

Recall: In order to measure the "size" of a differential variety (i.e., the solution set of alg diff equations), we introduced the notion of differential dimension:

Def 4.3.1 Let $V \subseteq A^n$ be an irreducible δ -variety over K and $K\langle V \rangle$ be the diff (rational) function field of V . The differential dimension of V is defined as the diff transcendence degree of $K\langle V \rangle$ over K , that is,

$$\delta\text{-dim}(V) = \delta\text{-tr.deg } K\langle V \rangle / K.$$

For an arbitrary V with irreducible components $V_1, \dots, V_m$, $\delta\text{-dim}(V) = \max_i \delta\text{-dim}(V_i)$.

Remark: If V is irreducible with a generic point $\eta = (\eta_1, \dots, \eta_n)$, then

- 1) $\delta\text{-dim}(V) = \delta\text{-tr.deg } K\langle \eta \rangle / K$ (for $K\langle V \rangle = K\langle \bar{\eta}_1, \dots, \bar{\eta}_n \rangle \cong K\langle \eta_1, \dots, \eta_n \rangle$, $\bar{\eta}_i = \eta_i + \mathbb{I}(V)$)
- 2) $\delta\text{-dim}(V) =$ the cardinal number of a parametric set of $\mathbb{I}(V)$ (Def 4.3.2 and Ex).

Lemma 4.3.2 Let V be a δ -variety and $W \subseteq V$ a δ -subvariety. Then $\delta\text{-dim}(W) \leq \delta\text{-dim}(V)$.

Proof. First assume W and V are both irreducible. $W \subseteq V$ implies that $\mathbb{I}(W) \supseteq \mathbb{I}(V)$. Suppose $\delta\text{-dim}(W) = d$ and $\{\gamma_1, \dots, \gamma_d\}$ is a parametric set of $\mathbb{I}(W)$. Clearly $\mathbb{I}(V) \cap \{\gamma_1, \dots, \gamma_d\} = \{0\}$ and $\{\gamma_1, \dots, \gamma_d\}$ is a δ -independent set modulo $\mathbb{I}(V)$ which could be extended to a parametric set of $\mathbb{I}(V)$. Thus, $\delta\text{-dim}(V) = \delta\text{-dim}(\mathbb{I}(V)) \geq d$.

Now, let V and W be arbitrary. Let W_1 be an irreducible component of W with $\delta\text{-dim}(W) = \delta\text{-dim}(W_1)$. Then W_1 is contained in an irreducible component V_1 of V . By the above,

$$\delta\text{-dim}(W) = \delta\text{-dim}(W_1) \leq \delta\text{-dim}(V_1) \leq \delta\text{-dim}(V). \quad \square$$

Exercise: Let $W \subseteq V$ be two irreducible δ -varieties with $\delta\text{-dim}(W) = \delta\text{-dim}(V)$. Is $W = V$?

It is true in the algebraic case but not valid in differential algebra:

Non-example: Let $W = V(Y') \subseteq A'$ and $V = V(Y'') \subseteq A'$. Then $W \subseteq V$ and $\delta\text{-dim}(W) = \delta\text{-dim}(V)$. But $W \neq V$.

This example shows that the differential dimension is not a fine enough measure of size, thus we need a more discriminating measure: the differential dimension polynomial of an irreducible δ -variety V or $\Pi(V)$.

The idea of Hilbert polynomial for homogenous ideals suggests that it might be a way to consider the truncated coordinate ring by order:

Let $P \subseteq K\{Y_1, \dots, Y_n\}$ be a prime δ -ideal. Denote $K[Y_1^{[t]}, \dots, Y_n^{[t]}] = K[Y_i^{(j)} : j \leq t, i=1, \dots, n]$ and let $P_t = P \cap K[Y_1^{[t]}, \dots, Y_n^{[t]}]$. Then P_t is a prime alg. ideal with dimension $\dim(P_t)$. Kolchin showed that for $t \gg 0$, $\dim(P_t)$ is a numerical polynomial. We state it with the language of (δ) -field extensions.

