

Non-holonomic Ideals in the Plane and Absolute Factoring

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Abstract

We study *non-holonomic* overideals of a left differential ideal $J \subset F[\partial_x, \partial_y]$ in two variables where F is a differentially closed field of characteristic zero. The main result states that a principal ideal $J = \langle P \rangle$ generated by an operator P with a separable *symbol* $\mathit{symb}(P)$, which is a homogeneous polynomial in two variables, has a finite number of maximal non-holonomic overideals. This statement is extended to non-holonomic ideals J with a separable symbol. As an application we show that in case of a second-order operator P the ideal $\langle P \rangle$ has an infinite number of maximal non-holonomic overideals iff P is essentially ordinary. In case of a third-order operator P we give few sufficient conditions on $\langle P \rangle$ to have a finite number of maximal non-holonomic overideals.

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1 Finiteness of the Number of Maximal Non-holonomic Overideals of an Ideal with a Separable Symbol

Let F be a differentially closed field (or universal in terms of [8], [9]) with derivatives ∂_x, ∂_y and a linear partial differential operator $P = \sum_{i,j} p_{i,j} \partial_x^i \partial_y^j \in F[\partial_x, \partial_y]$ be of order n . Considering e. g. the field of rational functions $\mathbb{C}(x, y)$ as F is a quite different issue. The *symbol* $\mathit{symb}(P) = \sum_{i+j=n} p_{i,j} v^i w^j$ we treat as a homogeneous polynomial in two variables of degree n . We call a left ideal $I \subset F[\partial_x, \partial_y]$ *non-holonomic* if the degree of its Hilbert-Kolchin polynomial $ez + e_0$, i.e. if its *differential type* [8], equals 1. We study maximal non-holonomic overideals of the principal ideal $\langle P \rangle \subset F[\partial_x, \partial_y]$ (obviously there is an infinite number of maximal *holonomic* overideals of $\langle P \rangle$: for any solution $u \in F$ of $Pu = 0$ we get a holonomic overideal $\langle \partial_x - u_x/u, \partial_y - u_y/u \rangle \supset \langle P \rangle$). We assume w.l.o.g. that $\mathit{symb}(P)$ is not divisible by ∂_y (otherwise one can make a suitable transformation of the type $\partial_x \rightarrow \partial_x, \partial_y \rightarrow \partial_y + b\partial_x, b \in F$, in fact choosing b from the subfield of constants of F would suffice).

Clearly, factoring an operator P can be viewed as finding principal overideals of $\langle P \rangle$ and we refer to factoring over a universal field F as *absolute factoring*. We mention also that overideals of an ideal in connection with Loewy and primary decompositions were considered in [6].

Following [4] consider a homogeneous polynomial ideal $\mathit{symb}(I) \subset F[v, w]$ and attach a homogeneous polynomial $g = GCD(\mathit{symb}(I))$ to I . Lemma 4.1 [4] states that $deg(g) = e$ (called also the *typical differential dimension* of I [8]). As above one can assume w.l.o.g. that w does not divide g .

We recall (see [3], [4]) that (Ore [1]) the ring $R = (F[\partial_y])^{-1} F[\partial_x, \partial_y]$ consists of fractions of the form $\beta^{-1}r$ where $\beta \in F[\partial_y]$, $r \in F[\partial_x, \partial_y]$. We also recall that one can represent $R = F[\partial_x, \partial_y] (F[\partial_y])^{-1}$ and two fractions are equal $\beta^{-1}r = r_1\beta_1^{-1}$ iff $\beta r_1 = r\beta_1$ [3], [4].

For a non-holonomic ideal I denote ideal $\bar{I} = RI \subset R$. Since ring R is left-euclidean (as well as right-euclidean) with respect to ∂_x over skew-field $(F[\partial_y])^{-1} F[\partial_y]$, we conclude that ideal \bar{I} is principal, let $\bar{I} = \langle r \rangle$ for suitable $r \in F[\partial_x, \partial_y] \subset R$ (cf. [4]). Lemma 4.3 [4] implies that $\text{symb}(r) = w^m g$ for a certain integer $m \geq 0$ where g is not divisible by w .

Now we expose a construction introduced in [4]. For a family of elements $f_1, \dots, f_k \in F$ and rationals $1 > s_2 > \dots > s_k > 0$ we consider a D -module being a vector space over F with a basis $\{G^{(s)}\}_{s \in \mathbb{Q}}$ where the derivatives of $G^{(s)} = G^{(s)}(f_1, \dots, f_k; s_2, \dots, s_k)$ are defined as

$$d_{x_i} G^{(s)} = (d_{x_i} f_1) G^{(s+1)} + (d_{x_i} f_2) G^{(s+s_2)} + \dots + (d_{x_i} f_k) G^{(s+s_k)}$$

for $i = 1, 2$ using the notations $d_{x_1} = \partial_x, d_{x_2} = \partial_y$.

Next we introduce series of the form

$$\sum_{0 \leq i < \infty} h_i G^{(s - \frac{i}{q})} \quad (1)$$

where q is the least common multiple of the denominators of s_2, \dots, s_k (one can view (1) as an analogue of Newton-Puiseux series for *non-holonomic* D -modules).

Theorem 2.5 [4] states that for any linear divisor $v + aw$ of $\text{symb}(P)$ and any $f_1 \in F$ such that $(\partial_x + a\partial_y)f_1 = 0$ there exists a solution of $P = 0$ of the form (1) (and conversely, if (1) is a solution of $P = 0$ then $(\partial_x + a\partial_y)f_1 = 0$ for an appropriate divisor $v + aw$ of $\text{symb}(P)$). Furthermore, Proposition 4.4 [4] implies that any solution of the form (1) of $r = 0$ such that $(\partial_x + a\partial_y)f_1 = 0$ for suitable $a \in F$ (or equivalently $\partial_y f_1 \neq 0$) is also a solution of ideal I (then the appropriate linear form $v + aw$ is a divisor of g), the inverse holds as well.

In [5] we have designed an algorithm for factoring an operator P in case when $\text{symb}(P)$ is separable. In particular, in this case there is only a finite number (less than 2^n) of different factorizations of P . Now we show a more general statement for overideals of $\langle P \rangle$.

Theorem 1 *Let $\text{symb}(P)$ be separable. Then there exists at most $n = \text{ord}(P)$ maximal non-holonomic overideals of $\langle P \rangle \subset F[\partial_x, \partial_y]$. Moreover, if there exists a non-holonomic overideal $I \supset \langle P \rangle$ with the attached polynomial $g = \text{GCD}(\text{symb}(I))$ then there exists a unique non-holonomic overideal maximal among ones with the attached polynomial equal g .*

Proof. Let a non-holonomic ideal $I \supset \langle P \rangle$. Then $\beta P = r_1 r$ for suitable $\beta \in F[\partial_y]$, $r_1 \in F[\partial_x, \partial_y]$ and a polynomial $g = \text{GCD}(\text{symb}(I))$ attached to I is a divisor of $\text{symb}(P)$.

We claim that for every pair of non-holonomic ideals $I_1, I_2 \supset \langle P \rangle$ to which a fixed polynomial g is attached, to their sum $I_1 + I_2$ also g is attached. Indeed, any solution of the form (1) of $P = 0$ such that $(v + aw)|g$, is a solution of $r = 0$ as well due to Lemma 4.2 [4] (cf. Proposition 4.4 [4]) taking into account that $\text{symb}(P)$ is separable, hence it is also a solution of I as it was shown above and by the same token is a solution of both I_1 and I_2 (in particular $I_1 + I_2$ is also non-holonomic). The claim is established.

Thus among non-holonomic overideals $I \supset \langle P \rangle$ to which a given polynomial $g|\text{symb}(P)$ is attached, there is a unique maximal one. Now take two maximal non-holonomic overideals $I, I' \supset \langle P \rangle$ to which polynomials g, g' are attached, respectively. Then g, g' are reciprocally prime. Indeed, if $v + aw$ divides both g, g' then arguing as above one can verify that (1) is a solution of $I + I'$, i. e. the latter ideal is non-holonomic which contradicts to maximality of I, I' . \square

Corollary 1 *Let $\text{symb}(P)$ be separable. Suppose that there exist maximal non-holonomic overideals $I_1, \dots, I_l \supset \langle P \rangle$ such that for the respective attached polynomials g_1, \dots, g_l the sum of their degrees $\deg(g_1) + \dots + \deg(g_l) \geq n$. Then $\langle P \rangle = I_1 \cap \dots \cap I_l$.*

Proof. As it was shown in the proof of Theorem 1, polynomials $g_j | \text{symb}(P)$, $1 \leq j \leq l$ are pairwise reciprocally prime, hence $g_1 \cdots g_l = \text{symb}(P)$. Moreover it was established in the proof of Theorem 1 that every solution of $P = 0$ of the form (1) such that $(\partial_x + a\partial_y)f_1 = 0$, is a solution of (a unique) I_j for which $(u + aw)|g_j$, thus every solution of $P = 0$ of the form (1) is also a solution of $I_1 \cap \dots \cap I_l$. Therefore the typical differential dimension of ideal $I_1 \cap \dots \cap I_l$ equals n (cf. Lemma 4.1 [4]). On the other hand, any overideal of a principal ideal $\langle P \rangle$ of the same typical differential dimension coincides with $\langle P \rangle$; one can verify it by comparing their Janet bases. \square

Remark 1 *One can extend Theorem 1 to non-holonomic ideals J such that homogeneous polynomial $\text{GCD}(\text{symb}(J))$ is separable: namely, there exists a finite number of maximal non-holonomic overideals $I \supset J$.*

2 Non-holonomic Overideals of a Second-Order Linear Partial Differential Operator

In this section we study the structure of overideals of $\langle P \rangle$ when $n = \text{ord}(P) = 2$. The case of a separable $\text{symb}(P)$ is covered by Theorem 1. However, it is an open question, whether one can verify existence of a non-holonomic proper overideal of $\langle P \rangle$.

Let $\text{symb}(P)$ be non-separable. Then applying a transformation of the type $\partial_x \rightarrow b_1\partial_x + b_2\partial_y$, $\partial_y \rightarrow b_3\partial_x + b_4\partial_y$ for suitable $b_1, b_2, b_3, b_4 \in F$ one can assume w.l.o.g. that $P = \partial_y^2 + p_1\partial_x + p_2\partial_y + p_3$ (it would be interesting to find out when one can carry out these transformations algorithmically). First let $p_1 = 0$. Then P is essentially ordinary, i.e. it becomes ordinary after a transformation as described above; for any solution $u \in F$ of the equation $P = 0$ we get a non-holonomic overideal $\langle \partial_y - u_y/u \rangle \supset \langle P \rangle$.

Now suppose that $p_1 \neq 0$. Then P is irreducible (see e.g. Corollary 7.1 [4]). Moreover we claim that $\langle P \rangle$ has at most one maximal non-holonomic overideal. Let $I \supset \langle P \rangle$ be a non-holonomic overideal. Choosing arbitrary non-zero elements $b_1, b_2 \in F$ define the derivation $d = b_1\partial_x + b_2\partial_y$. Similar to the proof of Theorem 1 there exists $r \in F[d, \partial_y] = F[\partial_x, \partial_y]$ such that $\langle r \rangle = IR_1 \subset R_1 = (F[d])^{-1} F[d, \partial_y]$. Then $\beta P = r_1 r$ for suitable $\beta \in F[d]$, $r_1 \in F[d, \partial_y]$ and $\text{symb}(r) = (b_1v + b_2w)^m g$ for an integer m and $g|w^2$. If $g = 1$ then I cannot be non-holonomic because of Proposition 4.4 [4] (cf. above). If $g = w^2$ then similar to the proof of Corollary 1 one can show that the only non-holonomic overideal of $\langle P \rangle$ among ones to which polynomial w^2 is attached, is just $\langle P \rangle$ itself.

It remains to consider the case $g = w$. Applying the Newton polygon construction from [4] to equation $r = 0$ and a divisor w of $\text{symb}(r)$, one obtains a solution of the form (1) of $r = 0$ with $G = G(x)$, thereby it is a solution of $P = 0$. On the other hand, applying the Newton polygon construction from [4] to equation $P = 0$, one gets at its first step $f_1 = x$. At the second step f_2 is obtained which fulfils equation $(\partial_y f_2)^2 + p_1 = 0$, where f_2 corresponds to the edge of the Newton polygon with endpoints $(0, 2)$, $(1, 0)$, so its slope is $1/2$. This provides a solution of equation $P = 0$ of the form (1) with $G = G(x, f_2; 1/2)$, therefore equation $P = 0$ has no solutions of the form (1) with $G = G(x)$. The achieved contradiction shows that there are no non-holonomic overideals I with attached polynomial w . This completes the proof of the claim.

Summarizing we can formulate (cf. [5] for factoring P over not necessarily differentially closed fields)

Proposition 1 *A principal ideal $\langle P \rangle$ for a second-order operator $P = \partial_y^2 + p_1 \partial_x + p_2 \partial_y + p_3$ with non-separable $\mathit{symb}(P)$ has*

- i) no proper non-holonomic overideals in case $p_1 \neq 0$;*
- ii) an infinite number of maximal non-holonomic overideals in case $p_1 = 0$.*

3 On Non-holonomic Overideals of a Third-Order Operator

Now we study overideals of $\langle P \rangle$ where the order $n = \mathit{ord}(P) = 3$ (we mention that in [4] an algorithm is designed for factoring P). Due to Theorem 1 it remains to consider non-separable $\mathit{symb}(P)$. We mention that few explicit calculations for factoring P are provided in [7].

3.1 Symbol with two Different Linear Divisors

First let $\mathit{symb}(P)$ have two linear divisors; therefore one can assume w.l.o.g. (see above) that w is its divisor of multiplicity 2 and v is its divisor of multiplicity 1. One can write

$$P = \partial_y^2 \partial_x + p_0 \partial_x^2 + p_1 \partial_y^2 + p_2 \partial_x \partial_y + p_3 \partial_y + p_4 \partial_x + p_5.$$

Suppose that $p_0 \neq 0$. The Newton polygon construction from [4] applied to equation $P = 0$ and the divisor w of $\mathit{symb}(P)$, yields a solution of the form (1) of $P = 0$ with $f_1 = x$ at its first step. At its second step the construction yields f_2 which fulfils equation $(\partial_y f_2)^2 + p_0 = 0$ and which corresponds to the edge of the Newton polygon with endpoints $(1, 2)$, $(2, 0)$, so with the slope $1/2$. This provides $G = G(x, f_2; 1/2)$ in (1).

Let a non-holonomic ideal $I \supset \langle P \rangle$. Choose $d = b_1 \partial_x + b_2 \partial_y$ for non-zero $b_1, b_2 \in F$. As in the previous Section there exists $r \in F[d, \partial_y]$ such that $\langle r \rangle = R_1 I \subset R_1 = (F[d])^{-1} F[d, \partial_y]$. Then $\beta P = r_1 r$ for suitable $\beta \in F[d]$, $r_1 \in F[d, \partial_y]$. Rewrite $\mathit{symb}(r) = (b_1 v + b_2 w)^m g$ where $g | (vw^2)$. If either $g = w^2$ or $g = v$, one can argue as in the proof of Theorem 1 and deduce that there can exist at most one maximal non-holonomic overideal of $\langle P \rangle$ with the property that the polynomial attached to the overideal is either w^2 or v . Similar to the proof of Corollary 1 one can verify that if there exist maximal non-holonomic overideals $I_2, I_1 \supset \langle P \rangle$ with attached polynomials w^2 or v then $\langle P \rangle = I_1 \cap I_2$. As in Theorem 1 the existence of a maximal overideal with the attached polynomial w^2 (or v , respectively) follows from the existence of any non-holonomic overideal with the attached polynomial w^2 (or v , respectively).

