

2-descent for Linear Differential Equations

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Abstract

Let L be a linear ordinary differential equation with coefficients in $\mathbb{C}(x)$. The goal in this paper is to reduce L to an equation that is easier to solve. The starting point is an irreducible L , and the goal is to decide if L is projectively equivalent to another equation \tilde{L} that is defined over a subfield $\mathbb{C}(f)$ of $\mathbb{C}(x)$.

This paper treats the case of 2-descent, which means reduction to a subfield with index $[\mathbb{C}(x) : \mathbb{C}(f)] = 2$. Although the mathematics has already been treated in other papers, a complete implementation could not be given because it involved a step for which we do not have a complete implementation. The contribution of this paper is to give an approach that is fully implementable. We describe and implement the algorithm for order 2, and show by an example that the same also work for higher order. Examples illustrate that this algorithm is very useful for finding closed form solutions (2-descent, if it exists, reduces the number of true singularities from n to at most $n/2 + 2$).

Key words: Differential Equation, 2-descent, Algorithms

1. Introduction

Let $L = \sum_{i=0}^n a_i \partial^i$ be a differential operator with coefficients in a differential field $K = \mathbb{C}(x)$, where ∂ is the usual differentiation $\frac{d}{dx}$. The corresponding differential equation is $L(y) = 0$, i.e. $a_n y^{(n)} + \dots + a_1 y' + a_0 y = 0$. The problem of finding closed form solutions of L becomes easier if we can factor L as a product of lower order operators as in (Bronstein, 1994), (van Hoeij, 1996), (Barkatou and Pflügel, 1998) or apply some other approach to reduce the order, see (van Hoeij, 2007), (Nguyen, 2008).

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A different type of reduction is called *descent*. Here, the goal is to reduce L to an operator \tilde{L} of the same order, but this time defined over a proper subfield $k = \mathbb{C}(f)$ of K . Here \tilde{L} must be *projectively equivalent* to L . Informally, this means that L can be solved in terms of the solutions of \tilde{L} and vice versa (a precise definition will be given in Section 2.2).

In this paper, we treat the case of 2-descent, meaning that k is a subfield of K with index 2. We focus on treating second order equations, at the end we will give examples for higher order. For a second order equation L , after applying Kovacic' algorithm, we can assume that L is irreducible (i.e. not a product of lower order factors), and that it has no Liouvillian solutions.

Descent reduces the number of true singularities (Definition 9) from n to at most $n/2+2$, which helps to solve differential equations as illustrated in Section 7 and Section 8. In particular, for second order equations, if the number of true singularities¹ drops to 3, and if these are regular singularities², then a ${}_2F_1$ -type solution can be obtained quickly. We can also stop reducing when we reach a second order operator with four true singularities, because 4-singularity equations with ${}_2F_1$ -type solutions are currently being classified by (van Hoeij and Vidunas, 2011). Classifying equations with closed form solutions and > 4 singularities would be hard to do, this is where 2-descent becomes crucial.

If $L \in \mathbb{C}(x)[\partial]$ then there is a finitely generated extension $\mathbb{Q} \subseteq C$ with $L \in C(x)[\partial]$, just take C to be the extension of \mathbb{Q} given by the coefficients of L . The main design goal for our algorithm is to introduce as few algebraic extensions of C as possible. Without this design goal, Sections 3 and 5 would have been much shorter (if we simply compute the splitting field of the singularities then for Section 5 we can follow (Compoint and van der Put, 2009) and Section 3 becomes trivial. Sections 3 and 5 become non-trivial when we aim to minimize field extensions).

The main results in this paper are in Section 4. We know from (van Hoeij and van der Put, 2006) that if there is a gauge transformation G from L to $\sigma(L)$, then L will allow descent with respect to σ . The question is, given G , how to find the descent? Is it necessary (as in the terminology in (van Hoeij and van der Put, 2006) to trivialize a 2-cocycle, or to perform some equivalent complicated operation such as finding a point on a conic over $C(x)$? The answer is no; we give a short and efficient algorithm in Section 4, and we even show (Theorem 1) that it produces a result over an optimal extension of C .

1.1. Relation to prior work

For a second order differential equation, it is shown in (Compoint and van der Put, 2009), (van Hoeij and van der Put, 2006) that the problem of computing 2-descent can be reduced to another problem (trivializing a 2-cocycle) although no step by step algorithm is given in these papers. The paper (van Hoeij, 2007) does give an algorithm, and implementation, that can be used to find 2-descent, as follows. If σ is a Möbius transformation of order 2, and $\mathbb{C}(f)$ is the fixed field of σ , and if L is projectively equivalent to $\sigma(L)$, then we can compute the so-called symmetric product of $L, \sigma(L)$, then apply factorization (DFactorLCLM in Maple), take the 3'rd order factor found that way, and

¹ the number of *removable* singularities (Def. 9) is irrelevant

² for the irregular singular case, finding closed form solutions if they exist can be done with (van Hoeij and Yuan, 2010), (Debeerst and van Hoeij, 2008)

run the algorithm from (van Hoeij, 2007) to find a second order operator. All of these steps are implemented, and the end result is a 2-descent.

The problem with the above methods is that they rely on an algorithm that can find a point on a conic defined over K (or an algorithm that solves an equivalent problem). Although such a point must exist when $K = \mathbb{C}(x)$, the proof does not show how to find such a point over a field of constants that is optimal or close to optimal (recall that we wish to minimize the extension of C that the algorithm introduces, where $C \subset \mathbb{C}$). There is only an implementation in (van Hoeij and Cremona, 2006) for this step if C is \mathbb{Q} or a transcendental extension of \mathbb{Q} . If L contains algebraic numbers, then there is no implementation for finding a point on a conic, and without that, it is not clear how to obtain from (van Hoeij, 2007), (van Hoeij and van der Put, 2006), (Compoint and van der Put, 2009), a complete implementation for finding 2-descent.

In this paper from Section 3 to Section 7, we describe a step by step algorithm for finding 2-descent for a second order differential equation. The algorithm can be fully implemented (Fang, 2011) because it does not call a conic algorithm. Note: If $L \in C(x)[\partial]$ with $C \subset \mathbb{C}$ of order 2, and if one allows unnecessary algebraic extensions of C (potentially exponentially large), then it is not hard to implement a conic algorithm, in which case one can consider 2-descent an already solved problem. But in practice our algorithm would be much preferable because it only extends C when necessary (i.e. when there is no 2-descent defined over C). In Section 8, we give an example of 2-descent for fourth order differential equations.

2. Preliminaries

2.1. Differential Operators and Singularities

Let $K = \mathbb{C}(x)$ denote the differential field and let $\mathcal{D} = K[\partial]$ be the ring of differential operators with coefficients in the differential field K . Here ∂ denotes the usual differentiation $\frac{d}{dx}$. Then elements $L \in \mathcal{D}$ are of the form $L = a_n \partial^n + \dots + a_1 \partial + a_0$ with $a_i \in K$.

A point $p \in \mathbb{P}^1 = \mathbb{C} \cup \{\infty\}$ is called a *singularity* of a differential operator $L \in K[\partial]$, if p is a zero of the leading coefficient of L or p is a pole of one of the other coefficients of L . p is called a *regular point* if it is not a *singularity*.