Theorem 4.3.3 (Kolchin) Let $P \subseteq K\{Y_1, \dots, Y_n\}$ be a prime δ -ideal with a generic point $\eta = (\eta_1, \dots, \eta_n)$. Then there exists a numerical polynomial $W_P(t) \in \mathbb{R}[t]$ with the following properties:

- 1) For sufficiently large $t \in \mathbb{N}$, $\dim(P_t) = W_P(t)$;
- 2) $W_P(t) = d(t+1) + s$ with $d = \delta\text{-dim}(V(P))$ and some $s \in \mathbb{N}$;
- 3) (Computation of $W_P(t)$) Let $A = A_1, \dots, A_\ell$ be a characteristic set of P w.r.t. some orderly ranking of $\Theta(Y) = \{\delta^k Y_j : k \in \mathbb{N}, j=1, \dots, n\}$ and suppose $\text{ld}(A_i) = Y_{\sigma(i)}^{(s_i)}$. Then $W_P(t) = (n-\ell)(t+1) + \sum_{i=1}^{\ell} s_i$.
- 4) $W_P(t) = n(t+1) \iff P = [0]$ (i.e. $V(P) = A^n$);
 $W_P(t) = 0 \iff V(P)$ is a finite set.

Def. 4.3.4 Let $V \subseteq \mathbb{A}^n$ be an irreducible differential variety / K and $P = \mathbb{I}(V)$. The above $W_P(t)$ is defined as the differential dimension polynomial of P or V , also denoted by $W_V(t)$.

Proof of Theorem 4.3.3: Denote $\eta^{(t)} = (\eta_1, \dots, \eta_n, \eta'_1, \dots, \eta'_n, \dots, \eta^{(t)}_1, \dots, \eta^{(t)}_n)$.

Clearly, $\eta^{(t)}$ is a generic point of $P_t \subseteq K[\eta_1^{(t)}, \dots, \eta_n^{(t)}]$.

So $\dim(P_t) = \text{tr.deg } K(\eta^{(t)})/K$.

For each $A \in \mathcal{A}$, $A(\eta) = 0$ and $I_A(\eta) \neq 0$ imply that

$u_A(\eta)$ is algebraic over $\mathbb{F}(\eta_j^{(k)} : \gamma_j^{(k)} < u_A, j=1, \dots, n)$.

Recall that
 $u_A = \text{lead}(A)$
 $I_A \nsubseteq \mathcal{A}$ & P .

Repeated differentiation shows that if v is any derivative of u_A , then $v(\eta)$ is algebraic over $\mathbb{F}(\eta_j^{(k)} : \gamma_j^{(k)} < v, j=1, \dots, n)$.

Let M denote the set of all derivatives $\gamma_j^{(k)}$ that are not derivatives of any u_A ($A \in \mathcal{A}$) and let $M(t) = M \cap \{\gamma_j^{(k)} : k \leq t, j=1, \dots, n\}$.

So, for $t \geq \max\{s_1, \dots, s_e\}$, we have that

$K(\eta^{(t)})$ is algebraic over $K((v(\eta))_{v \in M(t)})$. (*)

(Arrange $\{\gamma_j^{(k)} : k \leq t, j=1, \dots, n\} \setminus M(t)$ in increasing order: $u_1 < u_2 < \dots$. From the above, u_1 is alg over $K((v(\eta))_{v \in M(t)})$ and (*) can be shown by induction.)

Thus, $\dim(P_t) = \text{tr.deg } K(\eta^{(t)})/K = \text{Card}(M(t))$.

Since $M(t) = \underbrace{\{\gamma_{\sigma(i)}, \gamma'_{\sigma(i)}, \dots, \gamma^{(s_i-1)}_{\sigma(i)} : i=1, \dots, l\}}_{\text{derivatives of leading variables}} \cup \underbrace{\{\gamma_j, \gamma'_j, \dots, \gamma^{(t)}_j : j \neq \sigma(1), \dots, \sigma(l)\}}_{\text{parametric variable parts}}$

$\text{Card}(M(t)) = (n-l)(t+1) + \sum_{i=1}^l s_i$. So $\dim(P_t) = (n-l)(t+1) + \sum_{i=1}^l s_i$ for $t \geq \max\{s_1, \dots, s_e\}$. Denote $W_P(t) = (n-l)(t+1) + \sum_{i=1}^l s_i$. This finishes the proof of 1) and 3).

