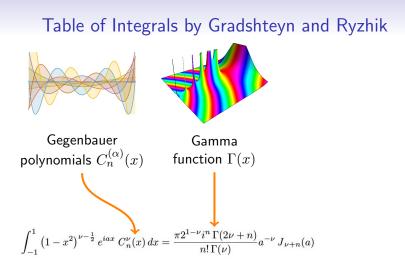
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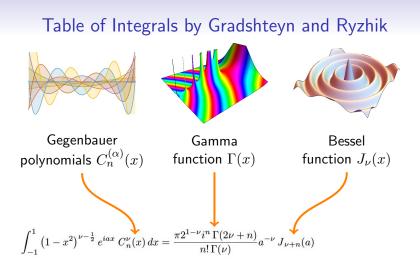
1.
$$\int_{0}^{\pi} C_{n}^{\nu} (\cos \varphi) (\sin \varphi)^{2\nu} d\varphi = 0 \qquad [n = 1, 2, 3, ...] \qquad 60 / 66$$

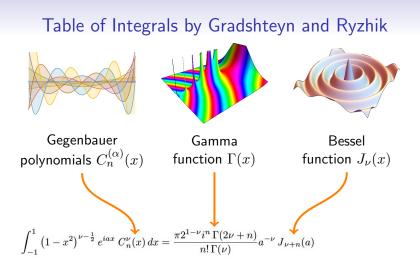
$$\int_{-1}^{1} \left(1 - x^2\right)^{\nu - \frac{1}{2}} e^{iax} C_n^{\nu}(x) \, dx = \frac{\pi 2^{1 - \nu} i^n \, \Gamma(2\nu + n)}{n! \, \Gamma(\nu)} a^{-\nu} \, J_{\nu + n}(a)$$











Let's prove this identity with creative telescoping...

Von Doron Zeilberger 😣

An Mich <christoph.koutschan@ricam.oeaw.ac.at> (9)

Kopie (CC) Alberto Maspero <amaspero@sissa.it> @, Mark van Hoeij <hoeij@m

Betreff Challenge to your Holonomic package

Dear Christoph, Hope all is well.

I recently wrote a paper front: https://sites.math.rutgers.edu/~zeilberg/mamarim/mamarimhtml/bcmv.html pdf: http://www.math.rutgers.edu/~zeilberg/mamarim/mamarimPDF/bcmvV2.pdf

where I claimed that your amazing package can routinely prove that the unique solution of the sequence defined in procedure DxH(p,x) is the same as the unique sequence defined in DxR(p,x)and similarly for CxH(p,x) and CxR(p,x)

https://sites.math.rutgers.edu/~zeilberg/tokhniot/BCMV.txt

(i) Was I right?

(ii) If it is not too much trouble, can you actually do it.

In version 1 it was not so important, since I did not claim a fully rigorous proof to conj. (4) in the paper, but now that Mark van Hoeij was able to solve the recurrence that would imply a rigorous proof, just to appease the god of rigorous mathematics, can you do it?

> Best wishes Doron

$$D_1(x) = \frac{12(1-x)}{x^3 - x} \left(\frac{1}{6}(x - x^3) - \frac{28x^2}{9} + \frac{1}{5}(x^2 - 1) - \frac{13x}{9} + \frac{101}{15} \right)$$

$$D_1(x) = \frac{12(1-x)}{x^3-x} \left(\frac{1}{6}(x-x^3) - \frac{28x^2}{9} + \frac{1}{5}(x^2-1) - \frac{13x}{9} + \frac{101}{15} \right)$$
$$D_p(x) = R_1(p,x) + \sum_{i=1}^{p-1} R_2(i,p,x) + \sum_{i=1}^{p-1} R_3(i,p,x) D_i(x)$$

$$D_1(x) = \frac{12(1-x)}{x^3-x} \left(\frac{1}{6}(x-x^3) - \frac{28x^2}{9} + \frac{1}{5}(x^2-1) - \frac{13x}{9} + \frac{101}{15} \right)$$
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$$R_1(p,x) = \frac{12p^2(p-x)}{x^3-x-p^3+p} \left(\frac{(x^3-x)(p+x)}{5(p^2+px+x^2-1)} + \frac{274p^2}{45} - \frac{x^3-x}{6p} - \frac{13px}{9} - \frac{28x^2}{9} + \frac{29}{45} \right)$$

$$D_{1}(x) = \frac{12(1-x)}{x^{3}-x} \left(\frac{1}{6}(x-x^{3}) - \frac{28x^{2}}{9} + \frac{1}{5}(x^{2}-1) - \frac{13x}{9} + \frac{101}{15} \right)$$

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$$R_{1}(p,x) = \frac{12p^{2}(p-x)}{x^{3}-x-p^{3}+p} \left(\frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{274p^{2}}{45} - \frac{x^{3}-x}{6p} - \frac{13px}{9} - \frac{28x^{2}}{9} + \frac{29}{45} \right)$$

$$R_{2}(i,p,x) = \frac{144i^{2}p(p-i)(i-x)(p-x)}{(x-1)x(x+1)(x-i)(x^{3}-x-p^{3}+p)} \left(-\frac{13x(p-i)}{9} - \frac{13ip}{9} + \frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{38p^{2}}{15} + \frac{5(x^{3}-x)}{18p} + \frac{49}{45} \right)$$

$$D_{1}(x) = \frac{12(1-x)}{x^{3}-x} \left(\frac{1}{6}(x-x^{3}) - \frac{28x^{2}}{9} + \frac{1}{5}(x^{2}-1) - \frac{13x}{9} + \frac{101}{15} \right)$$

$$D_{p}(x) = R_{1}(p,x) + \sum_{i=1}^{p-1} R_{2}(i,p,x) + \sum_{i=1}^{p-1} R_{3}(i,p,x)D_{i}(x)$$

$$R_{1}(p,x) = \frac{12p^{2}(p-x)}{x^{3}-x-p^{3}+p} \left(\frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{274p^{2}}{45} - \frac{x^{3}-x}{6p} - \frac{13px}{9} - \frac{28x^{2}}{9} + \frac{29}{45} \right)$$

$$R_{2}(i,p,x) = \frac{144i^{2}p(p-i)(i-x)(p-x)}{(x-1)x(x+1)(x-i)(x^{3}-x-p^{3}+p)} \left(-\frac{13x(p-i)}{9} - \frac{13ip}{9} + \frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{38p^{2}}{15} + \frac{5(x^{3}-x)}{18p} + \frac{49}{45} \right)$$

$$R_{3}(i,p,x) = \frac{12p(p-i)(p-x)}{(x-i)(x^{3}-x-p^{3}+p)}$$

$$D_{1}(x) = \frac{12(1-x)}{x^{3}-x} \left(\frac{1}{6}(x-x^{3}) - \frac{28x^{2}}{9} + \frac{1}{5}(x^{2}-1) - \frac{13x}{9} + \frac{101}{15} \right)$$

$$D_{p}(x) = R_{1}(p,x) + \sum_{i=1}^{p-1} R_{2}(i,p,x) + \sum_{i=1}^{p-1} R_{3}(i,p,x)D_{i}(x)$$

$$R_{1}(p,x) = \frac{12p^{2}(p-x)}{x^{3}-x-p^{3}+p} \left(\frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{274p^{2}}{45} - \frac{x^{3}-x}{6p} - \frac{13px}{9} - \frac{28x^{2}}{9} + \frac{29}{45} \right)$$

$$R_{2}(i,p,x) = \frac{144i^{2}p(p-i)(i-x)(p-x)}{(x-1)x(x+1)(x-i)(x^{3}-x-p^{3}+p)} \left(-\frac{13x(p-i)}{9} - \frac{13ip}{9} + \frac{(x^{3}-x)(p+x)}{5(p^{2}+px+x^{2}-1)} + \frac{38p^{2}}{15} + \frac{5(x^{3}-x)}{18p} + \frac{49}{45} \right)$$

$$R_{3}(i,p,x) = \frac{12p(p-i)(p-x)}{(x-i)(x^{3}-x-p^{3}+p)}$$

Task: Show that $D_p(x)$ satisfies the second-order recurrence:

A Problem from Doron Zeilberger

Task: Show that $D_p(x)$ satisfies the second-order recurrence: $\ddot{7}800p^{7} - 251x^{3}p^{6} - 1309xp^{6} + 25200p^{6} + 52x^{4}p^{5} - 2259x^{3}p^{5} - 52x^{2}p^{5} - 1953xp^{5} + 252x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 2259x^{6}p^{5} - 52x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 2259x^{6}p^{5} - 52x^{6}p^{5} - 195x^{6}p^{5} + 252x^{6}p^{5} - 2259x^{6}p^{5} - 2259x^{6} - 22$ $49800p^5 + 390x^4p^4 - 8231x^3p^4 - 390x^2p^4 + 1601xp^4 + 61650p^4 + 202x^6p^3 + 202x^6p^4 + 202x^6p^6 + 202x^6p^4 + 202x^6p^4 + 202x^6p^4 + 202x^6p^4 + 202x^6p^4 + 202x^6p^6 + 202x^6 + 202x^6$ $740x^{4}p^{3} - 15501x^{3}p^{3} - 942x^{2}p^{3} + 9417xp^{3} + 46700p^{3} - 26x^{7}p^{2} + 909x^{6}p^{2} + 52x^{5}p^{2} - 909x^{6}p^{2} + 909x^{6} + 900x^{6} + 90x^{6} +$ $180x^{4}\bar{p}^{2} - 15916x^{3}\bar{p}^{2} - 729x^{2}\bar{p}^{2} + 12874xp^{2} + 19800p^{2} - 78x^{7}p + 1313x^{6}p + 156x^{5}p - 78x^{7}p + 156x^{7}p + 156$ $1482x^{4}p - 8490x^{3}p + 169x^{2}p + 7788xp + 3600p + 3x^{9} - 61x^{7} + 606x^{6} + 113x^{5} - 600x^{6} + 110x^{5} + 100x^{5} + 1$ $900x^4 - 1855x^3 + 294x^2 + 1800x)D_p(x) - 2p(p+2)(100p^{12} - 26xp^{11} + 1200p^{11} - 26xp^{11})$ $286xp^{10} + 5900p^{10} - 351x^3p^9 - 897xp^9 + 15000p^9 + 78x^4p^8 - 3159x^3p^8 - 78x^2p^8 + 15000p^8 + 78x^4p^8 - 78x^4$ $507xp^8 + 19500p^8 + 624x^4p^7 - 11730x^3p^7 - 624x^2p^7 + 9312xp^7 + 7200p^7 + 453x^6p^6 + 9312xp^7 + 7200p^7 + 9312xp^7 + 7200p^7 + 9312xp^7 + 7200p^7 + 9312xp^7 + 9312xp^7$ $1122x^4p^6 - 23142x^3p^6 - 1575x^2p^6 + 23688xp^6 - 13900p^6 - 78x^7p^5 + 2718x^6p^5 + 2718x^6 + 2718x$ $156x^5p^{\overline{5}} - 2004x^4p^{\overline{5}} - 26037x^3p^{\overline{5}} - 714x^2p^{\overline{5}} + 29027xp^{\overline{5}} - 21000p^{\overline{5}} - 390x^7p^{\overline{4}} + 29027xp^{\overline{5}} - 21000p^{\overline{5}} - 390x^7p^{\overline{5}} + 290x^7p^{\overline{5}} + 290x^7p^{\overline{5}}$ $6642x^{6}p^{4} + 780x^{5}p^{4} - 10086x^{4}p^{4} - 16701x^{3}p^{4} + 3444x^{2}p^{4} + 18703xp^{4} - 11600p^{4} - 11600p^$ $199x^9p^3 - 183x^7p^3 + 8448x^6p^3 + 963x^5p^3 - 15336x^4p^3 - 5741x^3p^3 + 6888x^2p^3 +$ $5784xp^3 - 2400p^3 + 26x^{10}p^2 - 597x^9p^2 - 78x^8p^2 + 1011x^7p^2 + 5655x^6p^2 - 78x^8p^2 + 1011x^8p^2 + 5655x^6p^2 - 78x^8p^2 + 1011x^8p^2 + 5655x^6p^2 - 78x^8p^2 + 5655x^6p^2 + 78x^8p^2 + 5655x^8p^2 + 5655x^8p^2 + 5655x^8p^2 + 5655x^8 + 5655x^8$ $231x^{5}p^{2} - 10868x^{4}p^{2} - 771x^{3}p^{2} + 5265x^{2}p^{2} + 588xp^{2} + 52x^{10}p - 380x^{9}p - 156x^{8}p + 52x^{10}p - 380x^{9}p - 156x^{9}p + 52x^{10}p - 52x^{10}p$ $828x^{7}p + 1662x^{6}p - 516x^{5}p - 3064x^{4}p + 68x^{3}p + 1506x^{2}p - 3x^{12} + 12x^{10} + 18x^{9} - 3x^{10} + 18x^{10} + 18x^$ $\frac{1}{18x^8} - \frac{5}{54x^7} + \frac{1}{12x^6} + \frac{5}{54x^5} - \frac{3}{3x^4} - \frac{1}{18x^3} D_{p+1}(x) + p(p+1)(p-x+1)(p^2 + xp + 1)(p^2 + xp + 1)(p^2$ $4p + x^2 + 2x + 3)(100p^9 - 26xp^8 + 450p^8 - 104xp^7 + 600p^7 - 251x^3p^6 + 147xp^6 + 147xp^6$ $52x^4p^5 - 753x^3p^5 - 52x^2p^5 + 805xp^5 - 600p^5 + 130x^4p^4 - 701x^3p^4 - 130x^2p^4 + 130x^4p^4 - 701x^3p^4 - 130x^4p^4 - 701x^3p^4 - 130x^2p^4 + 130x^4p^4 - 701x^3p^4 831xp^4 - 450p^4 + 202x^6p^3 - 300x^4p^3 - 147x^3p^3 + 98x^2p^3 + 199xp^3 - 100p^3 - 100p^3$ $26x^{7}p^{2} + 303x^{6}p^{2} + 52x^{5}p^{2} - 580x^{4}p^{2} + 26x^{3}p^{2} + 277x^{2}p^{2} - 52xp^{2} - 26x^{7}p + 26x^{7}p^{2} + 26x^{7}p^$ $101x^{6}p + 52x^{5}p - 202x^{4}p - 26x^{3}p + 101x^{2}p + 3x^{9} - 9x^{7} + 9x^{5} - 3x^{3})D_{p+2}(x) = 0$

Let $f \in \mathbb{K}(x)$.

 $\label{eq:Goal: f = g' + h/b^* where b^* is squarefree $\ and $\deg(h) < \deg(b^*)$.}_{\mathbf{64}\ /\ \mathbf{66}}$

Let $f \in \mathbb{K}(x)$. Write its squarefree partial fraction decomposition:

$$f = \frac{a}{b} = a_0 + \frac{a_1}{b_1} + \frac{a_2}{b_2^2} + \dots + \frac{a_m}{b_m^m}$$
 with $b = b_1 b_2^2 \cdots b_m^m$.

$\label{eq:Goal: f = g' + h/b^* where b^* is squarefree $\ and $\deg(h) < \deg(b^*)$.}_{\mathbf{64}\ /\ \mathbf{66}}$

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 with $b = b_1 b_2^2 \cdots b_m^m$.

Now let $a, b \in \mathbb{K}[x]$ with b squarefree and $\deg(a) < \deg(b^m)$.

 $\frac{a}{b^m}$

Goal:
$$f = g' + h/b^*$$
 where b^* is squarefree and $\deg(h) < \deg(b^*)$.

Let $f \in \mathbb{K}(x)$. Write its squarefree partial fraction decomposition:

$$f = \frac{a}{b} = a_0 + \frac{a_1}{b_1} + \frac{a_2}{b_2^2} + \dots + \frac{a_m}{b_m^m} \qquad \text{with } b = b_1 b_2^2 \cdots b_m^m.$$

Now let $a, b \in \mathbb{K}[x]$ with b squarefree and $\deg(a) < \deg(b^m)$.

$$\frac{a}{b^m} = \frac{u}{b^{m-1}} + \frac{vb'}{b^m}$$
(EEA: $ub + vb' = a$)

Goal:
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 where b^* is squarefree and $\deg(h) < \deg(b^*)$.

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$$f = \frac{a}{b} = a_0 + \frac{a_1}{b_1} + \frac{a_2}{b_2^2} + \dots + \frac{a_m}{b_m^m}$$
 with $b = b_1 b_2^2 \cdots b_m^m$.

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To compute a telescoper for $\int_a^b f(x,y) \, dy$, apply this reduction ρ to the successive derivatives of the integrand f:

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 \longrightarrow Hence, the desired telescoper is $p_0 + p_1 D_x + \cdots + p_r D_x^r$.

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- Brochet (today!): multiple integrals