We denote the solution space of a differential operator as $V(L) = \{y | L(y) = 0\}$ where the y are taken in some universal extension (van der Put and Singer, 2003) of $\mathbb{C}(x)$. If p is a regular point of L , we can write all solutions of L at p as convergent power series $\sum_{i=0}^{\infty} a_i t_p^i$, where t_p denotes the local parameter which is $t_p = \frac{1}{x}$ if $p = \infty$ and $t_p = x - p$, otherwise.

2.2. Transformations

There are three known types of transformations that send, for any n 'th order $L_1 \in K[\partial]$, the solution space of L_1 to the solution space of some $L_2 \in K[\partial]$, again of order n . They are (notation as in (Debeerst and van Hoeij, 2008)):

- (i) change of variables: $y(x) \rightarrow y(f(x))$, $f(x) \in K \setminus \mathbb{C}$.
- (ii) exp-product: $y \rightarrow e^{\int r dx} \cdot y$, $r \in K$.
- (iii) gauge transformation: $y \rightarrow r_0 y + r_1 y' + \dots + r_{n-1} y^{(n-1)}$, $r_0, r_1, \dots, r_{n-1} \in K$.

Definition 1. Let $L_1, L_2 \in K[\partial]$. They are called gauge equivalent (notation: $L_1 \sim_g L_2$) if there exists a so-called gauge transformation from $V(L_1)$ to $V(L_2)$, which means a bijection of the form (iii).

Remark 2. Let $L_1, L_2 \in K[\partial]$. The \mathcal{D} -modules $\mathcal{D}/\mathcal{D}L_i$, $i = 1, 2$ are isomorphic if and only if $L_1 \sim_g L_2$. In particular, \sim_g is an equivalence relation (see (Barkatou and Pflügel, 1998)).

Definition 3. Let $L_1, L_2 \in K[\partial]$. They are called *projectively equivalent* (notation: $L_1 \sim_p L_2$) if there exists a bijection $V(L_1) \rightarrow V(L_2)$ of the form

$$y \longrightarrow e^{\int r} \cdot (r_0 y + r_1 y' + \cdots + r_{n-1} y^{(n-1)}) \quad (1)$$

for $r, r_0, \dots, r_{n-1} \in K$.

Projective equivalence is also an equivalence relation, see (Barkatou and Pflügel, 1998). An implementation (for order 2) is given in (van Hoeij, 2001) to decide if $L_1 \sim_p L_2$, and if so, to find the projective equivalence (the r, r_0, r_1 in (1)). An algorithm for arbitrary order n was given in (Barkatou and Pflügel, 1998) (implemented in ISOLDE).

2.3. 2-descent

Definition 4. Let $f = \frac{A}{B}$ with $A, B \in \mathbb{C}[x]$ coprime, then the degree of f is defined as

$$\deg(f) = \max(\deg(A), \deg(B)) = [\mathbb{C}(x) : \mathbb{C}(f)].$$

Remark 5. If $\sigma \in \text{Aut}(\mathbb{C}(x)/\mathbb{C})$ has order 2, then the fixed field of σ is a subfield of $\mathbb{C}(x)$ of index 2, and by Lüroth's theorem this subfield is of the form $\mathbb{C}(f)$, for some $f \in \mathbb{C}(x)$ of degree 2 (note: we can find such f in $\{x + \sigma(x), x\sigma(x)\} \setminus C$). Any subfield $\mathbb{C}(f) \subset \mathbb{C}(x)$ of index 2 is the fixed field of some $\sigma \in \text{Aut}(\mathbb{C}(x)/\mathbb{C})$ of order 2 (after all, every extension of degree 2 is Galois). The automorphisms of $\mathbb{C}(x)$ over \mathbb{C} are Möbius transformations:

$$x \mapsto \frac{ax + b}{cx + d} \quad (2)$$

This paper treats 2-descent, so we only consider σ of order 2, which is equivalent to having $d = -a$ in (2).

Remark 6. Any $\sigma \in \text{Aut}(\mathbb{C}(x)/\mathbb{C})$ extends to an automorphism of $\mathbb{C}(x)[\partial]$. If σ has finite order, and if $\mathbb{C}(f)$ is the fixed field of σ , and if $L \in \mathbb{C}(x)[\partial]$, then

$$L = \sigma(L) \iff L \in \mathbb{C}(f)[\partial_f], \quad (3)$$

in other words, $\mathbb{C}(f)[\partial_f]$ is the fixed ring of σ . Here $\partial_f := \frac{d}{df} = \frac{1}{f'} \partial$, where $'$ is differentiation w.r.t. x .

Definition 7. Let $L \in \mathbb{C}(x)[\partial]$. We say that L has 2-descent if $\exists f \in \mathbb{C}(x)$ with $\deg(f) = 2$ and $\exists \tilde{L} \in \mathbb{C}(f)[\partial_f]$ such that $L \sim_p \tilde{L}$.

One could instead use the term “projective 2-descent” for this (because we use projective equivalence \sim_p) but we opted to use the shorter term.

Main goal: Let $L \in K[\partial]$ be irreducible. The goal of this paper is to give an explicit algorithm that can decide if L has 2-descent, and if so, find it (i.e. find $\tilde{L} \in \mathbb{C}(f)[\partial_f]$ with $L \sim_p \tilde{L}$ for some f of degree 2). Moreover, if L is defined over some field $C \subset \mathbb{C}$, we should only introduce algebraic extensions of C when necessary.

In the following sections, we limit L to be of order 2, unless otherwise specified. We will divide our algorithm into several steps. The first step is to find candidates for $\mathbb{C}(f)$ with $\deg(f) = 2$. Such a field is the fixed field of a Möbius transformation of order 2.

3. Möbius transformations

Proposition 8. *A Möbius transformation has order 2 if it is of the form $\sigma(x) = \frac{ax+b}{cx-a}$. Such σ has 2 fixed points in $\mathbb{C} \cup \{\infty\}$.*

One could apply a transformation that moves the fixed points of σ to $0, \infty$, which reduces σ to the notationally convenient $x \mapsto -x$. Our algorithm does not do this because it can introduce an unnecessary algebraic extension of the constants.

3.1. The singularity structure

Definition 9. Let $L \in \mathcal{D}$ have order n . Assume p is a singularity of L . If there exists a basis of $V(L)$ of the form $e^{\int r} f_1, \dots, e^{\int r} f_n$ where $r \in \mathbb{C}(x)$ and f_1, \dots, f_n are analytic at $x = p$, then p is called a *removable singularity* (also called *false singularity*). Otherwise p is called a *true singularity*.

Suppose p is a singularity of L . If there exists a projectively equivalent \tilde{L} for which p is a regular point, then p is a removable singularity. The true singularities of L are precisely those p that stay singular when L is replaced by any projectively equivalent operator.

For a second order differential operator L , denote (as in (van Hoeij and Yuan, 2010), (Debeerst and van Hoeij, 2008)) the (generalized) exponent-difference as $\Delta(L, p)$.

Definition 10. For any true singularity p , denote

$$\text{type}(L, p) := \begin{cases} \text{"irreg"} & \text{if } \Delta(L, p) \notin \mathbb{C} \\ \text{"irrat"} & \text{if } \Delta(L, p) \in \mathbb{C} \setminus \mathbb{Q} \\ e \in [0, \frac{1}{2}] & \text{if } \Delta(L, p) \in \mathbb{Q} \end{cases}$$

Here, $e \in [0, \frac{1}{2}]$ such that $\Delta(L, p) \in (e + \mathbb{Z}) \cup (-e + \mathbb{Z})$. Then we write the *singularity structure* of L as

$$S^{\text{type}} := \{(p, \text{type}(L, p)) \mid p \text{ true sing}\}.$$

Let π_i project on the i 'th entry of S^{type} , then $S := \pi_1(S^{\text{type}}) \subseteq \mathbb{P}^1(\mathbb{C})$ denotes the set of true singularities of L .