To show 4), $W_P(t) = n(t+1) \Leftrightarrow M(t) = \{\gamma_j^{(k)} : k \leq t, j=1, \dots, n\} \Leftrightarrow P = [0]$;

And $W_P(t) = 0 \Leftrightarrow M(t) = \emptyset \Leftrightarrow I(\mathcal{A}) = \{\gamma_1, \dots, \gamma_n\} \Leftrightarrow V(P)$ is a finite set.

It suffices to show $\delta\text{-dim}(p) = n-l$ to complete the proof of 2).

Assume $d = \delta\text{-dim}(p) = \delta\text{-tr.deg } K\langle y \rangle / K$. W.L.O.G, let

$y_1, \dots, y_d$ be a diff transcendence basis of $K\langle y \rangle$ over K .

Thus, $w_p(t) = \text{tr.deg } K(y_1^{[t]}, \dots, y_n^{[t]}) / K = (n-l)(t+1) + \sum_{j=1}^l s_j$

$$\geq \text{tr.deg } K(y_1^{[t]}, \dots, y_d^{[t]}) / K = d(t+1),$$

and $n-l \geq d$ follows.

Conversely, let $\{z_1, \dots, z_{n-l}\} = \{y_1, \dots, y_n\} \setminus \{y_{o(1)}, \dots, y_{o(l)}\}$,

since any nonzero poly in $K\{z_1, \dots, z_{n-l}\}$ is reduced w.r.t. $\mathcal{A}$, we have $K\{z_1, \dots, z_{n-l}\} \cap p = \{0\}$. So $\{z_1, \dots, z_{n-l}\}$ is an independent set modulo p and can be enlarged to be a parametric set of p . Thus, $n-l \leq \delta\text{-dim}(p) = d$.

Hence, $n-l = d = \delta\text{-dim}(p)$. $\square$

Remark: 1) The δ -dimension polynomial of an irreducible δ -variety $V \subseteq \mathbb{A}^n$ is of the form

$$w_V(t) = d(t+1) + s, \text{ where } d = \delta\text{-dim}(V).$$

The number s is defined as the **order** of V , denoted by $\text{ord}(V)$. The order is the rigorous definition for the notion "the number of arbitrary constants" of the solution set of algebraic differential equations.

2) In the partial differential case, $(K, \{\delta_1, \dots, \delta_m\})$, we have ^{the} similar notion of differential dimension polynomial. There,

$$w_V(t) = a_m \binom{t+m}{m} + a_{m-1} \binom{t+m-1}{m-1} + \dots + a_1(t+1) + a_0, \text{ where } a_m = \delta\text{-dim}(V).$$

Example: Let $W = V(Y') \subseteq A^1$ and $V = V(Y'') \subseteq A^1$.
 $W \not\subseteq V$ but $\delta\text{-dim}(W) = \delta\text{-dim}(V) = 0$. Note that
 $w_W(t) = 1$ and $w_V(t) = 2$.

The next Proposition shows that δ -dimension poly is a finer measure than δ -dimension.

Prop 4.3.5. Let $W, V \subseteq A^n$ be irreducible δ -varieties and $W \not\subseteq V$. Then $w_W(t) < w_V(t)$.

Proof. Let $P_1 = I(W)$ and $P_2 = I(V)$. Then $W \not\subseteq V$ implies that $P_1 \not\supseteq P_2$.

So for t sufficiently large ($t \gg 0$),

$$P_1 \cap K[Y_1^{[t]}, \dots, Y_n^{[t]}] \not\supseteq P_2 \cap K[Y_1^{[t]}, \dots, Y_n^{[t]}],$$

$$\begin{aligned} \text{Consequently, } w_W(t) &= \dim P_1 \cap K[Y_1^{[t]}, \dots, Y_n^{[t]}] \\ &> \dim P_2 \cap K[Y_1^{[t]}, \dots, Y_n^{[t]}] \\ &= w_V(t) \quad \text{for } t \gg 0. \quad \square \end{aligned}$$

We end this section by showing that an irreducible δ -variety is differentially birationally equivalent to an irreducible δ -variety of codimension 1.

