

Holonomic Closure Properties and Guessing

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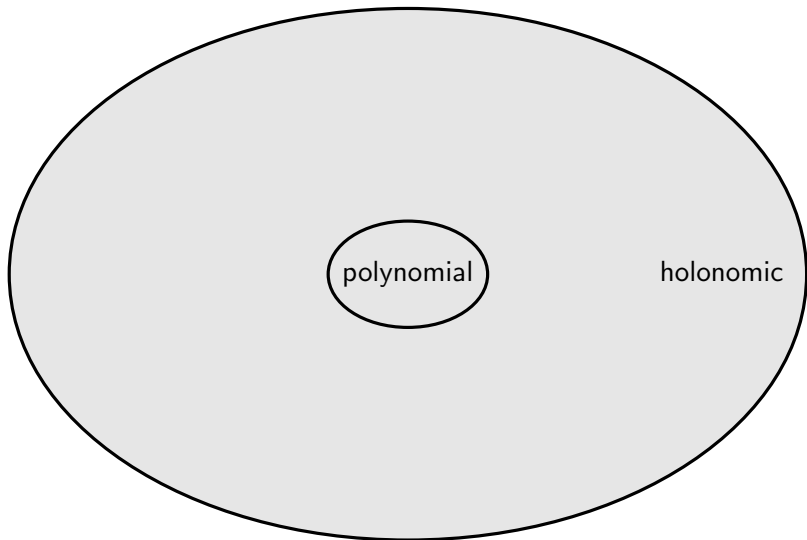
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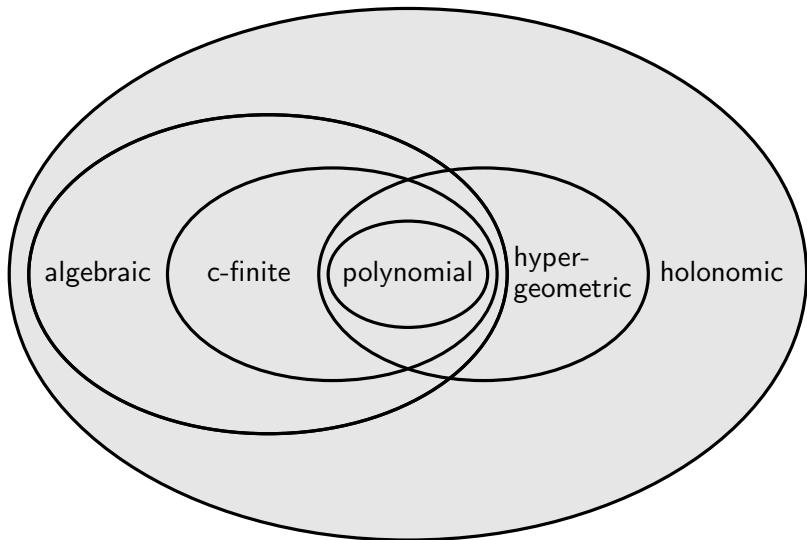
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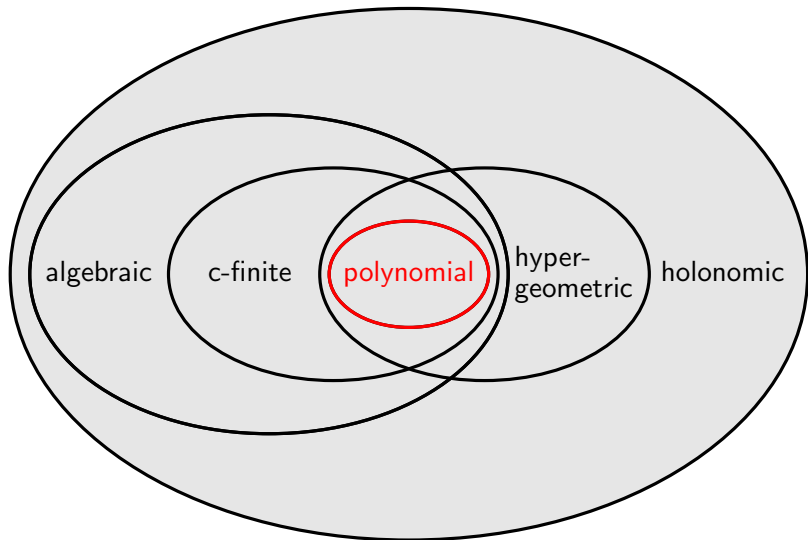
Interpolation of the first 5 terms gives $n^2 - 1$, which also happens to match the next 5 terms. If the pattern continues, the next will be 120.

