

Singularities of General Systems of Differential Equations

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U N I K A S S E L
V E R S I T Ä T



SYMBIONT PROJECT

What is this all about?



Many forms of **singular behaviour** appear in differential equations:

- (derivatives of) **solutions** become singular \rightsquigarrow
“blow-up”, “shock”
- **stationary points** or **equilibria** of vector fields
- **bifurcations** in parameter dependent systems
- **singular integrals** (additional solutions not contained in the
“general integral”)
- **multi-valued solutions** (like “breaking waves”)
- ...

here: singularities as “special” points on a geometric model of
(general systems of) differential equations

What is this all about?



Our goals:

- use **commutative** and **differential algebra** to obtain **effective differential topological** framework for **defining** and **detecting** singularities of **arbitrary systems** of ordinary or partial differential equations
- **analyse local solution behaviour**, i. e. study singular initial value problems

Today: only definition and detection of singularities

What is a Differential Equation?

Setting the Arena



Choose base field $\mathbb{K} \in \{\mathbb{R}, \mathbb{C}\}$ and consider (local) smooth/analytic functions $\mathbf{s}: \Omega \subseteq \mathbb{K}^n \rightarrow \mathbb{K}^m$

ℓ -th order **jet bundle** $\mathcal{J}_\ell \rightsquigarrow$ set of all equivalence classes $[\mathbf{s}]_{\bar{\mathbf{x}}}^{(\ell)}$ containing all functions with the same Taylor polynomial of degree ℓ at $\bar{\mathbf{x}} \in \mathbb{K}^n$ as function \mathbf{s}

- manifold diffeomorphic to **affine space** \mathbb{K}^{d_ℓ} with $d_\ell = n + m \binom{n+\ell}{\ell}$
- local coordinates: **independent variables** x^1, \dots, x^n , **dependent variables** u^1, \dots, u^m , **derivatives** u_μ^α with $|\mu| \leq \ell$
- possesses **natural fibrations** $\pi_k^\ell: \mathcal{J}_\ell \rightarrow \mathcal{J}_k$ for $0 \leq k < \ell$ and $\pi^\ell: \mathcal{J}_\ell \rightarrow \mathbb{K}^n$

What is a Differential Equation?

Setting the Arena



Different roles of different types of local coordinates encoded in **contact structure** of jet bundle \mathcal{J}_ℓ

distribution $\mathcal{C}_\ell \subset T\mathcal{J}_\ell$ generated by n π^ℓ -**transversal** vector fields

$$C_i^{(\ell)} = \partial_{z^i} + \sum_{\alpha} \sum_{0 \leq \ell - |\mu| < \ell} u_{\mu+1_i}^\alpha \partial_{u_\mu^\alpha} \quad 1 \leq i \leq n$$

and $m \binom{n+\ell-1}{\ell}$ π^ℓ -**vertical** vector fields

$$C_\alpha^\mu = \partial_{u_\mu^\alpha} \quad 1 \leq \alpha \leq m, \quad |\mu| = \ell$$

What is a Differential Equation?

The Classical Geometric Answer



Definition

Differential equation of order $l \rightsquigarrow$ fibred submanifold $\mathcal{R}_l \subseteq \mathcal{J}_l$
such that restricted projection $\pi^l: \mathcal{R}_l \rightarrow \mathbb{K}^n$ surjective submersion

- No distinction between **scalar equations** and **systems**
- Only of limited use for **effective computations**
- Rather **strict** conditions, often not met in **applications**
 $xu' = 1, \quad (u')^2 + u^2 + x^2 = 1, \quad \dots$

Proscribes all kinds of singularities discussed here!

What is a Differential Equation?

A More Relaxed and Algebraic Answer



Definition

- **Algebraic jet set** (of order ℓ) \rightsquigarrow locally Zariski closed subset $\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$ (i. e. difference of two varieties)
 - **Algebraic differential equation** (of order ℓ) \rightsquigarrow algebraic jet set \mathcal{R}_ℓ such that Euclidean closure of $\pi^\ell(\mathcal{R}_\ell)$ is \mathbb{K}^n
-
- globally described by equations and **inequations**
 - restricts to equations with **polynomial** nonlinearities
 - **admits** equations like $xu' = 1$
 - still **excludes** equations like $x = 0$

But We Want Systems!