We now identify elements of the differential coordinate ring $K\{V\} = K\{Y_1, \dots, Y_n\} / I(V)$ with K -valued functions on V and call them diff polynomial functions on V . And each elt of $K\langle V \rangle = \text{Frac}(K\{V\})$ can be identified as a differential rational function on V . If $\eta \in V$, $f/g \in K\langle V \rangle$ is defined at η if $g(\eta) \neq 0$ ($f, g \in K\{V\}$).

Def 4.3.6 Let $V \subseteq \mathbb{A}^n$ and $W \subseteq \mathbb{A}^m$ be irreducible δ -varieties over K . A **differential rational map** $\varphi: V \dashrightarrow W$ is a family $(f_1, \dots, f_m) \in K\langle V \rangle^m$ such that $\varphi(\eta) = (f_1(\eta), \dots, f_m(\eta)) \in W$ whenever the coordinate functions $f_1, \dots, f_m$ are defined at η . φ is called **dominate** if the Kolchin closure of $\varphi(V)$ is W (Or equivalently, φ maps a generic point of V to that of W).

And, φ is called a **differential birational map** if φ is dominate and there is a dominant differential rational map $\psi: W \dashrightarrow V$, called the generic inverse of φ such that

- if φ is defined at η and ψ is defined at $\varphi(\eta)$, then $\psi(\varphi(\eta)) = \eta$;
- if ψ is defined at ζ and φ is defined at $\psi(\zeta)$, then $\varphi(\psi(\zeta)) = \zeta$.

In this case, we also call V and W are δ -birationally equivalent.

Theorem 4.3.7 Suppose (K, δ) contains a nonconstant elt. Let $p \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}\}$ be a prime δ -ideal with a parametric set $\{u_1, \dots, u_d\}$. Then $\exists a_1, \dots, a_{n-d} \in K$ s.t. $[p, w - a_1 y_1 - \dots - a_{n-d} y_{n-d}] \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}, w\}$ has a characteristic set of the form

$$\begin{aligned} &X(u_1, \dots, u_d, w) \\ &I_1(u_1, \dots, u_d, w) y_1 - T_1(u_1, \dots, u_d, w) \\ &\vdots \end{aligned}$$

$$I_{n-d}(u_1, \dots, u_d, w) y_{n-d} - T_{n-d}(u_1, \dots, u_d, w)$$

w.r.t. the elimination ranking $u_1 < \dots < u_d < w < y_1 < \dots < y_{n-d}$.

Proof. Let $\eta = (\bar{u}_1, \dots, \bar{u}_d, \bar{y}_1, \dots, \bar{y}_{n-d})$ be a generic point of P . Introduce $n-d$ new differential indeterminates $\lambda_1, \dots, \lambda_{n-d}$ over $K\langle \eta \rangle$.

Let $J = [p, w - \lambda_1 \bar{y}_1 - \dots - \lambda_{n-d} \bar{y}_{n-d}] \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}, \lambda_1, \dots, \lambda_{n-d}, w\}$. Then J is a prime δ -ideal with a generic point

$$\zeta = (\bar{u}_1, \dots, \bar{u}_d, \bar{y}_1, \dots, \bar{y}_{n-d}, \lambda_1, \dots, \lambda_{n-d}, \lambda_1 \bar{y}_1 + \dots + \lambda_{n-d} \bar{y}_{n-d}).$$

Since $\delta\text{-dim}(P) = d$, $\delta.\text{tr.deg } K\langle \eta \rangle / K = d$ and

$$\begin{aligned} \delta.\text{tr.deg } K\langle \zeta \rangle / K &= \delta.\text{tr.deg } K\langle \eta \rangle / K + \delta.\text{tr.deg } K\langle \eta \rangle \langle \lambda_1, \dots, \lambda_{n-d} \rangle / K\langle \eta \rangle \\ &= d + n-d = n. \end{aligned}$$

So $J_\lambda = J \cap K\{u_1, \dots, u_d, \lambda_1, \dots, \lambda_{n-d}, w\} \neq [0]$ and $\{u_1, \dots, u_d, \lambda_1, \dots, \lambda_{n-d}\}$ is a parametric set of J_λ . Let $\{R(u_1, \dots, u_d, \lambda_1, \dots, \lambda_{n-d}, w)\}$ be a characteristic set of J_λ w.r.t. the elimination ranking $u_1 < \dots < u_d < \lambda_1 < \dots < \lambda_{n-d} < w$. Denote $s = \text{ord}(R, w) \geq 0$.