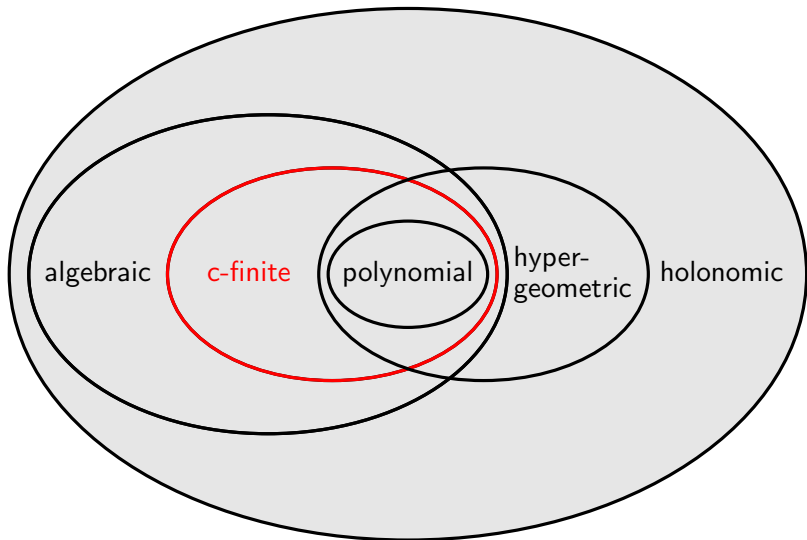
Part A Holonomic Closure Properties

polynomial









Definition. A sequence (a_n) is called C-finite if it satisfies a linear recurrence equation with constant coefficients:

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Example: Fibonacci numbers F_n are C-finite because they satisfy

$$F_n + F_{n+1} - F_{n+2} = 0.$$

Theorem. A sequence (a_n) is C-finite **if and only if** it admits a closed form representation

$$a_n = p_1(n)\phi_1^n + p_2(n)\phi_2^n + \cdots + p_s(n)\phi_s^n$$

where ϕ_1, \dots, ϕ_s are constants and $p_1(n), \dots, p_s(n)$ are polynomials.

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Example: For the Fibonacci numbers we have

$$F_n = \frac{1}{\sqrt{5}} \left(\frac{1 + \sqrt{5}}{2} \right)^n - \frac{1}{\sqrt{5}} \left(\frac{1 - \sqrt{5}}{2} \right)^n.$$

Consequence: If (a_n) and (b_n) are C-finite sequences, then so are $(a_n + b_n)$ and $(a_n b_n)$.

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Indeed, they satisfy the recurrence equations

$$a_n - 2a_{n+2} + a_{n+3} = 0,$$

$$b_n - 2b_{n+1} - 2b_{n+2} + b_{n+3} = 0$$

Another argument. Suppose (a_n) and (b_n) are C-finite, say

$$a_{n+3} = a_n + 3a_{n+1} - a_{n+2},$$

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In general, each a_{n+i} can be written in terms of a_n, a_{n+1}, a_{n+2} .

Similarly, each b_{n+i} can be written in terms of b_n, b_{n+1} .

Make an ansatz for a recurrence

$$C_0 a_n b_n + C_1 a_{n+1} b_{n+1} + \cdots + C_6 a_{n+6} b_{n+6} = 0.$$

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Rewrite higher order shifts to lower order ones:

$$\begin{aligned} & C_0 a_n b_n \\ & + C_1 a_{n+1} b_{n+1} \\ & + C_2 (a_{n+2} b_n + 2a_{n+2} b_{n+1}) \\ & + C_3 (2a_n b_n + 2a_{n+1} b_n + 5a_n b_{n+1} + \cdots - 5a_{n+2} b_{n+1}) \\ & + C_4 (-5a_n b_n - 10a_{n+1} b_n - 12a_n b_{n+1} + \cdots + 48a_{n+2} b_{n+1}) \\ & + C_5 (48a_n b_n + 132a_{n+1} b_n + 116a_n b_{n+1} + \cdots - 174a_{n+2} b_{n+1}) \\ & + C_6 (-174a_n b_n - 406a_{n+1} b_n + \cdots + 1190a_{n+2} b_{n+1}) = 0 \end{aligned}$$

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$$\begin{aligned} & a_n b_n (C_0 + 2C_3 - 5C_4 + 48C_5 - 174C_6) \\ & + a_{n+1} b_n (6C_3 - 10C_4 + 132C_5 - 406C_6) \\ & + a_{n+2} b_n (C_2 - 2C_3 + 20C_4 - 72C_5 + 493C_6) \\ & + a_n b_{n+1} (5C_3 - 12C_4 + 116C_5 - 420C_6) \\ & + a_{n+1} b_{n+1} (C_1 + 15C_3 - 24C_4 + 319C_5 - 980C_6) \\ & + a_{n+2} b_{n+1} (2C_2 - 5C_3 + 48C_4 - 174C_5 + 1190C_6) = 0. \end{aligned}$$

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⇒ There must be a nontrivial solution.

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Here it is:

$$\begin{array}{llll} C_0 = -1 & C_1 = 6 & C_2 = 15 & C_3 = -8 \\ C_4 = -19 & C_5 = 2 & C_6 = 1 & \end{array}$$

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Note: If a sequence (a_n) satisfies a recurrence

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This can be used for proving identities.