The Algebraic Case



Polynomial ring $\mathbb{K}[x^1, \dots, x^n]$ with total ordering on variables

- **leader** $\text{ld } p \rightsquigarrow$ largest variable in polynomial p
- consider p as **univariate** polynomial in $\text{ld } p$
 - ▶ **initial** $\text{init } p \rightsquigarrow$ leading coefficient of p
 - ▶ **separant** $\text{sep } p \rightsquigarrow \partial p / \partial (\text{ld } p)$

Definition

- **Algebraic system** \rightsquigarrow polynomial equations and *inequations*

$$\mathcal{S} = \{p_1 = 0, \dots, p_s = 0, q_1 \neq 0, \dots, q_t \neq 0\}$$

- **Solution set** (locally closed wrt Zariski topology)

$$\text{Sol } \mathcal{S} = \{\mathbf{x} \in \mathbb{K}^n \mid p_i(\mathbf{x}) = 0, q_j(\mathbf{x}) \neq 0\}$$

But We Want Systems!

The Algebraic Case



Definition

- S **simple** algebraic system \rightsquigarrow
 - ▶ **triangular:** $|\{\text{ld } p_i, \text{ld } q_j\} \setminus \{1\}| = s + t$
 - ▶ **constant degree:** no equation with $\text{init } p_i = 0$ or $\text{init } q_j = 0$ possesses solution in $\text{Sol } S$
 - ▶ **square-free:** dito for separants
- **Thomas decomposition** of arbitrary algebraic system $S \rightsquigarrow$ construction of finitely many **simple** systems S_1, \dots, S_k such that $\text{Sol } S$ **disjoint** union of all $\text{Sol } S_i$

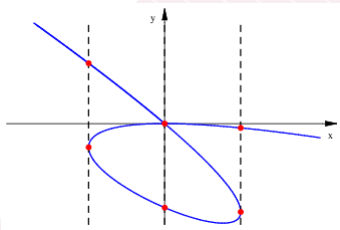
Thomas decomposition always **exists** over *algebraically closed* field (Thomas 1937), can be determined **algorithmically** (very expensive) and is **implemented** in Maple (Bächler, Gerdt, Lange-Hegermann, Robertz 2012)

But We Want Systems!

The Algebraic Case



consider $S = \{ p = y^3 + (3x + 1)y^2 + (3x^2 + 2x)y + x^3 = 0 \}$
(non-simple algebraic “system”)



Thomas decomposition

- $S_1 = \{ p = 0, 27x^3 - 4x \neq 0 \}$
- $S_2 = \{ 6y^2 - (27x^2 - 12x - 6)y - 3x^2 + 2x = 0, 27x^3 - 4x = 0 \}$

(Caution: real picture, but decomposition over complex numbers!)

But We Want Systems!

The Differential Case



Ring of differential polynomials

- $\mathbb{F} = \mathbb{K}(x^1, \dots, x^n)$ differential field of rational functions with derivations $\delta_i = \partial/\partial x^i$
- finitely many differential unknowns: $U = \{u^1, \dots, u^m\}$
 \rightsquigarrow **jet variables** $u_\mu^\alpha = \delta^\mu u^\alpha$
- $\mathbb{F}\{U\} = \mathbb{F}[u_\mu^\alpha \mid 1 \leq \alpha \leq m, \mu \in \mathbb{N}_0^n]$ (∞ many variables!)
derivations can be extended: $\delta_i u_\mu^\alpha = u_{\mu+1_i}^\alpha$
- distinguish:
 - ▶ **algebraic ideal:** $\langle p_1, \dots, p_s \rangle$
 - ▶ **differential ideal:** $\langle p_1, \dots, p_s \rangle_\Delta$ (closed under derivations)
- set $\mathcal{D} = \mathbb{K}[x^i, u_\mu^\alpha] \subset \mathbb{F}\{U\} \rightsquigarrow \mathcal{D}_\ell = \mathbb{K}[x^i, u_\mu^\alpha \mid |\mu| \leq \ell]$
- **jet bundle** $\mathcal{J}_\ell \rightsquigarrow$ affine space \mathbb{K}^{d_ℓ} with coordinate ring \mathcal{D}_ℓ

But We Want Systems!

The Differential Case



Ranking on $\mathbb{F}\{U\}$

- **total ordering** \prec of jet variables
- $u^\alpha \prec \delta_i u^\alpha$
- $u_\mu^\alpha \prec u_\nu^\beta \implies \delta_i u_\mu^\alpha \prec \delta_i u_\nu^\beta$

allows to extend concepts like **leader**, **initial** or **separant**

Definition

- **Differential system** \rightsquigarrow finite set of differential polynomial equations and *inequations*

$$\mathcal{S} = \{p_1 = 0, \dots, p_s = 0, q_1 \neq 0, \dots, q_t \neq 0\}$$

- **Solution set** \rightsquigarrow consider formal power series solutions (different function spaces possible)

But We Want Systems!

The Differential Case



Definition

- S **simple** differential system \rightsquigarrow
 - ▶ S **simple algebraic system** in the finitely many effectively occurring jet variables
 - ▶ equations **involutive** for Janet division
 - ▶ no leader of inequation derivative of leader of equation
- **Thomas decomposition** of arbitrary differential system S \rightsquigarrow
construction of finitely many **simple** systems S_1, \dots, S_k such that $\text{Sol } S$ **disjoint** union of all $\text{Sol } S_i$

Thomas decomposition always **exists** over algebraically closed field (Thomas 1937), **algorithmically** computable via combination of algebraic Thomas decomposition and Janet–Riquier theory, **implemented** in Maple (Bächler, Gerdt, Lange–Hegermann, Robertz 2012)



Starting point in applications: **differential system S**

Naive construction of associated **algebraic jet set** in order ℓ :

1. Differential ideal $\hat{\mathcal{I}}_{\text{diff}}(S) = \langle p_1, \dots, p_s \rangle_{\Delta} \subseteq \mathcal{D}$
2. Algebraic ideal $\hat{\mathcal{I}}_{\ell}(S) = \hat{\mathcal{I}}_{\text{diff}}(S) \cap \mathcal{D}_{\ell}$
3. Algebraic ideal $\mathcal{K}_{\ell}(S) = \langle \prod_{\text{ord}(q_j) \leq \ell} q_j \rangle_{\mathcal{D}_{\ell}}$
4. Algebraic jet set $\hat{\mathcal{R}}_{\ell}(S) = \text{Sol}(\hat{\mathcal{I}}_{\ell}(S)) \setminus \text{Sol}(\mathcal{K}_{\ell}(S))$



Starting point in applications: **differential system** S

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4. Algebraic jet set $\hat{\mathcal{R}}_{\ell}(S) = \text{Sol}(\hat{\mathcal{I}}_{\ell}(S)) \setminus \text{Sol}(\mathcal{K}_{\ell}(S))$

Construction leads to many **problems**:

- Ideals $\hat{\mathcal{I}}_{\ell}(S)$ too small (not radical)
- Do not necessarily obtain algebraic differential equation
- Effective determination of $\hat{\mathcal{I}}_{\ell}(S)$ difficult
- Jet set $\hat{\mathcal{R}}_{\ell}(S)$ possibly too small (inequalities too strong)



Better: assume S **simple** differential system

1. Differential ideal $\mathcal{I}_{\text{diff}}(S) = \hat{\mathcal{I}}_{\text{diff}}(S) : \left(\prod_j \text{init}(p_j) \text{ sep}(p_j) \right)^\infty$
2. Algebraic ideal $\mathcal{I}_\ell(S) = \mathcal{I}_{\text{diff}}(S) \cap \mathcal{D}_\ell$
3. Algebraic ideal $\mathcal{K}_\ell(S) = \langle \prod_{\text{ord}(q_j) \leq \ell} q_j \rangle_{\mathcal{D}_\ell}$
4. Algebraic jet set $\mathcal{R}_\ell(S) = \text{Sol}(\mathcal{I}_\ell(S)) \setminus \text{Sol}(\mathcal{K}_\ell(S))$

Proposition

- $\mathcal{I}_{\text{diff}}(S)$ (and thus $\mathcal{I}_\ell(S)$) **radical** (Robertz 2014)
- $\mathcal{I}_\ell(S)$ easily computable
- $\forall k > 0 : \pi_\ell^{\ell+k}(\mathcal{R}_{\ell+k}(S)) = \mathcal{R}_\ell(S)$



Definition

Algebraic differential equation \mathcal{R}_ℓ **locally integrable** \rightsquigarrow
 \exists Zariski open and dense subset $\mathcal{L}_\ell \subseteq \mathcal{R}_\ell$ such that at least one solution goes through each point $\rho \in \mathcal{L}_\ell$

Proposition

S simple differential system \implies Zariski closure
 $\overline{\mathcal{R}_\ell(S)} = \text{Sol}(\mathcal{I}_\ell(S))$ locally integrable algebraic differential equation

(Essentially a consequence of Riquier's Theorem)

What is a Singularity?

Some Useful Structures



Definition

Given point ρ on algebraic jet set $\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$

- **Vessiot cone** $\mathcal{V}_\rho[\mathcal{R}_\ell] = \mathcal{C}_\rho \mathcal{R}_\ell \cap \mathcal{C}_\ell|_\rho$
- **Symbol cone** $\mathcal{N}_\rho[\mathcal{R}_\ell] = \mathcal{V}_\rho[\mathcal{R}_\ell] \cap \mathcal{V}_\rho \pi_{\ell-1}^\ell$

- At smooth points ρ cones **linear spaces** \rightsquigarrow computable as solution spaces of linear systems of equations
- Vessiot cone at ρ contains all potential **infinitesimal solutions (integral elements)**
- Use tangent cone as it contains all **limits of secants**
- **Dimensions and orientations** of cones depend generally on ρ

What is a Singularity?

Finally the Definitions...



Definition

$\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$ locally integrable algebraic differential equation

1. $\rho \in \mathcal{R}_\ell$ **algebraic singularity** \rightsquigarrow ρ **non-smooth** point of \mathcal{R}_ℓ
2. $\rho \in \mathcal{R}_\ell$ **regular** \rightsquigarrow ρ smooth and \exists Euclidean open neighbourhood $\rho \in \mathcal{U} \subseteq \mathcal{R}_\ell$ such that $\mathcal{V}[\mathcal{R}_\ell]|_{\mathcal{U}}$ **regular** and decomposable as $\mathcal{V}[\mathcal{R}_\ell]|_{\mathcal{U}} = \mathcal{N}[\mathcal{R}_\ell]|_{\mathcal{U}} \oplus \mathcal{H}$ with **n -dimensional**, transversal, **involutive**, smooth distribution $\mathcal{H} \subseteq \mathcal{T}\mathcal{U}$
3. $\rho \in \mathcal{R}_\ell$ **regular singular** \rightsquigarrow ρ smooth and \exists Euclidean open neighbourhood $\rho \in \mathcal{U} \subseteq \mathcal{R}_\ell$ such that $\mathcal{V}[\mathcal{R}_\ell]|_{\mathcal{U}}$ **regular** but $\dim \mathcal{V}_\rho[\mathcal{R}_\ell] - \dim \mathcal{N}_\rho[\mathcal{R}_\ell] < n$
4. $\rho \in \mathcal{R}_\ell$ **irregular singular** \rightsquigarrow ρ smooth, but \nexists Euclidean open neighbourhood $\rho \in \mathcal{U} \subseteq \mathcal{R}_\ell$ such that $\mathcal{V}[\mathcal{R}_\ell]|_{\mathcal{U}}$ regular

What is a Singularity?

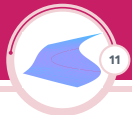
Finally the Definitions...



- Definition **relative** to \mathcal{R}_ℓ
- Algebraic singularities detectable with **Jacobian criterion** \rightsquigarrow linear algebra
- Items 3 and 4 \rightsquigarrow **geometric singularities** (critical points for restriction of canonical projection map $\pi^\ell : \mathcal{R}_\ell \rightarrow \mathbb{K}^n$)
- For **equations of finite type**, no neighbourhoods necessary \rightsquigarrow **pointwise** criteria possible, as “right” dimensions a priori known (\implies involutivity no issue!)
- Except for **involutivity condition**, distinction between items 2-4 corresponds to analysis of linear system of equations
- Involutivity condition difficult to analyse \rightsquigarrow taxonomy possibly **incomplete** for **partial** differential equations

What is a Singularity?

... and an Example



Consider equation \mathcal{R}_2 for unknown function $u = u(x, y)$ given by

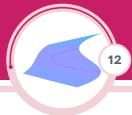
$$x^2 u_{xx} + x u_x + (x-1)^2 u = 0, \quad (1-y^2) u_{yy} + 2y u_y + 2u = 0$$

Seven distinct cases arise:

1. $x \neq 0 \wedge y^2 - 1 \neq 0 \rightsquigarrow$ **regular:** $\dim \mathcal{V}_\rho[\mathcal{R}_2] = 3, \dim \mathcal{H}_\rho = 2$
2. $x = 0 \wedge y^2 - 1 \neq 0 \wedge (u_x \neq 0 \vee u_y \neq 0) \rightsquigarrow$ **regular singular:**
 $\dim \mathcal{V}_\rho[\mathcal{R}_2] = 3, \dim \mathcal{H}_\rho = 1$
3. $x \neq 0 \wedge y^2 - 1 = 0 \wedge (y u_x + u_{xy} \neq 0 \vee u \neq 0) \rightsquigarrow$ as 2.
4. $x = 0 \wedge y^2 - 1 = 0 \wedge (y u_x + u_{xy} \neq 0 \vee u_x \neq 0) \rightsquigarrow$ **irregular singular:** $\dim \mathcal{V}_\rho[\mathcal{R}_2] = 4, \dim \mathcal{H}_\rho = 1$
5. $x = 0 \wedge y^2 - 1 \neq 0 \wedge u_x = 0 \wedge u_y = 0 \rightsquigarrow$ **(purely) irregular singular:** $\dim \mathcal{V}_\rho[\mathcal{R}_2] = 4, \dim \mathcal{H}_\rho = 2$
6. $x \neq 0 \wedge y^2 - 1 = 0 \wedge u_x = 0 \wedge u_y = 0 \rightsquigarrow$ as 5.
7. $x = 0 \wedge y^2 - 1 = 0 \wedge u_x = 0 \wedge u_y = 0 \rightsquigarrow$ as 5. but with
 $\dim \mathcal{V}_\rho[\mathcal{R}_2] = 5$

What is a Singularity?

Singular! So what?



Some possible effects of singularities for **real** ordinary differential equations:

- Only **one-sided** solutions either starting or ending in singularity (generically the case at regular singularities)
- **Multiple** solutions (even infinitely many ones)
- Solutions of **finite regularity**

Example

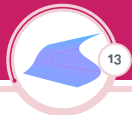
Consider $xu'' = (u')^2 + x - k^2/4$ at $\rho = (0, c, k/2)$ for $k > 0$

- $k \in \mathbb{N} \rightsquigarrow$ infinitely many solutions all in $\mathcal{C}^k \setminus \mathcal{C}^{k+1}$
- otherwise \rightsquigarrow one smooth solution and infinitely many solutions in $\mathcal{C}^\ell \setminus \mathcal{C}^{\ell+1}$ with $\ell = \lceil k \rceil$

$\rho = (0, c, -k/2) \rightsquigarrow$ unique smooth solution

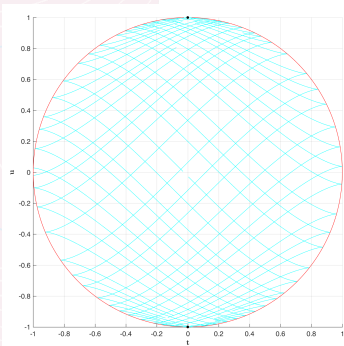
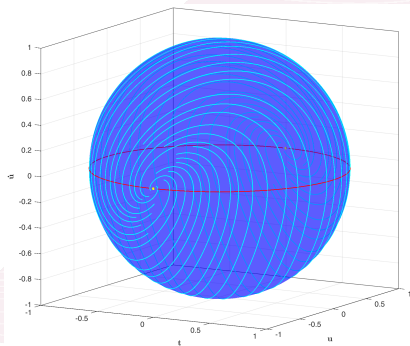
Some Colourful Pictures

Geometric Singularities



13

Example: $(u')^2 + u^2 + x^2 = 1$

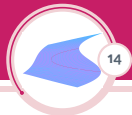


equator \rightsquigarrow **regular singularities**
“east” and “west pole” \rightsquigarrow
two **irregular singularities**