If either $g = w$ or $g = vw$ then applying the Newton polygon construction from [4] to equation $r = 0$ and divisor w of $\mathit{symb}(r)$, one obtains a solution of $r = 0$ (and thereby, of $P = 0$ due to Lemma 4.2 [4]) of the form (1) with $G = G(x)$ which contradicts to the supposition $p_0 \neq 0$ (see above). Thus, in case $p_0 \neq 0$ ideal $\langle P \rangle$ has at most two maximal non-holonomic overideals (similar to Theorem 1).

When $p_0 = 0$ this is not always true, say for $P = (\partial_x + b)(\partial_y^2 + b_3 \partial_y + b_4)$ (cf. case $n = 2$ in the previous Section). It would be interesting to clarify for which P this is still true.

3.2 Symbol with a Unique Linear Divisor

Now we consider the last case when $\mathit{symb}(P)$ has a unique linear divisor with multiplicity 3. As above one can assume w.l.o.g. that $\mathit{symb}(P) = w^3$, so

$$P = \partial_y^3 + p_0 \partial_x^2 + p_1 \partial_y^2 + p_2 \partial_x \partial_y + p_3 \partial_y + p_4 \partial_x + p_5.$$

Keeping the notations we get $\langle r \rangle = R_1 I$ and $\beta P = r_1 r$. Then $\mathit{symb}(r) = (b_1 v + b_2 w)^m g$ where $g | w^3$. If $g = w^3$ then arguing as in the proof of Corollary 1 we deduce that the only non-holonomic overideal of $\langle P \rangle$ to which polynomial w^3 is attached, is just $\langle P \rangle$ itself. Let $g | w^2$. Applying the Newton polygon

construction from [4] to equation $r = 0$ and linear divisor w of $\text{symb}(r)$ one gets a solution of $r = 0$ (and thereby of $P = 0$) with either $G = G(x)$ or $G = G(x, f_2; 1/2)$ where $\partial_y f_2 \neq 0$ (cf. above).

Application of the Newton polygon construction from [4] to equation $P = 0$ (and unique linear divisor w of $\text{symb}(P)$) at its first step provides $f_1 = x$. The second step requires a trial of cases. First let $p_0 \neq 0$. Then the second step yields f_2 which fulfils equation $(\partial_y f_2)^3 + p_0 = 0$ and which corresponds to the edge of the Newton polygon with endpoints $(0, 3)$, $(2, 0)$, so with the slope $2/3$. Thus we obtain a solution of the form (1) with $G = G(x, f_2, \dots; 2/3, \dots)$, hence $\langle P \rangle$ in case $p_0 \neq 0$ has no non-holonomic overideals with attached polynomial g being a divisor of w^2 (see above). Now assume that $p_0 = 0$ and $p_2 \neq 0$. Then the second step provides solutions of $P = 0$ of the form (1) with two different possibilities. Either the Newton polygon construction chooses the vertical edge with endpoints $(1, 1)$, $(1, 0)$ as a leading edge at the second step, then it terminates at the second step yielding a solution of the form (1) with $G = G(x)$ (we recall that in the construction from Section 2 [4] only edges with non-negative slopes are taken as leading ones and the construction terminates while taking a vertical edge, so with the slope 0, as a leading one, in particular the edge with endpoints $(1, 1)$, $(1, 0)$ is taken as a leading one regardless of whether the coefficient at point $(1, 0)$ vanishes). As the second possibility the construction yields a solution of the form (1) with $G = G(x, f_2, \dots; 1/2, \dots)$ where $f_2 \neq 0$ fulfils equation $(\partial_y f_2)^3 + p_2 \partial_y f_2 = 0$ corresponding to the edge of the Newton polygon with endpoints $(0, 3)$, $(1, 1)$, so with the slope $1/2$. One can suppose w.l.o.g. that the Newton polygon construction terminates at its third step (thereby $G = G(x, f_2; 1/2)$), otherwise $\langle P \rangle$ cannot have a non-holonomic overideal to which a divisor g of w^2 is attached (see above).

If $g = w^2$ then any solution H_2 of $P = 0$ of the form (1) with $G = G(x, f_2; 1/2)$ is a solution of $r = 0$ because otherwise $rH_2 \neq 0$, being also of the form (1) with $G = G(x, f_2; 1/2)$, cannot be a solution of $r_1 = 0$ taking into account that $\text{symb}(r_1)$ does not divide on w^2 (cf. Lemma 4.2 [4]). Else if $g = w$ then $rH_2 \neq 0$ (again taking into account that $\text{symb}(r)$ does not divide on w^2) and therefore $r_1(rH_2) = 0$. Hence for a solution H_1 of $P = 0$ of the form (1) with $G = G(x)$ (see above) we have $rH_1 = 0$ since otherwise rH_1 being also of the form (1) with $G = G(x)$ cannot be a solution of $r_1 = 0$ (again cf. Lemma 4.2 [4]). Then arguing as in the proof of Theorem 1 one concludes that in case $p_0 = 0$ and $p_2 \neq 0$ ideal $\langle P \rangle$ can have at most two maximal non-holonomic overideals (with attached polynomials w and w^2 , respectively). Similar to the proof of Corollary 1 (cf. the preceding Subsection) one can verify that if there exist maximal (non-holonomic) overideals $I_1, I_2 \supset \langle P \rangle$ with attached polynomials w and w^2 , respectively, then $\langle P \rangle = I_1 \cap I_2$. As in Theorem 1 the existence of a maximal overideal with the attached polynomial w (or w^2 , respectively) follows from the existence of any non-holonomic overideal with the attached polynomial w (or w^2 , respectively).

Furthermore, let $p_0 = p_2 = 0$, $p_4 \neq 0$. Then as in case $p_0 \neq 0$ we argue that the second step of the Newton polygon construction applied to equation $P = 0$ yields f_2 which fulfils equation $(\partial_y f_2)^3 + p_4 = 0$ and which corresponds to the leading edge of the Newton polygon with endpoints $(0, 3)$, $(1, 0)$, so with the slope $1/3$. Thus the Newton polygon construction yields a solution of $P = 0$ of the form (1) with $G = G(x, f_2, \dots; 1/3, \dots)$ and again $\langle P \rangle$ in case $p_0 = p_2 = 0$, $p_4 \neq 0$ under consideration has no non-holonomic overideals with an attached polynomial being a divisor of w^2 .

Finally, when $p_0 = p_2 = p_4 = 0$ the ideal $\langle P = \partial_y^3 + p_1 \partial_y^2 + p_3 \partial_y + p_5 \rangle$ has an infinite number of maximal non-holonomic overideals (similar to the second-order case $P = \partial_y^2 + p_3 \partial_y + p_5$, see above). Summarizing we conclude with the following

Proposition 2 *Let P be a third-order operator with non-separable $\text{symb}(P)$.*

i) When $\text{symb}(P)$ has two different (linear) divisors (one of which of multiplicity 2) then we can assume w.l.o.g. that $P = \partial_y^2 \partial_x + p_0 \partial_x^2 + p_1 \partial_y^2 + p_2 \partial_x \partial_y + p_3 \partial_y + p_4 \partial_x + p_5$. If $p_0 \neq 0$ then $\langle P \rangle$ has at most two maximal non-holonomic overideals. Moreover if there exist two different maximal non-holonomic overideals $I_1, I_2 \supset \langle P \rangle$ then $\langle P \rangle = I_1 \cap I_2$;

ii) when $\text{symb}(P)$ has a single linear divisor (of multiplicity 3) then we can assume w.l.o.g. that $P = \partial_y^3 + p_0\partial_x^2 + p_1\partial_y^2 + p_2\partial_x\partial_y + p_3\partial_y + p_4\partial_x + p_5$. If either $p_0 \neq 0$, either $p_2 \neq 0$ or $p_4 \neq 0$ then $\langle P \rangle$ has at most two maximal non-holonomic overideals. Moreover if there exist two different maximal non-holonomic overideals $I_1, I_2 \supset \langle P \rangle$ then $\langle P \rangle = I_1 \cap I_2$. Otherwise $\langle P = \partial_y^3 + p_1\partial_y^2 + p_3\partial_y + p_5 \rangle$ has an infinite number of maximal non-holonomic overideals.