Lemma 11. ((Debeerst and van Hoeij, 2008), (van Hoeij and Yuan, 2010)).
If $L \sim_p \tilde{L} \in \mathcal{D}$ then L and \tilde{L} have the same singularity structure S^{type} .

If $L \in C(x)[\partial]$ for some field $C \subset \mathbb{C}$, we denote:

$$\begin{aligned} M_{\mathbb{C}} &:= \left\{ \sigma = \frac{ax+b}{cx-a} \mid a, b, c \in \mathbb{C} \text{ and } \sigma(S) = S \right\} \\ M_C &:= \left\{ \sigma = \frac{ax+b}{cx-a} \mid a, b, c \in C \text{ and } \sigma(S) = S \right\} \\ M_{\mathbb{C}}^{\text{type}} &:= \{ \sigma \in M_{\mathbb{C}} \mid \sigma(S^{\text{type}}) = S^{\text{type}} \} \\ M_C^{\text{type}} &:= \{ \sigma \in M_C \mid \sigma(S^{\text{type}}) = S^{\text{type}} \} \\ \text{places}(C) &:= \{ f \in C[x] \mid f \text{ is monic and irreducible} \} \cup \{\infty\}. \end{aligned}$$

Remark 12. $\text{places}(\mathbb{C}) \cong \mathbb{P}^1(\mathbb{C}) = \mathbb{C} \cup \{\infty\}$

If $\sigma \in \text{Aut}(C(x)/C)$ then σ acts on $\text{places}(C)$ in a natural way, preserving degrees, which are defined as:

$$\deg(p) = \begin{cases} 1 & \text{if } p = \infty; \\ \deg(p) & \text{if } p \text{ is a polynomial.} \end{cases}$$

If $L = a_n \partial^n + \dots + a_0 \partial^0$ with $a_0, \dots, a_n \in C[x]$, then computing the singularities as a subset of $\mathbb{P}^1(\overline{C}) \subset \mathbb{P}^1(\mathbb{C})$ would mean computing all roots (the splitting field) of a_n . The algorithm does not compute this splitting field because it could have exponentially high degree over C . Instead, it uses irreducible factors of a_n in $C[x]$ (and the point ∞) to represent the singularities, then we have the notation S_C^{type} and

$$M_C^{\text{type}} := \{ \sigma \in M_C \mid \sigma(S_C^{\text{type}}) = S_C^{\text{type}} \}$$

To ensure that S is invariant under \sim_p it is essential to discard all removable singularities.

Example 13. Let $C = \mathbb{Q}$, and

$$L := \partial^2 + \frac{12x^4 + 1}{x(2x^2 - 1)(2x^2 + 1)} \partial - \frac{8}{(2x^2 - 1)^2}$$

For this example we find

$$S^{\text{type}} := \left\{ (\infty, 0), (0, 0), \left(\frac{-1}{\sqrt{2}}, 0\right), \left(\frac{1}{\sqrt{2}}, 0\right), \left(\frac{-1}{\sqrt{-2}}, 0\right), \left(\frac{1}{\sqrt{-2}}, 0\right) \right\}.$$

The set of true singularities is

$$S = \pi_1(S^{\text{type}}) = \left\{ \infty, 0, \frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{-2}}, \frac{-1}{\sqrt{-2}} \right\}$$

Written in terms of $\text{places}(\mathbb{Q})$ it becomes

$$S_C := \left\{ \infty, x, x^2 + \frac{1}{2}, x^2 - \frac{1}{2} \right\} \subset \text{places}(\mathbb{Q}),$$

$$S_C^{\text{type}} := \left\{ (\infty, 0), (x, 0), \left(x^2 + \frac{1}{2}, 0\right), \left(x^2 - \frac{1}{2}, 0\right) \right\}$$

and

$$M_C^{\text{type}} = \left\{ -x, \frac{1}{2x}, \frac{-1}{2x} \right\}.$$

This example was quite easy because it has obvious 2-descent. Moreover, all singularities were true singularities with $\text{type}(L, p) = 0$. Removable singularities are common in larger examples, such as Example 3 in Section 7. Using S instead of S_C would have introduced an extension of $C = \mathbb{Q}$ of degree 4 in this example, however, such an extension could have been much larger (e.g. if $x^5 - x - 1$ had appeared in the denominator of L , which has a splitting field of degree 120).

3.2. Finding candidates for σ

For $i = 1, 2, \dots$, let S_i denote the set of all $p \in S_C$ with $\deg(p) = i$.

Algorithm: Compute Möbius transformations.

Input: The singularity structure S_C^{type} .

Output: The set M_C^{type} , i.e., the set of all $\sigma \in \text{Aut}(C(x)/C)$ of order 2 that fix S_C^{type} . (In this paper we omit 2-descent for σ 's that are not defined over C because in that case is better to compute a larger descent, of type $C_2 \times C_2$, D_n , A_4 , S_4 , or A_5).

Step 1: Compute S_i from S_C^{type} and let n_i denote the number of elements of S_i .

Step 2: Let $n_{\text{sing}} := \sum i n_i$ (the total number of true singularities when counted in $\mathbb{P}^1(\overline{C})$).

Step 3: If $n_{\text{sing}} < 3$ then return “With < 3 singularities, descent is not necessary nor implemented” and stop.

Step 4: Now $n_{\text{sing}} \geq 3$.

- (i) If $n_1 \geq 3$, then call **Case1**
- (ii) If $n_1 = 1, n_2 = 1$, then call **Case2**
- (iii) If $n_1 = 2, n_2 = 1$, then call **Case3**
- (iv) If $n_2 \geq 2$, then call **Case4**
- (v) If $n_i \geq 1$ for some $i \geq 3$, then call **Case5**

Algorithm: Case1.

Input: S_C^{type} with S_1 having ≥ 3 elements.

Output: The set M_C^{type} .

Before describing Algorithm Case1, first some remarks. In general $\sigma = \frac{ax+b}{cx+d}$ is determined by the image of three points $\sigma(p_1), \sigma(p_2), \sigma(p_3)$. Since we assume $|\sigma| = 2$, we can write $\sigma = \frac{ax+b}{cx-a}$. In general, such σ is determined by two points $\sigma(p_1), \sigma(p_2)$ except in one case: when $\sigma(p_1) = p_2, \sigma(p_2) = p_1$. In that case one more point is needed to determine $\sigma = \frac{ax+b}{cx-a}$.

Algorithm Case1 will choose a pair $p_1, p_2 \in S_1$ ($p_1 \neq p_2$) and loops over all $n(n-1)$ pairs $q_1, q_2 \in S_1$ ($q_1 \neq q_2$). If the types of q_1, q_2 match those of p_1, p_2 , the algorithm will compute the σ that maps p_1, p_2 to q_1, q_2 . In the one case that $q_1, q_2 = p_2, p_1$, a third point p_3 is used to determine σ . There are $n-2$ choices for $\sigma(p_3)$, namely from $S_1 - \{p_1, p_2\}$. The number of computed σ 's is then $\leq n(n-1) - 1 + (n-2)$ (equality if they all have the same type). Then we remove those σ for which S_C^{type} is not σ -invariant (That means remove all σ 's that send a true singularity to a non-singular point or to a false singularity (Definition 9), and, remove all σ 's that send a singularity to a singularity of a different type).

Algorithm: Case2

Input: S_C^{type} with S_1 having 1 element and S_2 having 1 element.

Output: The set M_C^{type} .

Step 1: Let the polynomial in S_2 be $x^2 + c_1x + c_0$.

Step 2: Write $\sigma_1 = -\frac{c_1x+2c_0}{2x+c_1}$ and $\sigma_2 = \frac{ax+c_0c+c_1a}{cx-a}$.

Remark 14. σ_1 is the unique Möbius transformation of order 2 that fixes the roots of $x^2 + c_1x + c_0$; σ_2 is the parameterized family of all σ of order 2 that swap the roots of $x^2 + c_1x + c_0$.

Step 3: Let p_1 be the one element of S_1 . Equating $\sigma(p_1)$ to p_1 gives a linear equation that determines the values of the homogeneous parameters a, c in σ_2 .

Step 4: Check which (if any) of σ_1, σ_2 fix S_C^{type} and return those.

Algorithm **Case3** is similar to Algorithm **Case2**.

Algorithm: Case4

Input: S_C^{type} with S_2 having ≥ 2 elements.

Output: The set M_C^{type} .

Step 1: Choose one polynomial from S_2 . Denote it as $f_1 = x^2 + c_1x + c_0$.

Step 2: Do the following substeps 1 – 4 to get the set T_1 :

(1) Write $\sigma_1 = -\frac{c_1x+2c_0}{2x+c_1}$ and $\sigma_2 = \frac{ax+c_0c+c_1a}{cx-a}$ (See the Remark in Algorithm Case2).

(2) Choose another polynomial in S_2 , and denote it as $f_2 = x^2 + d_1x + d_0$.

(3) Write $\sigma_3 = -\frac{d_1x+2d_0}{2x+d_1}$ and $\sigma_4 = \frac{ax+d_0c+d_1a}{cx-a}$.

(4) Let $a := d_0 - c_0$, $c := c_1 - d_1$, then $\sigma_2 = \sigma_4$ swaps the roots of f_1 as well as the roots of f_2 .

$$T_1 := \{\sigma \in \{\sigma_1, \sigma_2, \sigma_3\} \mid \sigma \text{ fixes } S_C^{\text{type}}\}.$$

Step 3: Denote the polynomials in S_2 as f_i , then $T_2 := \bigcup_{i=2}^{n_2} \text{FindMaps}(f_1, f_i)$

(See below for the subalgorithm **FindMaps**)

Step 4: $T_3 := \bigcup_{i=3}^{n_2} \text{FindMaps}(f_2, f_i)$.

Step 5: $T_1 \cup T_2 \cup T_3$.

Remark. Taking a set union means removing duplicates. The duplicates are the elements of T_3 that do not swap the roots of f_1 , and σ_3 might also be duplicate (it could be in T_2 if $n_2 > 2$).

Subalgorithm: FindMaps

Input: Two irreducible polynomials $f, g \in C[x]$ of equal degree.

Output: All $\sigma \in M_C^{\text{type}}$ that map roots of f to roots of g .

(1) Compute the roots of g in $C(\alpha) \cong C[x]/(f)$.

(2) For each root β_j , compute $a, b, c \in C$ (not all 0) with $\frac{a\alpha+b}{c\alpha-a} = \beta_j$.

This is done by computing coefficients (w.r.t α) of $a\alpha + b - \beta_j(c\alpha - a)$ and equating them to 0.

(3) For each $\frac{ax+b}{cx-a}$ found in step 2 check if it fixes S_C^{type} , if so, include it in the output.

Algorithm: Case5

Input: S_C^{type} with S_i having ≥ 1 elements and $i \geq 3$.

Output: The set M_C^{type} .

Step 1: Find S_i for an $i \geq 3$ with $n_i > 0$.

Step 2: Choose a polynomial f in S_i . Denote $C(\alpha) \cong C[x]/(f)$, with $f(\alpha) = 0$.

Step 3: For each polynomial $g \in S_i$, call FindMaps(f, g). Then M_C^{type} would be

$$\bigcup_{g \in S_i} \text{FindMaps}(f, g).$$

4. Computing 2-descent, Case A

Notations: Let $L \in C(x)[\partial]$ have order 2, and be irreducible (even in $\mathbb{C}(x)[\partial]$). Let $\sigma \in \text{Aut}(C(x)/C)$ have order 2 and fixed field $C(f) \subset C(x)$.

Lemma 15. *If $\exists \tilde{L} \in \mathbb{C}(f)[\partial_f]$ with $L \sim_p \tilde{L}$, then $L \sim_p \sigma(L)$.*

Proof. $L \sim_p \tilde{L} = \sigma(\tilde{L}) \sim_p \sigma(L)$. \square

So if not $L \sim_p \sigma(L)$ then $L \in C(x)[\partial] \subset \mathbb{C}(x)[\partial]$ does not descend to $\mathbb{C}(f)$. If $L \sim_p \sigma(L)$ then we will consider two cases:

Notation 1. Case A is when there exists $G = r_0 + r_1 \partial \in \mathbb{C}(x)[\partial]$ such that $G(V(L)) = V(\sigma(L))$, i.e. $L \sim_g \sigma(L)$.

Case B is when there exists $G = e^{\int r} \cdot (r_0 + r_1 \partial)$ such that $G(V(L)) = V(\sigma(L))$, i.e. $L \sim_p \sigma(L)$.

(**Note:** Case A \Rightarrow Case B.)

This section treats only Case A. Section 5 will reduce Case B to Case A.

In **Case A**, when $L \sim_g \sigma(L)$, it is known in (van Hoeij and van der Put, 2006) that there exists $\tilde{L} \in \mathbb{C}(f)[\partial_f]$ with $\tilde{L} \sim_g L$. Then we have the following diagram:

Diagram 1

$$\begin{array}{ccc} V(L) & \xrightarrow{G} & V(\sigma(L)) \\ & \searrow A & \swarrow \sigma(A) \\ & & V(\tilde{L}) \end{array}$$

Here, A , $\sigma(A)$, and \tilde{L} are unknown. Whether or not such a diagram commutes is studied in Theorem 17 below.

Remark 16. A gauge transformation is a bijective map $A : V(L) \rightarrow V(\tilde{L})$ that can be represented by a differential operator in $\mathbb{C}(x)[\partial]$. So we can define $\sigma(A)$ simply by applying σ to the operator that represents the map A .

Theorem 17. *Let L and σ be as before, and $G : V(L) \rightarrow V(\sigma(L))$ be a gauge transformation. Suppose $\tilde{L}_1, \tilde{L}_2 \in \mathbb{C}(f)[\partial_f]$ and $A_i : V(L) \rightarrow V(\tilde{L}_i)$ are gauge transformations. Then:*

- (1) *For each $i = 1, 2$, there is exactly one $\lambda_i \in \mathbb{C}^*$ such that the following diagram commutes.*

Diagram 2

$$\begin{array}{ccc} V(L) & \xrightarrow{\lambda_i G} & V(\sigma(L)) \\ & \searrow^{A_i} & \swarrow_{\sigma(A_i)} \\ & & V(\tilde{L}_i) \end{array}$$

- (2) *If $\tilde{L}_1 \sim_g \tilde{L}_2$ over $\mathbb{C}(f)$, then $\lambda_1 = \lambda_2$; Otherwise, $\lambda_1 = -\lambda_2$.*
(3) *In particular, $\{\lambda_1, -\lambda_1\}$ depends only on (L, σ, G) .*

Proof.

First consider the diagram without λ_i in it. In it we find two gauge transformations $V(L) \rightarrow V(\tilde{L}_i)$, namely A_i and $\sigma(A_i)G$. After choosing bases of $V(L)$ and $V(\tilde{L}_i)$, we can view these gauge transformations as bijections: $\mathbb{C}^2 \rightarrow \mathbb{C}^2$. Then by linear algebra, there is a constant $\lambda_i \in \mathbb{C}^*$ such that the map:

$$A_i - \lambda_i \sigma(A_i)G : V(L) \rightarrow V(\tilde{L}_i). \quad (4)$$

has a non-zero kernel. The kernel of (4) corresponds to a right hand factor of L , namely, the GCRD of L and the operator in (4). However, L is irreducible so this kernel must be $V(L)$ itself. That means Diagram 2 commutes. That λ_i is unique follows from linear algebra: there can be at most one λ_i for which (4) is the zero map. Item 1 follows.

For item 2, since $\tilde{L}_1 \sim_g L \sim_g \tilde{L}_2$, there exists a gauge transformation $B : V(\tilde{L}_1) \rightarrow V(\tilde{L}_2)$. This B is unique up to multiplying by a constant that we choose in such a way that the composition $BA_1 : V(L) \rightarrow V(\tilde{L}_2)$ coincides with A_2 . Since $\sigma(\tilde{L}_1) = \tilde{L}_1$, $\sigma(\tilde{L}_2) = \tilde{L}_2$ one sees that $\sigma(B)$ maps $V(\tilde{L}_1)$ to $V(\tilde{L}_2)$ as well. So $\sigma(B)$ must be $c \cdot B$ for some $c \in \mathbb{C}^*$. Then $|\sigma| = 2$ implies that $c = \pm 1$. Now $c = 1$ iff $\sigma(B) = B$ iff $B \in \mathbb{C}(f)[\partial_f]$ iff \tilde{L}_1, \tilde{L}_2 are gauge-equivalent over $\mathbb{C}(f)$. Otherwise, if $c = -1$, then $B \notin \mathbb{C}(f)[\partial_f]$ and \tilde{L}_1, \tilde{L}_2 are gauge-equivalent over $\mathbb{C}(x)$ but not over $\mathbb{C}(f)$. To prove item 2 we now have to show that $\lambda_2 = c\lambda_1$.

If λ_i is such that Diagram 2 commutes (for $i = 1, 2$) then the following diagram commutes:

Diagram 3

$$\begin{array}{ccccc} V(L) & \xrightarrow{c\lambda_1 G} & & & V(\sigma(L)) \\ & \searrow^{A_1} & & & \swarrow_{\sigma(A_1)} \\ & & V(\tilde{L}_1) & \xrightarrow{c} & V(\sigma(\tilde{L}_1)) \\ & & \searrow^B & & \swarrow_{\sigma(B)} \\ & & & & V(\tilde{L}_2) \end{array}$$

The composed map $B A_1$ at the left of Diagram 3 coincides with the map A_2 in Diagram 2 for $i = 2$. Applying σ to $B A_1$ and A_2 , we see that the composed map at the right of Diagram 3 coincides with the map $\sigma(A_2)$ in Diagram 2 for $i = 2$. Then the maps at the top of Diagram 3 and Diagram 2 for $i = 2$ must coincide as well, i.e., $\lambda_2 G = c\lambda_1 G$. Hence $\lambda_2 = c\lambda_1$. Item 2 (and hence item 3) follow. \square

4.1. Algorithm for finding 2-descent in Case A

Notations L, C, G, σ, A are as in Section 4. Our goal is to compute 2-descent: $L \sim_p \tilde{L} \in \mathbb{C}(f)[\partial_f]$. Here f is determined from σ as in Remark 5. We will compute $A : V(L) \rightarrow V(\tilde{L})$ first, then use A to find \tilde{L} .

Algorithm: Case A for computing a 2-descent \tilde{L} for L .

Input: L, G, σ and C .

Output: \tilde{L} and A , defined over an optimal extension of C .

Step 1: Write $A = (a_{00} + a_{01}x)\partial + (a_{10} + a_{11}x)$, with $a_{00}, a_{01}, a_{10}, a_{11}$ unknowns (which will take values in $\mathbb{C}(f)$).

Step 2: The operator $A - \lambda\sigma(A)G$ in (4) should vanish on $V(L)$, so the remainder of $A - \sigma(A)\lambda G$ right divided by L must be 0. This remainder is of the form $(R_{00} + R_{01}x)\partial^0 + (R_{10} + R_{11}x)\partial$, where the R_{ij} are $C(\lambda, f)$ -linear combinations of a_{ij} . This produces a system of 4 equations $R_{ij} = 0$ in 4 unknowns a_{ij} .

Step 3: To have a nontrivial solution, the corresponding 4×4 matrix M must have determinant 0. Equating $\det(M)$ to 0 gives a degree 4 equation for λ . Solve for λ .

Remark. The equation for λ is of the form $(\lambda^2 - a)^2 = 0$, where $a = \lambda_1^2 = \lambda_2^2$ with λ_1, λ_2 as in Theorem 17. If L and σ are defined over a field $C \subseteq \mathbb{C}$ then \tilde{L} and A are defined over $C(\sqrt{a})$.

If $\sqrt{a} \notin C$ then it follows from Theorem 17 that the extension by $\lambda_i = \pm\sqrt{a}$ is necessary.

Step 4: Plug in one value for λ in M , then solve M to find values for $a_{00}, a_{01}, a_{10}, a_{11}$ in $C(\sqrt{a}, f)$.

Step 5: Compute $\text{LCLM}(A, L)$ to obtain $\tilde{L}A$. Right divide by A to find $\tilde{L} \in C(\sqrt{a}, f)[\partial_f]$.

Step 6: (optional) Introduce a new variable, say x_1 , and compute an operator $L_{x_1} \in C(\sqrt{a}, x_1)[\partial_{x_1}]$ that corresponds to \tilde{L} under the change of variables $x_1 \mapsto f$.

5. Computing 2-descent, Case B

Definition 18. Let $L_1, L_2 \in \mathcal{D} = K[\partial]$. The *symmetric product* $L_1 \mathbb{S} L_2$ is defined as the monic differential operator in \mathcal{D} with minimal order for which $y_1 y_2 \in V(L_1 \mathbb{S} L_2)$ for all $y_1 \in V(L_1), y_2 \in V(L_2)$.

Lemma 19. If $L = \partial^2 + c_0 \in C(x)[\partial]$, and $G := e^{\int r} \cdot (r_0 + r_1 \partial)$ is a bijection from $V(L)$ to $V(\sigma(L))$, then $(e^{\int r})^2$ is a rational function.

If $L := \partial^2 + a_1 \partial + a_0 \in \mathbb{C}(x)[\partial]$, then $L_1 := L \mathbb{S} (\partial - \frac{1}{2}a_1)$ is of the form $\partial^2 + c_0$ (with $c_0 = a_0 - \frac{1}{4}a_1^2 - \frac{1}{2}a_1'$).

The proof of the lemma follows by computing the effect of G on the Wronskian, and the fact that the Wronskians of $\partial^2 + c_0$ and $\sigma(\partial^2 + c_0)$ are rational functions (1 and $\sigma(x)'$ respectively).

Let $L \in C(x)[\partial]$ irreducible (even over \mathbb{C}) and of order 2, and $\sigma \in \text{Aut}(C(x)/C)$ of order 2. The implementation equiv (van Hoeij, 2001) can check if $L \sim_p \sigma(L)$, and if so, find $r, r_0, r_1 \in C(x)$ for which $G := e^{\int r} \cdot (r_0 + r_1 \partial)$ is a bijection from $V(L)$ to $V(\sigma(L))$. Assume that such σ and G are given. After the simple transformation in the lemma above, we may assume that $(e^{\int r})^2$ is a rational function.

If $e^{\int r}$ itself is a rational function, then we are in Case A. Otherwise, we can write $e^{\int r} = p(x)\sqrt{f(x)}$ for some square-free polynomial $f(x)$, and some $p(x) \in C(x)$.

Definition 20. The branch points of G are the roots of $f(x)$, and ∞ if $f(x)$ has odd degree.

To reduce Case B to Case A, we have to eliminate the branch points. Our algorithm will first eliminate all branch points that can be eliminated without a field extension of C . It will only extend C if there is no descent w.r.t. σ defined over C .

5.1. Branch points

It is convenient to view the set of branch points as a subset of $\mathbb{P}^1(\overline{C})$. However, to avoid splitting fields, the algorithm represents the branch points with a set $B \subset \text{places}(C)$ instead. This B is the set of irreducible factors of $f(x)$ in $C[x]$, as well as ∞ if $f(x)$ has odd degree. The goal is to eliminate branch points until we reach $B = \emptyset$, i.e., Case A.

Definition 21. If $\sigma(\infty) = \infty$, then denote $\text{Inf} := \{\infty\}$, otherwise $\text{Inf} := \{\infty, x - \sigma(\infty)\}$. Denote $B_I = B \cap \text{Inf}$ and $B_N = B \setminus B_I$.

Let $f_1(x), f_2(x) \in B_N$. We say that $f_1(x)$ matches $f_2(x)$ when the roots of $f_2(x)$ are the same as the roots of $f_1(\sigma(x))$ (i.e. the numerator of $f_1(\sigma(x))$ is f_2).

If $\sigma(\infty) \neq \infty$, then we say that the polynomial $x - \sigma(\infty)$ matches ∞ .

Lemma 22. If $f_1(x) \neq f_2(x) \in B_N$ and $f_1(x)$ matches $f_2(x)$, then B_N turns into $B_N \setminus \{f_1, f_2\}$ when we replace L by $L_{\text{new}} := L \otimes (\partial - \frac{1}{2} \cdot \frac{f_1(x)'}{f_1(x)})$.

Proof. The composed transformation

$$V(L_{\text{new}}) \rightarrow V(L) \rightarrow V(\sigma(L)) \rightarrow V(\sigma(L_{\text{new}}))$$

is

$$\sqrt{\sigma(f_1)} \cdot G \cdot \frac{1}{\sqrt{f_1}}.$$

The polynomial f equals $f_1 f_2 \cdots$ where the \cdots refer to the other factors of f in $B \setminus \{\infty\}$. The transformation G is of the form $\sqrt{f_1 f_2 \cdots} \cdot (r_0 + r_1 \partial)$. Factors can be removed from the square-root in G either by division or by multiplication by a square-root (factors in $C(x)$ can be moved to r_0, r_1). So in the composed transformation, the factors f_1 and f_2 will disappear from the square-root in G (note: this uses the assumption $f_1 \neq f_2$ (which implies that their gcd is 1 since they are monic irreducible polynomials)).

A subtlety is that if $\sigma(\infty) \neq \infty$, then $\sigma(f_1)$ is not f_2 but $c f_2 / (x - \sigma(\infty))^d$, for some

$c \in C$, where d is the degree of f_1 and f_2 . This means that if $\sigma(\infty) \neq \infty$ and d is odd, then the set B_I will change when we replace L by L_{new} ($B_I = \emptyset$ will change to Inf , and $B_I = \text{Inf}$ will change to \emptyset). \square

Lemma 23. *If $\sigma(\infty) \neq \infty$, and $B_I = \{\infty, f_1\}$ (here $f_1 = x - \sigma(\infty)$) then the factor f_1 inside the square root in G will cancel out (i.e. B_I will become \emptyset) if we replace L by $L_{\text{new}} := L \otimes (\partial - \frac{1}{4} \cdot \frac{1}{f_1})$.*

Proof. The solutions of L_{new} differ a factor $\sqrt[4]{f_1}$ from the solutions of L . The lemma follows from a similar computation as the proof of Lemma 22, except that this time $\sigma(f_1)$ is of the form c/f_1 for some constant c . Thus, the composed map is of the form $\sqrt[4]{c/f_1} \cdot G \cdot 1/\sqrt[4]{f_1}$, and $\sqrt[4]{f_1}$ is canceled from the square root in G . \square

In the following algorithm, L and σ are as in Section 4, and $G = e^{\int r} \cdot (r_0 + r_1 \partial)$ with $r, r_0, r_1 \in C(x)$.

Algorithm: Case B for computing a 2-descent \tilde{L} for L .

Input: L, G, σ and C .

Output: \tilde{L} and A (defined over C whenever possible).

Step 1 Initialization: If $(e^{\int r})^2$ is not a rational function, then replace L by $L \otimes (\partial - \frac{1}{2} \cdot \frac{a_1}{a_2})$ as in Lemma 19 and update G accordingly.

Rewrite G as $\sqrt{f(x)}(r_0 + r_1 \partial)$ with $f(x)$ monic and square-free (updating $r_0, r_1 \in C(x)$) to move any rational factor from $e^{\int r}$ to r_0, r_1 .

If $f(x) = 1$ then call **Case A** and stop.

Step 2: Factor $f(x)$ in $C[x]$ to find $B, B_I, B_N \subset \text{places}(C)$.

Step 3: $g := \mathbf{Findg}(B_N, \sigma, C)$.

(See below for the subalgorithm **Findg**)

Step 4: Let $h := \frac{1}{2} \cdot \frac{g}{f}$. Replace L by $L \otimes (\partial - h)$ and update G, B, B_I, B_N accordingly.

Now B_N should be \emptyset .

Step 5: If $B_I \neq \emptyset$ then let $h := \frac{1}{4} \cdot \frac{1}{f_1}$ with f_1 as in Lemma 23. Replace L by $L \otimes (\partial - h)$ and update G, B accordingly. Now B should be \emptyset .

Step 6: Call **Case A**.

Subalgorithm: Findg.

Input: B_N, σ, C .

Output: g .

Step 1: If $B_N = \emptyset$, return 1 and stop.

Step 2: Else, for each $P_i \in B_N$,

(1) Find its matched (Def. 21) element $P_j \in B_N$.

(2) If $P_i \neq P_j$ then $g := \mathbf{Findg}(B_N \setminus \{P_i, P_j\}, \sigma, C)$, return $g \cdot P_i$ and stop.