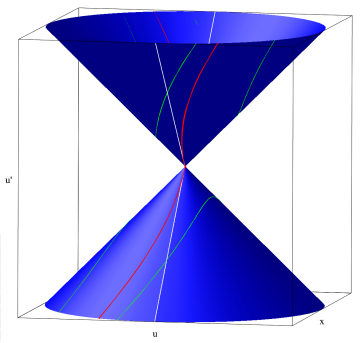
two solutions either begin or end at
each **regular singularity**; infinitely
many **approach irregular singularity**

Some Colourful Pictures

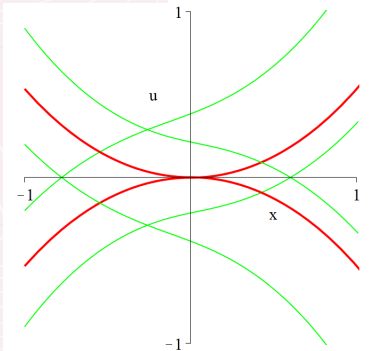
Algebraic Singularity



Example: $(u')^2 - u^2 - x^2 = 0$



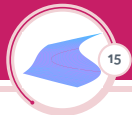
vertex of cone \rightsquigarrow algebraic singularity (Vessiot cone in white)



four solutions through origin \rightsquigarrow two C^ω , two C^1

What makes a Point Regular?

The Quest for a Deeper Meaning



- \mathcal{R}_ℓ locally integrable equation of **finite type** (i. e. $\mathcal{N}_\rho[\mathcal{R}_\ell] = 0$ for all points ρ on Zariski dense subset) \rightsquigarrow $\rho \in \mathcal{R}_\ell$ regular, if and only if sufficiently small neighbourhood $\rho \in U \subseteq \mathcal{R}_\ell$ **uniquely foliated** by prolonged solutions
- \mathcal{R}_ℓ locally integrable equation of **infinite type** \rightsquigarrow **infinitely many foliations** by prolonged solutions exist (each Vessiot connection induces one) \rightsquigarrow further types of singular behaviour possible???

Singularities are Singular!

First Main Result



Theorem

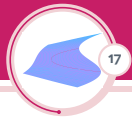
S **simple** differential system with no (in)equation of order $> \ell \implies$
regular points in $\overline{\mathcal{R}_\ell(S)}$ contain Zariski open and dense subset

Proof: (easy for equations of finite type via **Riquier's theorem**)

- S Janet basis $\implies \exists$ Zariski open and dense subset $\mathcal{F}_\ell \subseteq \mathcal{R}_\ell(S)$ defining **formally integrable** differential equation
- S induces Janet basis of **symbol module** $\mathcal{M}_\rho[\mathcal{R}_\ell(S)]$ for $\rho \in \mathcal{F}_\ell$
- this implies $\ell \geq \text{reg } \mathcal{M}_\rho[\mathcal{R}_\ell(S)]$ (WMS 2002)
- this implies \mathcal{F}_ℓ **involutive** differential equation (WMS 2002)
- **Vessiot theory** \implies existence of involutive complement \mathcal{H} (Fesser 2008)

You Prefer Regular?

The Regularity Decomposition



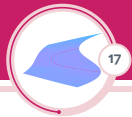
Definition

Algebraic jet set $\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$ **regular** \rightsquigarrow

- \mathcal{R}_ℓ smooth **manifold**
- Vessiot spaces define smooth **vector bundle** over \mathcal{R}_ℓ
- Symbol spaces define smooth **vector bundle** over \mathcal{R}_ℓ

You Prefer Regular?

The Regularity Decomposition



Definition

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- Symbol spaces define smooth **vector bundle** over \mathcal{R}_ℓ

S **simple** differential system, $\overline{\mathcal{R}_\ell(S)}$ associated algebraic jet set for ℓ sufficiently high with unique decomposition into **irreducible components** $\overline{\mathcal{R}_\ell(S)} = \mathcal{R}_{\ell,1} \cup \dots \cup \mathcal{R}_{\ell,t}$

Definition

Regularity decomposition of $\mathcal{R}_{\ell,k}$ \rightsquigarrow representation as **disjoint** union of finitely many **regular** algebraic jet sets $\mathcal{R}_{\ell,k}^{(i)}$ and of set $\text{ASing}(\mathcal{R}_{\ell,k})$ of algebraic singularities

You Prefer Regular?