It is a challenge to design an algorithm which produces non-holonomic overideals of a given differential ideal $J \subset F[\partial_x, \partial_y]$.

Appendix. Explicit formulas for Laplace transformation

We exhibit a short exposition and explicit formulas for the Laplace transformation [2].

Let $Q = \partial_{xy} + a\partial_x + b\partial_y + c$ be a second-order operator and $L_n = \sum_{0 \leq i \leq n} l_i \partial_x^i$ a Laplace divisor of order n , in particular Q, L_n form a Janet basis, hence

$$PQ = (\partial_y + a)L_n \quad (2)$$

for a suitable $P = \sum_{0 \leq i \leq n-1} p_i \partial_x^i$. This form of P is obtained by comparing the highest terms which divide on ∂_x^n in (2). Comparing the highest terms in (2) which divide on ∂_y , we get that $L_n = P(\partial_x + b)$. Thus

$$PQ = (\partial_y + a)P(\partial_x + b). \quad (3)$$

We have $Q \neq (\partial_y + a)(\partial_x + b)$ iff $0 \neq ab + b_y - c =: K_0$.

Lemma 1 *If $K_0 \neq 0$ then there are unique B, C such that*

$$(\partial_x + B)Q = (d_{xy} + a\partial_x + B\partial_y + C)(\partial_x + b) \quad (4)$$

Proof. (4) is equivalent to a linear algebraic system for B and C .

$$aB - C = b_y + ab - a_x - c, \quad (c - b_y)B - bC = b_{xy} + ab_x - c_x.$$

Therefore (3) holds iff $P = P_1(\partial_x + B)$ by means of dividing P by $\partial_x + B$ with remainder. Substituting the latter equality to (3) and making use of (4) we obtain the equality

$$P_1(d_{xy} + a\partial_x + B\partial_y + C) = (\partial_y + a)P_1(\partial_x + B). \quad (5)$$

Now (5) is similar to (3) but with the order $\text{ord}(P_1) = \text{ord}(P) - 1 = n - 1$ and a new second-order operator $Q_1 = d_{xy} + a\partial_x + B\partial_y + C$. Continuing this way we get the Laplace transformation with $K_1 = aB + B_y - C$ etc. \square

More uniformly denote $b_0 := b, c_0 := c$, then $b_1 := B, c_1 := C, b_2, c_2$ etc. obtained from Lemma 1. Denote

$$K_i := ab_i + (b_i)_y - c_i, \quad Q_i := d_{xy} + a\partial_x + b_i\partial_y + c_i.$$

Corollary 2 *There exists L_n satisfying (2) iff for the minimal m such that $K_m = 0$ we have $m \leq n$. In this case*

$$L_n = P_{n-m}(\partial_x + b_{m-1}) \cdots (\partial_x + b_0) \quad (6)$$

where $P_{n-m} = \sum_{0 \leq i \leq n-m} p_i \partial_x^i$ is an arbitrary operator of the order $n - m$ which fulfils

$$P_{n-m}(\partial_y + a) = (\partial_y + a)P_{n-m}. \quad (7)$$

For any order $n - m \geq 0$ such an operator P_{n-m} exists. The pair Q, L_n constitutes a Janet basis of the ideal $\langle Q, L_n \rangle$. The ideal $\langle Q, L_m \rangle$ is the unique maximal non-holonomic overideal of $\langle Q \rangle$ which corresponds to a divisor y of $\text{symb}(Q) = xy$ (see Theorem 1).

Proof. Applying Laplace transformations as above, if $m > n$ we don't get a solution of (2) after n steps since (3) with $PQ_n = (\partial_y + a)P(\partial_x + b_n)$ would not have a solution with P of the order 0. If $m \leq n$ then successively following Laplace transformations we arrive to (6) in which (7) is obtained from equality $PQ_m = (\partial_y + a)P(\partial_x + b_m)$ (3)) and taking into account that $K_m = 0$. \square

Remark 2 *Due to (2) existence of a Laplace divisor is equivalent to reducibility (in a special form) of Q in the ring $(F[\partial_x])^{-1} F[\partial_x, \partial_y]$ (see above).*

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