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$$(-1)^n - 2F_{2n} + 5F_n F_{n+1} - F_{2n+1} = 0,$$

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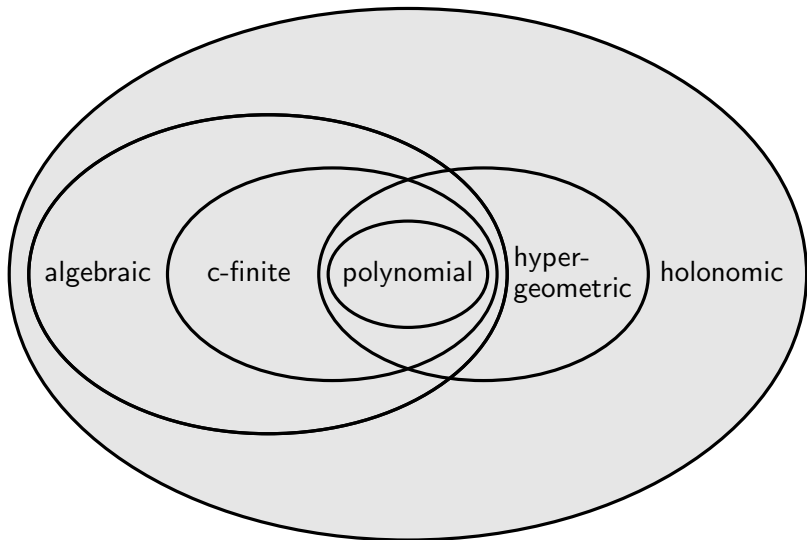
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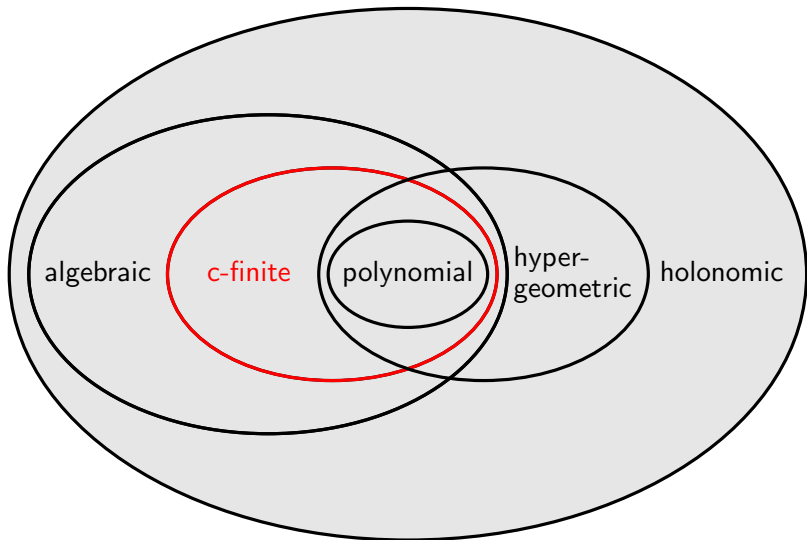
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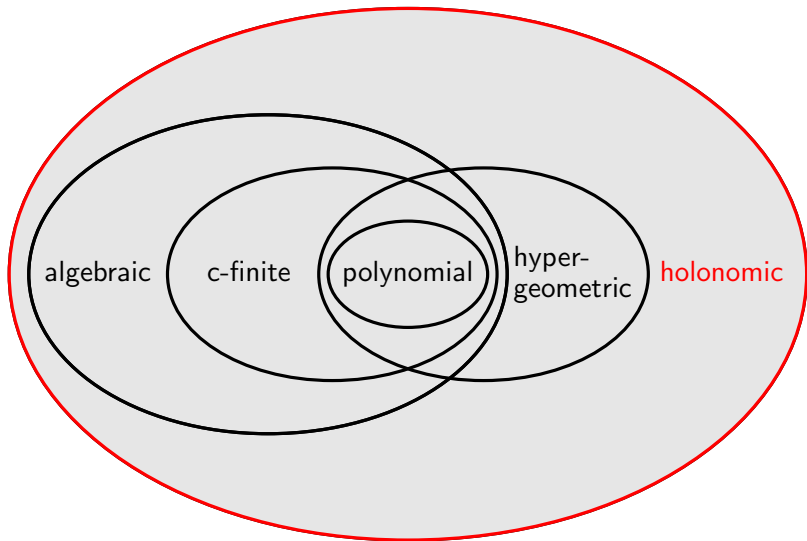
This yields a C-finite recurrence of order 3, say.

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Every identity among C-finite sequences involving only of $+$, \times , \sum and dilation can be automatically proven in this way.







Definition (discrete case). A sequence $(a_n)_{n=0}^{\infty}$ in a field K is called *holonomic* (or *P-finite* or *D-finite* or *P-recursive*) if there exist polynomials p_0, \dots, p_r , not all zero, such that

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- ