# Creative Telescoping for D-Finite Functions 

Christoph Koutschan

Johann Radon Institute for Computational and Applied Mathematics (RICAM) Austrian Academy of Sciences

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## ÖAW RICAM

## Motivating Examples

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.,

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{ }_{2} F_{1}\left(2 t, 2 t+\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:

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

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Prove evaluations of infinite families of determinants:

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\operatorname{det}_{0 \leqslant i, j<n}\left(2^{i}\binom{i+2 j+1}{2 j+1}-\binom{i-1}{2 j+1}\right)=2 \prod_{i=1}^{n} \frac{2^{i-1}(4 i-2)!}{(n+2 i-1)!}
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Compute Feynman integrals, such as

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\int_{0}^{1} \int_{0}^{1} \frac{w^{-1-\varepsilon / 2}(1-z)^{\varepsilon / 2} z^{-\varepsilon / 2}}{(z+w-w z)^{1-\varepsilon}}\left(1-w^{n+1}-(1-w)^{n+1}\right) \mathrm{d} w \mathrm{~d} z
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(physicists are interested in a recurrence in $n$ for such integrals).
Or relativistic Coulomb integrals, also arising in physics:

$$
\begin{gathered}
\int_{0}^{\infty} r^{p+2}\left(F(r)^{2} \pm G(r)^{2}\right) \mathrm{d} r, \quad \text { where } \\
\binom{F(r)}{G(r)}=\frac{a^{2}(2 a \beta r)^{\nu-1}}{\mathrm{e}^{a \beta r}} \sqrt{\frac{\beta^{3} n!}{\gamma \Gamma(n+2 \nu)}}\left(\begin{array}{cc}
\alpha_{1} & \alpha_{2} \\
\beta_{1} & \beta_{2}
\end{array}\right)\binom{L_{n-1}^{(2 \nu)}(2 a \beta r)}{L_{n}^{(2 \nu)}(2 a \beta r)}
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## Selected Applications of Creative Telescoping

- Hypergeometric expressions for generating functions of walks with small steps in the quarter plane (Alin Bostan, Frédéric Chyzak, Mark van Hoeij, Manuel Kauers, Lucien Pech)


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- Uniqueness of the solution to Canham's problem which predicts the shape of biomembranes: show that the reduced volume $\operatorname{Iso}(z)$ of any stereographic projection of the Clifford torus to $\mathbb{R}^{3}$ 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 $\zeta(3)$.


## Hypergeometric Terms

Definition: A term $f(n)$ is called hypergeometric if

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## Examples:

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\text { - } 3^{a \cdot n+1}
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- $(a n+1)$ !
- $2^{n(n+1) / 2}$

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-\binom{2 n}{n} \frac{(7 n+3)!}{(n+17)!}
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## Gosper's algorithm



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

$$
\begin{equation*}
\sum_{n=1}^{m} a_{n}=S(m)-S(0) \tag{0}
\end{equation*}
$$

or, equivalently, by

$$
\begin{equation*}
a_{n}=S(n)-S(n-1) . \tag{1}
\end{equation*}
$$

An algorithm is exhibited which, given $a_{n}$, finds those $S(n)$ with the property

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

erate case where $a_{n}$ is identically zero.) Express this ratio as

$$
\begin{equation*}
\frac{a_{n}}{a_{n-1}}=\frac{p_{n}}{p_{n-1}} \frac{q_{n}}{r_{n}} \tag{5}
\end{equation*}
$$

where $p_{n}, q_{n}$, and $r_{n}$ are polynomials in $n$ subject to the following condition:

$$
\begin{equation*}
\operatorname{gcd}\left(q_{n}, r_{n+j}\right)=1 \tag{6}
\end{equation*}
$$

for all non-negative integers $j$.
It is always possible to put a rational function in this form, for if $\operatorname{gcd}\left(q_{n}, r_{n+j}\right)=g(n)$, 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
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Key idea: write the rational function $r(n)$ in Gosper form:

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

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The equation turns into:

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Recall: difference equation for the unknown rational function $y(n)$ :

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This is called Gosper's equation.

## The Miracle

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

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

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- Degree bounding, ansatz, solving a linear system.


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## Examples:

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\sum_{k=0}^{n}(4 k+1) \frac{k!}{(2 k+1)!}=2-\frac{n!}{(2 n+1)!}
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Definition: A bivariate term $f(n, k)$ is called hypergeometric (w.r.t. $n$ and $k$ ) if

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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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- Check that $h(0)=S(0)$. Hence $S(n)=h(n)$ for all $n$.


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This yields $S(n+1)-2 S(n)=0$ and the original identity follows.

## 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)

[^0]
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\begin{aligned}
\sum_{k=1}^{\infty} \frac{1}{k^{2}} & =\frac{\pi^{2}}{6} \quad \text { Bad: no parameter! } \\
\sum_{k=1}^{\infty} \frac{1}{k(k+n)} & =\frac{\gamma+\psi(n)}{n}
\end{aligned}
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## Creative Telescoping

Creative telescoping is a method

- to deal with parametrized definite sums and integrals
- that yields differential/recurrence equations for them
- that became popular in computer algebra in the past 30 years


## Example:

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\begin{gathered}
\sum_{k=1}^{\infty} \frac{1}{k^{2}}=\frac{\pi^{2}}{6} \quad \text { Bad: no parameter! } \\
\underbrace{\sum_{k=1}^{\infty} \frac{1}{k(k+n)}}_{=: F_{n}} \rightsquigarrow(n+2)^{2} F_{n+2}=(n+1)(2 n+3) F_{n+1}-n(n+1) F_{n}
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## Method for doing sums and integrals (aka Feynman's differentiating under the integral sign)

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

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Consider the following integration problem: $F(x):=\int_{a}^{b} f(x, y) \mathrm{d} y$
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Then $F(n)=\int_{a}^{b}\left(\frac{\mathrm{~d}}{\mathrm{~d} y} g(x, y)\right) \mathrm{d} y \quad=g(x, b)-g(x, a)$.
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$$

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

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A reasonable choice for where to search for $g(n, k)$ is:
hypergeometric terms, i.e., rational function multiples of $f(n, k)$.

## Zeilberger's Algorithm

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- Apply a parametrized version of Gosper's algorithm to

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p_{r}(n) f(n+r, k)+\cdots+p_{1}(n) f(n+1, k)+p_{0}(n) f(n, k) .
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## Another Miracle

The parametrized Gosper is applied to the hypergeometric term

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x(k)=\sum_{i=0}^{d} x_{i}(n) k^{i} .
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- The algorithm always finds the telescoper of minimal order.


## Examples for Zeilberger's Algorithm

$$
\begin{gathered}
\sum_{k=0}^{n}\binom{n}{k}=2^{n} \\
\sum_{k=-n}^{n}(-1)^{k}\binom{2 n}{n+k}^{2}=\frac{(2 n)!}{(n!)^{2}} \\
\sum_{k=0}^{n}\binom{n}{k}^{2}\binom{n+k}{k}^{2} \rightsquigarrow \text { second-order recurrence } \\
\sum_{k=0}^{n}(-1)^{k}\binom{n}{k}\binom{d k}{n}=(-d)^{n} \\
{ }_{2} F_{1}(a, b, c ; z):=\sum_{k=0}^{\infty} \frac{(a)_{k}(b)_{k}}{(c)_{k} k!} z^{k} \rightsquigarrow \text { second-order recurrence }
\end{gathered}
$$

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Theorem: Let $f(n, k)=p(n, k) \cdot h(n, k)$ be a proper hg. term such that the polynomial $p(n, k)$ is of maximal degree

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h(n, k)=\frac{\left(\prod_{j=1}^{A}\left(\alpha_{j}\right)_{a_{j}^{\prime} n+a_{j} k}\right)\left(\prod_{j=1}^{B}\left(\beta_{j}\right)_{b_{j}^{\prime} n-b_{j} k}\right)}{\left(\prod_{j=1}^{C}\left(\gamma_{j}\right)_{c_{j}^{\prime} n+c_{j} k}\right)\left(\prod_{j=1}^{D}\left(\delta_{j}\right)_{d_{j}^{\prime} n-d_{j} k}\right)} z^{k}
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with $a_{j}, a_{j}^{\prime}, b_{j}, b_{j}^{\prime}, c_{j}, c_{j}^{\prime}, d_{j}, d_{j}^{\prime} \in \mathbb{N}$.

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$$
r=\max \left(\sum_{j=1}^{A} a_{j}+\sum_{j=1}^{D} d_{j}, \quad \sum_{j=1}^{B} b_{j}+\sum_{j=1}^{C} c_{j}\right) .
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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

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\sum_{i=0}^{r} p_{i}(n) f(n+i, k)=g(n, k+1)-g(n, k)
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## Univariate D-finite Functions

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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- finitely many initial values $\rightsquigarrow$ finite amount of data
- 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, ...

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## Special Functions

- 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 $(\sqrt{ }, \exp , \log , \sin , \cos , \ldots)$


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## Closure Properties of D-Finite Functions

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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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## Proof

Assume $f, g$ are D-finite and satisfy LODEs of order $d_{1}, d_{2}$, resp.

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$\longrightarrow$ Software demo


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Hence, D-finiteness can be stated as follows:

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- If $f$ satisfies $L(f)=h$ for some D-finite $h$, then $f$ is D-finite. Proof: Assume $M(h)=0$. Then $(M L)(f)=M(L(f))=0$.


## Univariate P-recursive Sequences

Definition: A sequence $\left(a_{n}\right)_{n \in \mathbb{N}}$ is called P -recursive if it satisfies a (nontrivial) linear ordinary recurrence equation with polynomial coefficients:

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- good data structure in symbolic computation:
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- operations (closure properties) can be executed algorithmically


## 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, BesseIK, 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, ...

## Closure Properties of P-Recursive Sequences

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(iv) $a_{c n+d}$, where $c, d \in \mathbb{Z}$.

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

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


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## Multivariate D-Finite Functions

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

- Continuous case: multivariate functions $f\left(x_{1}, \ldots, x_{s}\right)$ where the $x_{i}$ are continuous variables; must satisfy a ("maximally overdetermined") system of LPDEs with polynomial coeffs.
- Discrete case: multidimensional sequences $\left(a_{n_{1}, \ldots, n_{r}}\right)_{n_{1}, \ldots, n_{r} \in \mathbb{N}}$ where the $n_{i}$ are discrete variables; must satisfy "enough" multivariate linear recurrences with polynomial coefficients.
- q-Case: multivariate expressions satisfying $q$-difference equations or $q$-differential equations.
- Mixed cases: functions in several continuous and discrete variables $f_{n_{1}, \ldots, n_{r}}\left(x_{1}, \ldots, x_{s}\right)$.

Examples: Bessel functions, orthogonal polynomials such as the Legendre polynomials $P_{n}(x)$, etc.

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Definition: $f$ is called D-finite if there is a finite set of basis functions of the form

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\frac{\mathrm{d}^{i_{1}}}{\mathrm{~d} x_{1}^{i_{1}}} \ldots \frac{\mathrm{~d}^{i_{s}}}{\mathrm{~d} x_{s}^{i_{s}}} f_{n_{1}+j_{1}, \ldots, n_{r}+j_{r}}\left(x_{1}, \ldots, x_{s}\right)
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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 $\mathbb{K}\left(x_{1}, \ldots, x_{s}, n_{1}, \ldots, n_{r}\right)$-linear combination of the basis functions.

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

## Operator Notation

Differential equations/recurrences are translated to skew polynomials.
Noncommutative multiplication:

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General Ore operator:

$$
\partial_{v} \cdot a=\sigma(a) \cdot \partial_{v}+\delta(a)
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where $\sigma$ is an automorphism and $\delta$ is a $\sigma$-derivation, i.e.,

$$
\delta(a b)=\sigma(a) \delta(b)+\delta(a) b
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Definition: Such operators form an Ore algebra

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\mathbb{O}=\mathbb{K}(x, y, \ldots)\left\langle\partial_{x}, \partial_{y}, \ldots\right\rangle,
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i.e., multivariate polynomials in the $\partial$ 's with coefficients being rational functions in $x, y, \ldots$, where $\mathbb{K}$ is a field $(\operatorname{char}(\mathbb{K})=0)$.

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Example: The operators that we encountered with the Legendre polynomials live in the Ore algebra

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\mathbb{K}(x, n)\left\langle D_{x}, S_{n}\right\rangle=\mathbb{K}(x, n)\left[D_{x} ; 1, \frac{\mathrm{~d}}{\mathrm{~d} x}\right]\left[S_{n} ; \sigma_{n}, 0\right]
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Definition: We define the annihilator of a function $f$ to be the set

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

(it is a left ideal in the ring $\mathbb{D}$ ).

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$(n+1) S_{n}+\left(1-x^{2}\right) D_{x}-(n+1) x, \quad\left(x^{2}-1\right) D_{x}^{2}+2 x D_{x}-n(n+1)$.

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"monomials under the staircase" $(\operatorname{dim}=5)$ $=$ "holonomic rank"

## Example: Ebisu's 2F1 Evaluations

For $\boldsymbol{\alpha}=(a, b, c)$ and a shift vector $\boldsymbol{\beta} \in \mathbb{Z}^{3}$ compute a relation

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{ }_{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}^{\prime}(\boldsymbol{\alpha} ; z)
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Example: using $\boldsymbol{\beta}=(2,2,1)$ discover (and prove!) the identity

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Ebisu compiled a list of hundreds of such special ${ }_{2} F_{1}$ evaluations.

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e.g., $\sum_{n=0}^{\infty} P_{n}(x) t^{n}$
e.g., $\int_{0}^{1} P_{n}(x) \mathrm{d} x$

Assume the input functions have holonomic rank $r_{1}, r_{2}$, resp.
Then the output has rank at most
(i) $r_{1}+r_{2}$
(ii) $r_{1} \cdot r_{2}$
(iii) $r_{1} \cdot d$ (where $d$ is the degree of the algebraic function)
(iv) $r_{1}$

## Example: Relativistic Coulomb Integrals

Consider the radial wave functions $F$ and $G$ of the form

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\binom{F(r)}{G(r)}=E(r)\left(\begin{array}{cc}
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where $\begin{aligned} E(r) & =a^{2} \beta^{3 / 2} \sqrt{\frac{n!}{\gamma \Gamma(n+2 \nu)}}(2 a \beta r)^{\nu-1} e^{-a \beta r} \\ \alpha_{1,2} & = \pm \sqrt{1+\varepsilon}((\kappa-\nu) \sqrt{1+\varepsilon} \pm \mu \sqrt{1-\varepsilon}), \\ \beta_{1,2} & =\sqrt{1-\varepsilon}((\kappa-\nu) \sqrt{1+\varepsilon} \pm \mu \sqrt{1-\varepsilon}) .\end{aligned}$
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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:
$\varphi_{i, j}(x, y):=(1-x)^{i} P_{j}^{(2 i+1,0)}(2 x-1) P_{i}\left(\frac{2 y}{1-x}-1\right)$
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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 $\frac{\mathrm{d}}{\mathrm{d} y}$ ).

## Holonomic Functions

Definition: Let $f\left(x_{1}, \ldots, x_{s}\right)$ depend only on continuous variables. Consider the Weyl algebra

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\mathbb{W}=\mathbb{K}\left[x_{1}, \ldots, x_{s}\right]\left\langle D_{x_{1}}, \ldots, D_{x_{s}}\right\rangle
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Differently stated: $f$ is holonomic if for any $(s-1)$-subset

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Sequences: $a_{n_{1}, \ldots, n_{s}}$ is holonomic if its generating function

$$
A\left(x_{1}, \ldots, x_{s}\right):=\sum_{n_{1}=0}^{\infty} \cdots \sum_{n_{s}=0}^{\infty} a_{n_{1}, \ldots, n_{s}} x_{1}^{n_{1}} \cdots x_{s}^{n_{s}}
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is holonomic in the above sense.

## D-Finite and Holonomic Functions

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Example: The sequence $\frac{1}{n^{2}+k^{2}}$ is D-finite but not holonomic.
Application: Combine the two notions:

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


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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

## 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 hypergeometric series identities, and that is given both in English and in MAPLE.


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## Creative Telescoping for D-finite Sequences <br> Let $f(n, k)$ be D-finite, given by $\operatorname{Ann}_{\mathbb{O}}(f), \mathbb{O}=\mathbb{K}(n, k)\left\langle S_{n}, S_{k}\right\rangle$.

## Creative Telescoping for D-finite Sequences

Let $f(n, k)$ be D-finite, given by $\operatorname{Ann}_{\mathbb{O}}(f), \mathbb{D}=\mathbb{K}(n, k)\left\langle S_{n}, S_{k}\right\rangle$.
We aim at computing a creative telescoping relation of the form:

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\begin{aligned}
p_{r}(n) f(n+r, k)+\cdots+p_{0}(n) f(n, k) & =g(n, k+1)-g(n, k) \\
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Indeed, we have $F(x)=K_{\nu}(x)$.

## Computing CT Relations

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

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

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

## Chyzak's Algorithm

Putting things together:

$$
P-D_{y} Q=\sum_{i=0}^{r} p_{i}(x) D_{x}^{i}-D_{y} \sum_{u \in \mathfrak{U}} q_{u}(x, y) u
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$\longrightarrow$ There are algorithms to find rational solutions of such systems.
Finally: loop over the (a priori) unknown order $r$ of the telescoper. $\longrightarrow$ 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\left(\boldsymbol{x}, \boldsymbol{\partial}_{\boldsymbol{x}}\right)+\Delta_{1} Q_{1}\left(\boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\partial}_{\boldsymbol{x}}, \boldsymbol{\partial}_{\boldsymbol{y}}\right)+\cdots+\Delta_{m} Q_{m}\left(\boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\partial}_{\boldsymbol{x}}, \boldsymbol{\partial}_{\boldsymbol{y}}\right)
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- The certificates certify the correctness of the telescoper.


## Ansatz with Specific Denominators

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

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- implemented in HolonomicFunctions (Mathematica)


## Application: Special Function Identities

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

## 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


## Table of Integrals by Gradshteyn and Ryzhik



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1. 

$$
\begin{aligned}
& \text { 1. } \begin{array}{r}
\int_{0}^{1}(1-x)^{\mu-1} x^{\nu-1} C_{2 n}^{\lambda}\left(\gamma x^{1 / 2}\right) d x=(-1)^{n} \frac{\Gamma(\lambda+n) \Gamma(\mu) \Gamma(\nu)}{n!\Gamma(\lambda) \Gamma(\mu+\nu)}{ }_{3} F_{2}\left(-n, n+\lambda, \nu ; \frac{1}{2}, \mu+\nu ; \gamma^{2}\right) \\
{[\operatorname{Re} \mu>0, \quad \operatorname{Re} \nu>0] \quad \text { ET II 191(41)a }} \\
2 . \quad \int_{0}^{1}(1-x)^{\mu-1} x^{\nu-1} C_{2 n+1}^{\lambda}\left(\gamma x^{1 / 2}\right) d x=\frac{(-1)^{n} 2 \gamma \Gamma(\mu) \Gamma(\lambda+n+1) \Gamma\left(\nu+\frac{1}{2}\right)}{n!\Gamma(\lambda) \Gamma\left(\mu+\nu+\frac{1}{2}\right)} \\
\\
\times{ }_{3} F_{2}\left(-n, n+\lambda+1, \nu+\frac{1}{2} ; \frac{3}{2}, \mu+\nu+\frac{1}{2} ; \gamma^{2}\right) \\
{\left[\operatorname{Re} \mu>0, \quad \operatorname{Re} \nu>-\frac{1}{2}\right] \quad \text { ET II 191(42) }}
\end{array}
\end{aligned}
$$

### 7.32 Combinations of Gegenbauer polynomials $C_{n}^{\nu}(x)$ and elementary functions

 7.321$$
\begin{array}{r}
\int_{-1}^{1}\left(1-x^{2}\right)^{\nu-\frac{1}{2}} e^{i a x} C_{n}^{\nu}(x) d x=\frac{\pi 2^{1-\nu} i^{n} \Gamma(2 \nu+n)}{n!\Gamma(\nu)} a^{-\nu} J_{\nu+n}(a) \\
{\left[\operatorname{Re} \nu>-\frac{1}{2}\right]}
\end{array}
$$

ET II 281(7), MO 99a
7.322

$$
\int_{0}^{2 a}[x(2 a-x)]^{\nu-\frac{1}{2}} C_{n}^{\nu}\left(\frac{x}{a}-1\right) e^{-b x} d x=(-1)^{n} \frac{\pi \Gamma(2 \nu+n)}{n!\Gamma(\nu)}\left(\frac{a}{2 b}\right)^{\nu} e^{-a b} I_{\nu+n}(a b)
$$

$$
\left[\operatorname{Re} \nu>-\frac{1}{2}\right]
$$

ET I 171(9)
7.323
1.
$\int_{0}^{\pi} C_{n}^{\nu}(\cos \varphi)(\sin \varphi)^{2 \nu} d \varphi=0$

$$
[n=1,2,3, \ldots]
$$

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Gegenbauer
polynomials $C_{n}^{(\alpha)}(x)$

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Gegenbauer
polynomials $C_{n}^{(\alpha)}(x)$

Gamma
function $\Gamma(x)$


## Table of Integrals by Gradshteyn and Ryzhik



Gegenbauer polynomials $C_{n}^{(\alpha)}(x)$

Gamma
function $\Gamma(x)$


Bessel function $J_{\nu}(x)$


## Table of Integrals by Gradshteyn and Ryzhik



Gegenbauer
polynomials $C_{n}^{(\alpha)}(x)$
Gamma
function $\Gamma(x)$
Bessel function $J_{\nu}(x)$


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

```
    Von Doron Zeilberger (3)
    An Mich <christoph.koutschan@ricam.oeaw.ac.at> (3)
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 $\operatorname{DxH}(\mathrm{p}, \mathrm{x})$ is the same as the unique sequence defined in $\operatorname{DxR}(\mathrm{p}, \mathrm{x})$ and similarly for $\mathrm{CxH}(\mathrm{p}, \mathrm{x})$ and $\mathrm{CxR}(\mathrm{p}, \mathrm{x})$
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

## A Problem from Doron Zeilberger

Let $D_{p}(x)$ be defined as follows:

$$
D_{1}(x)=\frac{12(1-x)}{x^{3}-x}\left(\frac{1}{6}\left(x-x^{3}\right)-\frac{28 x^{2}}{9}+\frac{1}{5}\left(x^{2}-1\right)-\frac{13 x}{9}+\frac{101}{15}\right)
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& 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)
\end{aligned}
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& R_{1}(p, x)= \frac{12 p^{2}(p-x)}{x^{3}-x-p^{3}+p}\left(\frac{\left(x^{3}-x\right)(p+x)}{5\left(p^{2}+p x+x^{2}-1\right)}+\frac{274 p^{2}}{45}-\frac{x^{3}-x}{6 p}-\frac{13 p x}{9}\right. \\
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$(p+1)(p+2)(p-x+1)\left(p^{2}+x p+x^{2}-1\right)\left(100 p^{9}-26 x p^{8}+1350 p^{8}-312 x p^{7}+\right.$ $7800 p^{7}-251 x^{3} p^{6}-1309 x p^{6}+25200 p^{6}+52 x^{4} p^{5}-2259 x^{3} p^{5}-52 x^{2} p^{5}-1953 x p^{5}+$ $49800 p^{5}+390 x^{4} p^{4}-8231 x^{3} p^{4}-390 x^{2} p^{4}+1601 x p^{4}+61650 p^{4}+202 x^{6} p^{3}+$
$740 x^{4} p^{3}-15501 x^{3} p^{3}-942 x^{2} p^{3}+9417 x p^{3}+46700 p^{3}-26 x^{7} p^{2}+909 x^{6} p^{2}+52 x^{5} p^{2}-$ $180 x^{4} p^{2}-15916 x^{3} p^{2}-729 x^{2} p^{2}+12874 x p^{2}+19800 p^{2}-78 x^{7} p+1313 x^{6} p+156 x^{5} p-$ $1482 x^{4} p-8490 x^{3} p+169 x^{2} p+7788 x p+3600 p+3 x^{9}-61 x^{7}+606 x^{6}+113 x^{5}-$ $\left.900 x^{4}-1855 x^{3}+294 x^{2}+1800 x\right) D_{p}(x)-2 p(p+2)\left(100 p^{12}-26 x p^{11}+1200 p^{11}-\right.$ $286 x p^{10}+5900 p^{10}-351 x^{3} p^{9}-897 x p^{9}+15000 p^{9}+78 x^{4} p^{8}-3159 x^{3} p^{8}-78 x^{2} p^{8}+$ $507 x p^{8}+19500 p^{8}+624 x^{4} p^{7}-11730 x^{3} p^{7}-624 x^{2} p^{7}+9312 x p^{7}+7200 p^{7}+453 x^{6} p^{6}+$ $1122 x^{4} p^{6}-23142 x^{3} p^{6}-1575 x^{2} p^{6}+23688 x p^{6}-13900 p^{6}-78 x^{7} p^{5}+2718 x^{6} p^{5}+$ $156 x^{5} p^{5}-2004 x^{4} p^{5}-26037 x^{3} p^{5}-714 x^{2} p^{5}+29027 x p^{5}-21000 p^{5}-390 x^{7} p^{4}+$ $6642 x^{6} p^{4}+780 x^{5} p^{4}-10086 x^{4} p^{4}-16701 x^{3} p^{4}+3444 x^{2} p^{4}+18703 x p^{4}-11600 p^{4}-$ $199 x^{9} p^{3}-183 x^{7} p^{3}+8448 x^{6} p^{3}+963 x^{5} p^{3}-15336 x^{4} p^{3}-5741 x^{3} p^{3}+6888 x^{2} p^{3}+$ $5784 x p^{3}-2400 p^{3}+26 x^{10} p^{2}-597 x^{9} p^{2}-78 x^{8} p^{2}+1011 x^{7} p^{2}+5655 x^{6} p^{2}-$ $231 x^{5} p^{2}-10868 x^{4} p^{2}-771 x^{3} p^{2}+5265 x^{2} p^{2}+588 x p^{2}+52 x^{10} p-380 x^{9} p-156 x^{8} p+$ $828 x^{7} p+1662 x^{6} p-516 x^{5} p-3064 x^{4} p+68 x^{3} p+1506 x^{2} p-3 x^{12}+12 x^{10}+18 x^{9}-$ $\left.18 x^{8}-54 x^{7}+12 x^{6}+54 x^{5}-3 x^{4}-18 x^{3}\right) D_{p+1}(x)+p(p+1)(p-x+1)\left(p^{2}+x p+\right.$ $\left.4 p+x^{2}+2 x+3\right)\left(100 p^{9}-26 x p^{8}+450 p^{8}-104 x p^{7}+600 p^{7}-251 x^{3} p^{6}+147 x p^{6}+\right.$ $52 x^{4} p^{5}-753 x^{3} p^{5}-52 x^{2} p^{5}+805 x p^{5}-600 p^{5}+130 x^{4} p^{4}-701 x^{3} p^{4}-130 x^{2} p^{4}+$ $831 x p^{4}-450 p^{4}+202 x^{6} p^{3}-300 x^{4} p^{3}-147 x^{3} p^{3}+98 x^{2} p^{3}+199 x p^{3}-100 p^{3}-$ $26 x^{7} p^{2}+303 x^{6} p^{2}+52 x^{5} p^{2}-580 x^{4} p^{2}+26 x^{3} p^{2}+277 x^{2} p^{2}-52 x p^{2}-26 x^{7} p+$ $\left.101 x^{6} p+52 x^{5} p-202 x^{4} p-26 x^{3} p+101 x^{2} p+3 x^{9}-9 x^{7}+9 x^{5}-3 x^{3}\right) D_{p+2}(x)=0$

## Hermite Reduction

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

Goal: $f=g^{\prime}+h / b^{*}$ where $b^{*}$ is squarefree and $\operatorname{deg}(h)<\operatorname{deg}\left(b^{*}\right)$.

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To compute a telescoper for $\int_{a}^{b} f(x, y) \mathrm{d} y$, apply this reduction $\rho$ to the successive derivatives of the integrand $f$ :

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If the $h_{i}$ live in a finite-dimensional $\mathbb{K}(x)$-vector space, then there exists a nontrivial linear combination $p_{0} h_{0}+\cdots+p_{r} h_{r}=0$.

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If the $h_{i}$ live in a finite-dimensional $\mathbb{K}(x)$-vector space, then there exists a nontrivial linear combination $p_{0} h_{0}+\cdots+p_{r} h_{r}=0$.
$\longrightarrow$ Hence, the desired telescoper is $p_{0}+p_{1} D_{x}+\cdots+p_{r} D_{x}^{r}$.

## Reduction-Based Creative Telescoping

- Bostan, Chen, Chyzak, Li (2010): integrating rat. functions


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- Bostan, Chen, Chyzak, Li, Xin (2013): hyperexp. functions
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- Brochet, Salvy (2023): summation of D-finite functions
- Brochet (today!): multiple integrals


[^0]:    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.