Since $R(\bar{u}_1, \dots, \bar{u}_d, \lambda_1, \dots, \lambda_{n-d}, \lambda_1 \bar{y}_1 + \dots + \lambda_{n-d} \bar{y}_{n-d}) = 0$, for $j = 1, \dots, n-d$, take the partial derivative of this identity w.r.t. $\lambda_j^{(s)}$ on both sides, then we obtain

$$\overline{\frac{\partial R}{\partial \lambda_j^{(s)}}} + \overline{\frac{\partial R}{\partial w^{(s)}}} \cdot \bar{y}_j = 0 \quad (1)$$

where $\overline{\frac{\partial R}{\partial \lambda_j^{(s)}}}$ and $\overline{\frac{\partial R}{\partial w^{(s)}}}$ are obtained from $\frac{\partial R}{\partial \lambda_j^{(s)}}$ and $\frac{\partial R}{\partial w^{(s)}}$ by substituting $(u_1, \dots, u_d, \lambda_1, \dots, \lambda_{n-d}, w) = (\bar{u}_1, \dots, \bar{u}_d, \lambda_1, \dots, \lambda_{n-d}, \lambda_1 \bar{y}_1 + \dots + \lambda_{n-d} \bar{y}_{n-d})$.

Note that $\frac{\partial R}{\partial w^{(s)}} \notin J_\lambda$ so $\overline{\frac{\partial R}{\partial w^{(s)}}} \neq 0$. As $\overline{\frac{\partial R}{\partial w^{(s)}}} \in K\{\eta\}\{\lambda_1, \dots, \lambda_{n-d}\}$ is nonzero, by the non-vanishing theorem of nonzero polynomials, $\exists a_1, \dots, a_{n-d} \in K$ (K contains nonconstant elements) s.t.

$\overline{\frac{\partial R}{\partial w^{(s)}}} \Big|_{\lambda_i = a_i} \in K\{\eta\} \setminus \{0\}$. Let $I(u_1, \dots, u_d, w) = \overline{\frac{\partial R}{\partial w^{(s)}}} \Big|_{\lambda_i = a_i, i=1, \dots, n-d} \in K\{u_1, \dots, u_d, w\}$. Then $I(\bar{u}_1, \dots, \bar{u}_d, a_1 \bar{y}_1 + \dots + a_{n-d} \bar{y}_{n-d}) = \overline{\frac{\partial R}{\partial w^{(s)}}} \Big|_{\lambda_i = a_i} \neq 0$.

Let $J_a = [p, w - a_1 y_1 - \dots - a_{n-d} y_{n-d}] \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}, w\}$.
 Then J_a is a prime δ -ideal with a generic point $\zeta_a = (u_1, \dots, u_d, y_1, \dots, y_{n-d}, a_1 y_1 + \dots + a_{n-d} y_{n-d})$. Clearly, $I(u_1, \dots, u_d, w) \notin J_a$.
 Let $T_j(u_1, \dots, u_d, w) = \frac{\partial R}{\partial \lambda_j^{(5)}} \Big|_{\lambda_i = a_i, i=1, \dots, n-d}$. By (1),

$$I(u_1, \dots, u_d, w) y_j - T_j(u_1, \dots, u_d, w) \in J_a.$$

Since $\delta\text{-tr.deg } K\langle \zeta_a \rangle / K = d$, $J_a \cap K\{u_1, \dots, u_d, w\} \neq [0]$ with a parametric set $\{u_1, \dots, u_d\}$. So its characteristic set consists of a single δ -polynomial. Let $X(u_1, \dots, u_d, w)$ be an irr. poly constituting a characteristic set of $J_a \cap K\{u_1, \dots, u_d, w\}$ w.r.t. the elimination ranking $R: u_1 < \dots < u_d < w$. For each j , take the differential remainder of $I y_j - T_j$ w.r.t. X (under R) since $I \notin J_a \cap K\{u_1, \dots, u_d, w\}$, $\delta\text{-rem}(I y_j - T_j, X)$ is of the form $I_j y_j - T_j^0$ where $I_j, T_j^0 \in K\{u_1, \dots, u_d, w\}$, $I_j \notin J_a$.

Claim: $X(u_1, \dots, u_d, w), I_1 y_1 - T_1^0, \dots, I_{n-d} y_{n-d} - T_{n-d}^0$ is a characteristic set of J_a w.r.t. the elimination ranking $u_1 < \dots < u_d < w < y_1 < \dots < y_{n-d}$.

Indeed, for $\forall f \in J_a$, first perform the Ritt-Kolchin reduction process for f w.r.t. $I_1 y_1 - T_1^0, \dots, I_{n-d} y_{n-d} - T_{n-d}^0$, then we get $f_0 \in J_a \cap K\{u_1, \dots, u_d, w\}$, thus f_0 could be reduced to 0 by X . Thus, we have proved the theorem.

Remark: 1) The above irreducible $X(u_1, \dots, u_d, w)$ is called a differential resolvent of p or $V(p)$.
 2) With the obtained $a_1, \dots, a_{n-d}$, we have

$K\langle \bar{u}_1, \dots, \bar{u}_d, \bar{y}_1, \dots, \bar{y}_{n-d} \rangle = K\langle \bar{u}_1, \dots, \bar{u}_d, a_1 \bar{y}_1 + \dots + a_{n-d} \bar{y}_{n-d} \rangle$.
 (Prop 4.2.14) In the case $d=0$, this is the primitive thm.

Corollary 4.3.8 Let (K, δ) contain a nonconstant element. Let $V \subseteq \mathbb{A}^n$ be an irreducible δ -variety. Then V is δ -birationally equivalent to the general component of an irreducible δ -polynomial (i.e., an irreducible δ -variety of codim 1).
Proof. Suppose $\delta\text{-dim}(V) = d$ and $\{u_1, \dots, u_d\}$ is a parametric set of $P = \mathbb{I}(V) \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}\}$. By Theorem 4.3.7, $\exists a_1, \dots, a_{n-d} \in K$ s.t. $J_a = [P, w - a_1 y_1 - \dots - a_{n-d} y_{n-d}] \subseteq K\{u_1, \dots, u_d, y_1, \dots, y_{n-d}, w\}$ has a characteristic set of the form $X(u_1, \dots, u_d, w), I_1(u_1, \dots, u_d, w) y_1 - \bar{I}_1(u_1, \dots, u_d, w), \dots, I_{n-d}(u_1, \dots, u_d, w) y_{n-d} - \bar{I}_{n-d}(u_1, \dots, u_d, w)$ w.r.t. the elimination ranking $u_1 < \dots < u_d < w < y_1 < \dots < y_{n-d}$, where X is irreducible (*).

Let $W = V(\text{sat}(X)) \subseteq \mathbb{A}^{d+1}$ be the general component of X . Define $\varphi: V \rightarrow W$ by

$$\varphi(u_1, \dots, u_d, y_1, \dots, y_{n-d}) = (u_1, \dots, u_d, a_1 y_1 + \dots + a_{n-d} y_{n-d})$$
 and $\psi: W \rightarrow V$ by

$$\psi(u_1, \dots, u_d, w) = (u_1, \dots, u_d, \frac{I_1(u_1, \dots, u_d, w)}{I_1(u_1, \dots, u_d, w)}, \dots, \frac{I_{n-d}(u_1, \dots, u_d, w)}{I_{n-d}(u_1, \dots, u_d, w)}).$$

Let $\xi = (\bar{u}_1, \dots, \bar{u}_d, \bar{y}_1, \dots, \bar{y}_{n-d})$ be a generic point of V and $\eta = (\bar{u}_1, \dots, \bar{u}_d, \bar{w})$ be a generic point of W . It is easy to show that both φ and ψ are dominant, and $(\psi \circ \varphi)(\xi) = \xi$, $(\varphi \circ \psi)(\eta) = \eta$ from (*). So V and W are δ -birationally equivalent. $\square$