The Second Main Result



Theorem

*Regularity decompositions exist for **any** differential system for a sufficiently high order ℓ and can be algorithmically computed.*

Basic idea:

1. Use **differential** Thomas decomposition to split into simple differential systems
2. Construct corresponding algebraic jet sets
3. Apply on each jet set **algebraic** Thomas decomposition to linear systems describing tangent and Vessiot spaces
4. Analyse results

When is a Differential Equation Regular?

Differential Systems from Jet Sets



Notion of “*regular differential equation*” in geometric theory requires **prolongations** \rightsquigarrow need to associate **differential system** $S(\mathcal{R}_\ell)$ with given algebraic jet set $\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$

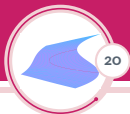
Construction of $S(\mathcal{R}_\ell)$

\mathcal{R}_ℓ locally Zariski closed subset of $\mathcal{J}_\ell \implies \mathcal{R}_\ell$ solution set of **algebraic system** $S(\mathcal{R}_\ell) \subset \mathcal{D}_\ell \rightsquigarrow$ consider $S(\mathcal{R}_\ell) \subset \mathcal{D}$ as **differential system!**

Caveat: $S(\mathcal{R}_\ell)$ not necessarily **differentially consistent** and generally even $\mathcal{R}_\ell(S(\mathcal{R}_\ell)) \subsetneq \mathcal{R}_\ell$

When is a Differential Equation Regular?

Attempt of a Rigorous Definition



Definition

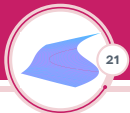
Algebraic differential equation $\mathcal{R}_\ell \subseteq \mathcal{J}_\ell$ **regular** \rightsquigarrow
associated differential system $S(\mathcal{R}_\ell)$ satisfies

1. $\mathcal{I}_{\text{diff}}(S(\mathcal{R}_\ell))$ prime differential ideal
2. $\mathcal{R}_\ell(S(\mathcal{R}_\ell)) = \mathcal{R}_\ell$
3. $\forall k \geq 0 : \mathcal{R}_{\ell+k}(S(\mathcal{R}_\ell))$ regular algebraic jet set

Note: item 3 comprises **infinitely many** conditions and thus unclear how to verify **effectively** whether or not given algebraic differential equation is regular

When is a Differential Equation Regular?

The Third Main Result

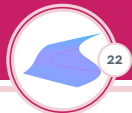


Theorem

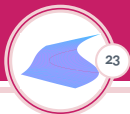
For each prime component $\mathcal{I}_{\ell,k}(S)$ of **simple** differential system S , output of our algorithm contains unique simple algebraic system $S_{\ell,k}^{\text{gen}}$ such that its solution space $\text{Sol}(S_{\ell,k}^{\text{gen}})$ is

1. **regular differential equation**
2. **Zariski dense** in $\text{Sol}(\mathcal{I}_{\ell,k}(S))$
3. entirely composed of **regular points**

Where Do We Go From Here?



- Effective theory for **real** differential equations \rightsquigarrow extend to **semi-algebraic equations**, replace Thomas decomposition by **quantifier elimination**, ...
- **Complete** taxonomy even for equations of **infinite** type?
- What happens at **algebraic singularities**? \rightsquigarrow so far only individual cases considered, no general results known
- **Local solution behaviour** at singularities of **ordinary** differential equations as analysable via **dynamical systems theory** \rightsquigarrow extension of **partial** differential equations of **finite** type seems possible via **theory of singular foliations** \rightsquigarrow extension to **partial** differential equations of **infinite** type unclear



- [1] M. Lange–Hegermann, D. Robertz, W.M. Seiler, M. Sei. *Singularities of Algebraic Differential Equations*. *Adv. Appl. Math.* 131 (2021) 102266.
- [2] W.M. Seiler, M. Sei, T. Sturm. *A Logic Based Approach to Finding Real Singularities of Implicit Ordinary Differential Equations*. *Math. Comput. Sci.* 15 (2021) 333–352
- [3] W.M. Seiler, M. Sei. *Singular Initial Value Problems for Scalar Quasi-Linear Ordinary Differential Equations*. *J. Diff. Eqs.* 281 (2021) 258–288