Step 3: Now each $P \in B_N$ matches itself, and hence has even degree. Choose $P \in B_N$ with minimal degree, and let $\alpha \in \overline{C}$ be one root of P , so $C(\alpha) \cong C[x]/(P)$. Let B_N^α be the set of all irreducible factors in $C(\alpha)[x]$ of all elements of B_N . Return $\mathbf{Findg}(B_N^\alpha, \sigma, C(\alpha))$.

6. Main Algorithm

Algorithm 2-descent.

Input: A second order irreducible differential operator $L \in C(x)[\partial]$ and the field C .

Output: descent, if it exists for some $\sigma \in \text{Aut}(C(x)/C)$ of order 2.

Step 1: Compute the set of true singularities, and the singularity structure S_C^{type} .

Step 2: Call **Compute Möbius transformations** in Section 3.2 to compute the set M_C^{type} .

Step 3: For each $\sigma \in M_C^{\text{type}}$, call (van Hoeij, 2001) to check if $L \sim_p \sigma(L)$, and if so, to find $G : V(L) \rightarrow V(\sigma(L))$.

If we find σ with $L \sim_p \sigma(L)$, then call algorithm Case B in Section 5.1 and stop.

7. Examples

We give two examples. The first example is easy (it has $G = r_0 + r_1\partial$ with $r_1 = 0$). The second one is less trivial³. The first example is in **Case A** as in Section 4, the second example involves both **Case A** and **Case B**.

Example 24. Let

$$L = \partial^2 + \frac{28x - 5}{x(4x - 1)}\partial + \frac{144x^2 + 20x - 3}{x^2(4x - 1)(4x + 1)}$$

Step 1: Compute the singularity structure of L

$$S_C^{\text{type}} := \{(x, 0), (\infty, 0), (x - \frac{1}{4}, 0), (x + \frac{1}{4}, 0)\}$$

Step 2: Compute Möbius transformations. Since S_1 has $n_1 = 4$ elements, we end up in algorithm **Case1** of Section 3.2 which produces:

$$\left\{-x, \frac{-1}{16x}, \frac{1}{16x}, \frac{-1}{4} \frac{4x - 1}{4x + 1}, \frac{1}{4} \frac{4x + 1}{4x - 1}\right\}$$

Step 3: There are 5 choices for σ . The first one is $x \mapsto -x$ corresponding to the subfield $C(f) = C(x^2)$. The **equiv** (van Hoeij, 2001) program finds $G = \frac{4x-1}{4x+1}$. Next we compute $A := -4x^2 + x$, and then \tilde{L} . After applying a change of variable $x \mapsto \sqrt{x_1}$ the result reads

$$L_{x_1} := (16x_1 - 1)x_1\partial^2 + (32x_1 - 2)\partial + 4$$

which has 3 true singularities and is easy to solve.

Example 25. Consider the operator:

$$L := \partial^2 + \frac{4(1296x^5 + 576x^4 - 144x^3 - 72x^2 + x + 1)}{x(6x - 1)(2x + 1)(6x + 1)(12x^2 - 1)}\partial + \frac{2(5184x^6 - 864x^5 - 1656x^4 + 48x^3 + 162x^2 + 6x - 1)}{(-1 + 2x)x^2(6x - 1)(2x + 1)(6x + 1)(12x^2 - 1)}$$

³ it was e-mailed to one of us to find its closed form solutions. There have been many such requests, which motivates us to develop these algorithms.

Step 1: Compute the singularity structure of L

$$S_C^{type} := \{(x, 0), (\infty, 0), (x - \frac{1}{2}, 0), (x + \frac{1}{2}, 0), (x - \frac{1}{6}, 0), (x + \frac{1}{6}, 0)\}$$

($12x^2 - 1$ is a removable singularity, Definition 9).

Step 2: Compute Möbius transformations. Since S_1 has $n_1 = 6$ elements, we are again in Case1, and find:

$$\left\{-x, \frac{-1}{12x}, \frac{1}{12x}, \frac{-1}{2} \frac{2x-1}{6x+1}, \frac{1}{2} \frac{2x+1}{6x-1}, \frac{-1}{6} \frac{6x-1}{2x+1}, \frac{1}{6} \frac{6x+1}{2x-1}\right\}$$

Step 3: The first σ we try is $x \mapsto -x$. The **equiv** program finds

$$G := \frac{x(12x^2 + 4x - 1)}{12x^2 - 1} \partial + \frac{3}{2} \frac{(2x+1)(10x-1)}{12x^2 - 1}$$

so $G(V(L)) = V(\sigma(L))$. Then compute a 4 by 4 matrix from the linear equations for the a_{ij} , equate the determinant to 0 and find $\lambda = \pm 2$. We choose $\lambda = 2$ and find

$$A := (-36x^4 - \frac{1}{4} + 10x^2) \partial + 1 - \frac{1}{4} \frac{(288x^4 + 1 - 84x^2)}{x}.$$

We get

$$\begin{aligned} L_{x_1} := & 4x_1^2(-1 + 36x_1)(4x_1 - 1)(12x_1 - 1)^2 \partial^2 + \\ & 8x_1(12x_1 - 1)(4x_1 - 1)(216x_1^2 - 54x_1 + 1) \partial - \\ & 3 - 2544x_1^2 + 10368x_1^3 + 48x_1 \end{aligned}$$

which is $\tilde{L} \in C(x^2)[\partial_{x_2}]$ rewritten with $x \mapsto \sqrt{x_1}$. This L_{x_1} has 4 true singularities, and allows a further 2-descent. Applying steps (1)(2)(3) to L_{x_1} again, we are actually in **Case B** as in Section 5, applying the algorithm (details are given in a Maple worksheet (Fang, 2011)) we find a new operator $\tilde{L}_1 \sim_p L_{x_1}$ defined over the subfield $\mathbb{C}(f_1)$ where $f_1 := x_1 + \frac{1}{144x_1}$. Replacing f_1 by a new variable x_2 we get:

$$\begin{aligned} L_{x_2} := & 4(36x_2 + 11)(18x_2 - 5)(6x_2 + 1)(6x_2 - 1)^2 \partial^2 + \\ & 36(6x_2 - 1)(1296x_2^3 + 1620x_2^2 + 20x_2 - 9) \partial + \\ & 34992x_2^3 - 207036x_2^2 - 2331 + 3456x_2 \end{aligned}$$

which has 3 true regular singularities (as well as a few removable singularities). That means that L_{x_2} (and hence L) has closed form solutions (see (Fang, 2011)) in terms of hypergeometric ${}_2F_1$ functions.

8. 2-descent for Fourth Order Linear Differential Equation

2-descent is not limited to second order linear differential equations. It can also be applied to higher order linear differential equations.

For higher order equation, one can still define the type of a singularity, but it will involve more than just one exponent-difference.

The following example comes from (Assis, et al, 2011).

$$L := \partial^4 + \frac{(7x^4 - 68x^3 - 114x^2 + 52x - 5)}{(x+1)(x^2 - 10x + 1)(x-1)x} \partial^3 + \frac{2(5x^5 - 55x^4 - 169x^3 + 149x^2 - 28x + 2)}{(x^2 - 1)x^2(x^2 - 10x + 1)(x-1)} \partial^2 + \frac{2(x^4 - 13x^3 - 129x^2 + 49x - 4)}{(x^2 - 1)x^2(x^2 - 10x + 1)(x-1)} \partial - \frac{3(x+1)^2}{(x-1)^2 x^3 (x^2 - 10x + 1)}$$

L has 4 regular true singularities:

$$p = 0, \infty, 1, -1$$

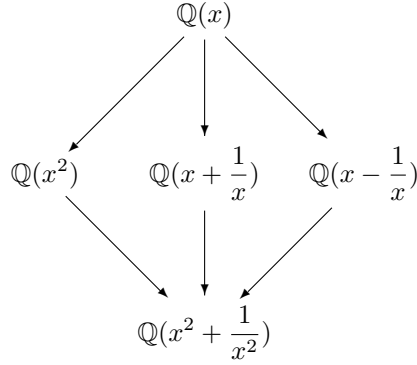
Among these 4 singularities, $0, \infty$ have the same type (at both points, the formal solutions involve the cube of a logarithm). At the singularities $1, -1$, the solutions also have a logarithm (but not a square or a cube of a logarithm). Hence $\sigma(\{0, \infty\})$ must be $\{0, \infty\}$ and $\sigma(\{-1, 1\})$ must be $\{-1, 1\}$. Then we find the set of Möbius transformations with order 2 as follows:

$$M_C^{\text{type}} = \{-x, \frac{1}{x}, \frac{-1}{x}\}$$

Here, $C = \mathbb{Q}$. For these 3 Möbius transformations, we find 3 subfields $\mathbb{Q}(x^2)$, $\mathbb{Q}(x + \frac{1}{x})$ and $\mathbb{Q}(x - \frac{1}{x})$ of index 2 respectively.

The possible 2-descent reductions for L :

Diagram 4



Next, take $\sigma = -x$ for example, we will show how to find \tilde{L} defined over $\mathbb{Q}(x^2)$. we compute the gauge transformation between L and $\sigma(L)$:

$$G := \frac{x^3(x-1)^2(x^4 + 24x^3 - 18x^2 + 24x + 1)}{(x+1)^4(x^2 - 10x + 1)} \partial^3 + \frac{3x^2(x-1)(x^5 + 39x^4 - 26x^3 + 58x^2 - 7x - 1)}{(x+1)^4(x^2 - 10x + 1)} \partial^2 + \frac{x^6 + 88x^5 - 65x^4 + 240x^3 - 65x^2 - 8x + 1}{(x^4 - 8x^3 - 18x^2 - 8x + 1)(x+1)^2} \partial + \frac{x^3 + 9x^2 - 9x - 1}{2(x^3 - 9x^2 - 9x + 1)}$$

Then, we follow the steps of the algorithm in Section 4.1.

Step 1, set $A := (a_{30} + a_{31}x)\partial^3 + (a_{20} + a_{21}x)\partial^2 + (a_{10} + a_{11}x)\partial + a_{00} + a_{01}x$.

Step 2, compute $A - \sigma(A)\lambda G$ right divided by L , set the remainder to be 0, we get 8 equations in 8 unknowns a_{ij} . Let M be the corresponding 8×8 matrix.

Step 3, compute the determinant of M , we find an equation of λ : $(\lambda - 2)^4(\lambda + 2)^4 R(x^2)$, here $R(x^2) \in \mathbb{Q}(x^2)$. We solve for λ and find $\lambda = \pm 2$. We choose $\lambda = 2$ and find

$$A := \frac{(3 + 3x^8 - 12x^6 + 18x^4 - 12x^2)}{6(5x^4 + 10x^2 + 1)(x^2 + 3)}\partial^3 + \left(1 + \frac{1 + 3x^8 - 42x^6 - 52x^4 - 38x^2}{2x(5x^4 + 10x^2 + 1)(x^2 + 3)}\right)\partial^2 + \left(\frac{3x^{10} - 135 + 414x^6 - 273x^2 + 90x^4 - 99x^8}{6(x^4 + 2x^2 - 3)(5x^6 + 5x^4 - 9x^2 - 1)} - \frac{-27x^8 + 132x^6 + 6x^4 - 108x^2 - 3}{6x(5x^8 - 14x^4 + 8x^2 + 1)}\right)\partial$$

Note 1. A is not unique. The kernel of $M - \lambda$ is a 4-dimensional $\mathbb{Q}(x)$ -vector space, and any nonzero element in it provides an equally valid A .

Finally, we found 2-descent \tilde{L} of L in $\mathbb{Q}(x^2)[\partial]$, which is written by new variable x_1 with $x_1 = x^2$:

$$\begin{aligned} \tilde{L}_{x_1} := & 16x_1^4(x_1 + 3)(5x_1^2 + 10x_1 + 1)(9x_1^8 + 1008x_1^7 - 31820x_1^6 + 264480x_1^5 \\ & - 14194x_1^4 + 162992x_1^3 - 8156x_1^2 + 18368x_1 + 529)(x_1 - 1)^4\partial^4 \\ & + 32x_1^3(-7935 - 358000x_1 - 3502550x_1^2 - 24264785x_1^4 - 1520720x_1^3 \\ & - 12737440x_1^5 - 13562976x_1^7 - 20800372x_1^6 - 905046x_1^{10} + 20706063x_1^8 \\ & + 28080x_1^{11} + 6593808x_1^9 + 225x_1^{12})(x_1 - 1)^3\partial^3 \\ & + 8x_1^2(2250x_1^{13} + 312135x_1^{12} - 12439492x_1^{11} + 134614866x_1^{10} \\ & - 42449802x_1^9 - 470021643x_1^8 + 267358792x_1^7 - 102361428x_1^6 + 163767350x_1^5 \\ & + 221768417x_1^4 - 11134724x_1^3 + 48114210x_1^2 + 3717898x_1 + 77763)(x_1 - 1)^2\partial^2 \\ & + 8x_1(x_1 - 1)(1350x_1^{14} + 230355x_1^{13} - 10741153x_1^{12} + 169118578x_1^{11} \\ & - 503407892x_1^{10} + 340703465x_1^9 + 768939585x_1^8 - 411403540x_1^7 \\ & + 839007558x_1^6 - 333028107x_1^5 - 52500447x_1^4 + 44391810x_1^3 - 43359960x_1^2 \\ & - 2602385x_1 - 42849)\partial \\ & + 720x_1^{15} + 210495x_1^{14} - 9498286x_1^{13} + 240224513x_1^{12} - 1412138412x_1^{11} \\ & + 4365382207x_1^{10} - 7520009378x_1^9 - 2959167271x_1^8 - 2667880856x_1^7 \\ & - 5367819659x_1^6 - 136668050x_1^5 - 365681445x_1^4 - 305688780x_1^3 + 30068365x_1^2 \\ & + 2524194x_1 + 14283 \end{aligned}$$

Note that \tilde{L}_{x_1} is not unique. It depends on the choice for A (See Note 1).

By intersecting the set of singularities of \tilde{L}_{x_1} and of $\text{LCLM}(\tilde{L}_{x_1}, \partial_{x_1})$, we see that the set of true singularities of \tilde{L}_{x_1} is $\{0, 1, \infty\}$. By observing the exponents at these 3 points, we can guess that \tilde{L}_{x_1} has ${}_4F_3$ type solutions. We check this guess with DEtools[Homomorphisms] and also get the ${}_4F_3$ type solution of L in this way, see (Fang, 2011) for details.

9. Future work

At the moment, we only consider σ 's that are defined over the same field of constants C over which L is defined. We can modify the Compute Möbius transformations algorithm to also find σ 's defined over an extension of C . However, for such σ we do not plan to compute 2-descent because if there exists descent w.r.t. a σ that is not defined over C , then a larger descent should exist as well.

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