Integration in D-modules

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$$\int_{\Gamma} f(x_1,\ldots,x_n) dx_1 \cdots dx_n$$

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- How to compute them faster?

✓ Computing master integrals

Given $f_1(\mathbf{x}), \dots, f_r(\mathbf{x})$, find linear relations

$$a_1 \int f_1(\mathbf{x}) d\mathbf{x} + \cdots + a_r \int f_r(\mathbf{x}) d\mathbf{x} = 0.$$

What does computing mean?

 \mathbf{II}

✓ Picard–Fuchs equations

Given $y(t) = \int f(t, \mathbf{x}) d\mathbf{x}$, find a differential equation

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This reduces to finding a relation between several integrals:

- * Use $\mathbb{C}(t)$ as the base field.
- * Find a relation between the integrals

$$y(t) = \int f(t, \mathbf{x}) d\mathbf{x},$$

$$y'(t) = \int \frac{\partial f(t, \mathbf{x})}{\partial t} d\mathbf{x},$$

$$y''(t) = \int \frac{\partial^2 f(t, \mathbf{x})}{\partial t^2} d\mathbf{x}, \dots$$

What does *computing* not mean?

Numerical evaluation

Given $f(\mathbf{x})$, compute a numerical approximation of

$$\int f(\mathbf{x}) d\mathbf{x}.$$

Finding master integrals, or computing differential equations, *may* help, but it is only a step.

D-modules

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Definition (alternative)

Let $D = \mathbb{C}[x_1, \dots, x_n] \langle \partial_1, \dots, \partial_n \rangle$ be the nth Weyl algebra:

$$* \ [x_i,x_j]=[\partial_i,\partial_j]=[\partial_i,x_j]=0$$

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$$[\partial_i, x_i] = 1$$
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- Polynomials in x
- * Holomorphic functions on an open subset of \mathbb{C}^n
- * Schwartz distributions on \mathbb{R}^n

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 $M = \mathbb{C}[x] \frac{1}{1 + \exp(x)}$

$$M\simeq \frac{D^{m}}{Dg_1+\cdots+Dg_s},$$

with:

- * m: the number of generators of M (we can always assume m = 1, but this is not free)
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- ② Do we deal correctly with poles?

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Theorem (Kashiwara)

If M is holonomic, $\int M$ is finite dimensional.

In general

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$$\int (\partial_1 f_1 + \cdots + \partial_n f_n) \, \mathrm{d}\mathbf{x} = 0.$$

* The approach of Oaku (2013) may apply:

$$\int_{\Gamma} f d\mathbf{x} = \int_{\mathbb{R}^n} \mathbb{1}_{\Gamma} f d\mathbf{x},$$

if you can work with Schwartz distributions.

Takayama's algorithm for integration

Let M = D/I a holonomic D-module with $I \subseteq D$ a left ideal.

$$\int M = \frac{M}{\partial_1 M + \dots + \partial_n M} \simeq \frac{D}{I + \partial_1 D + \dots + \partial_n D}.$$

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Algorithm (Takayama, 1990)

- 1. Pick some *r* and some *s* large enough.
- 2. Compute the finite dimensional vector space

$$V_{r+s} = I \cap D_{r+s} + \partial_1 D_{r+s-1} + \cdots + \partial_n D_{r+s-1},$$

where
$$D_k = \text{Vect} \{ \mathbf{x}^{\alpha} \partial^{\beta} \mid |\alpha| + |\beta| \le k \}.$$

3. Return $D_r/(V_{r+s} \cap D_r)$.

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Correctness. There is a canonical map $D_r/(V_{r+s} \cap D_r) \to \int M$. It is surjective if $r \gg 0$ and injective if $s \gg 0$.

Issues with Takayama's algorithm

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Important theoretical question, but in practice:

- Choose r large enough so that D_r contains what you want
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- 🗶 Linear algebra in large dimension

- * Let $w(\mathbf{x}^{\alpha}\partial^{\beta}) = |\alpha| |\beta|$ be the *weight* of a monomial.
- * Let $w(g) = \max \{w(m) \mid m \text{ is a monomial in } g\}$
- * Let $\theta = \sum_i x_i \partial_i$.

NB
$$\theta \cdot \mathbf{x}^{\alpha} = |\alpha|\mathbf{x}^{\alpha}$$
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 $% P(s) = \{ b \in \mathbb{C}[s] \}$ [$b \in \mathbb{C}[s] \in \mathbb{C}[s] \in \mathbb{C}[s]$ such that $g = b(\theta) + \text{terms of negative weights.}$

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- % P(s)=0 [b-function theory] There is some $g\in I$ and $b\in\mathbb{C}[s]$ such that $g=b(\theta)$ + terms of negative weights.
- $\operatorname{\mathcal{P}}$ For any \mathbf{x}^{α} ,

$$\mathbf{x}^{\alpha}g = b(-|\alpha| - n)\mathbf{x}^{\alpha} + \text{lower order terms} + \sum_{i} \partial_{i}(\ldots)$$

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- % f(a) = b(a) + b [b-function theory] There is some $g \in I$ and $b \in \mathbb{C}[s]$ such that $g = b(\theta) + b$ terms of negative weights.
- \mathbf{P} For any \mathbf{x}^{α} ,

$$\mathbf{x}^{\alpha}g = b(-|\alpha| - n)\mathbf{x}^{\alpha} + \text{lower order terms} + \sum_{i} \partial_{i}(\ldots)$$

✓ In Takayama's algorithm, if $r \ge \max\{k \in \mathbb{N} \mid b(-k-n) = 0\}$ then $D_r/(V_{r+s} \cap D_r) \to \int M$ surjective. (It is also injective, but this is more subtle.)

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- * Does $a e^f = \sum_i \frac{\partial}{\partial x_i} (u_i e^f)$ for some polynomials u_i ?
- * Does $a \in I + \partial_1 D + \cdots + \partial_n D$ where $I = \sum_i D(\partial_i \frac{\partial f}{\partial x_i})$?

 $rac{1}{7}$ The reduction step modulo $I + \partial_1 D + \cdots + \partial_n D$:

$$\sum_{i} b_{i} \frac{\partial f}{\partial x_{i}} \equiv \sum_{i} b_{i} \partial_{i} \pmod{I}$$

$$= \sum_{i} \partial_{i} b_{i} - \frac{\partial b_{i}}{\partial x_{i}} \pmod{\partial_{1}D + \dots + \partial_{n}D}$$

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```
def GD(a):

while True:

r + \sum_{i} b_{i} \frac{\partial f}{\partial x_{i}} \leftarrow a [multivariate polynomial division]

if a = r:

return a

a \leftarrow r - \sum_{i} \frac{\partial b_{i}}{\partial x_{i}}
```

Theorem (Dwork, 1962, 1964; Griffiths, 1969) If $\{f = 0\}$ is *smooth* in \mathbb{P}^{n-1} , then GD(a) = 0 if and only if $\int a e^f = 0$.

 $\stackrel{\text{?}}{\text{?}}$ More often than not, $\{f = 0\}$ is not smooth...

- Theorem (Dwork, 1962, 1964; Griffiths, 1969) If $\{f = 0\}$ is *smooth* in \mathbb{P}^{n-1} , then GD(a) = 0 if and only if $\int a e^f = 0$.
- $\stackrel{\text{?}}{\longrightarrow}$ More often than not, $\{f=0\}$ is not smooth...
- Syzigies give more relations! (Lairez, 2016)

$$\sum_{i} b_{i} \frac{\partial f}{\partial x_{i}} = 0 \Rightarrow \sum_{i} \frac{\partial b_{i}}{\partial x_{i}} \in I + \sum_{i} \partial_{i} D.$$

And only *nontrivial* syzigies may give new relations.

A Griffiths-Dwork reduction for holonomic ideal?

Let M = D/I be a holonomic D-module. We want to compute in

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left ideal right ideal

```
def GenGD(a): [Brochet, Chyzak, and Lairez, 2025]
while a is reducible:
a \leftarrow LeftRem(a, I)
a \leftarrow RightRem(a, \partial_1 D + \cdots + \partial_n D)
return a
```

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- The missing relations come from monomials $m \in D$ that are reducible both by I and by $\sum_i \partial_i D$ (critical pairs)
- 🖣 Among this critical pairs, many can be eliminated a priori.

- ✓ *GenGD* Coincides with Griffiths–Dwork reduction when $M = \mathbb{C}[\mathbf{x}]e^f$.
- 1 Does not reduce every derivatives to zero, but this can be fixed.
- ✓ After taking into accounts these critical pairs, we obtain all the relations.
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- https://github.com/HBrochet/MultivariateCreativeTelescoping.jl
- Is it fast?
 - X Sometimes not. For example: $I = D\partial_1 + \cdots + D\partial_n$, so that $D/I = \mathbb{C}[\mathbf{x}]$. We just want to integrate polynomials. This should be trivial, but *GenGD* is just the identity map...
 - Sometimes yes.

 For example: computation of the generating series of the number of 8-regular graphs on *k* vertices.

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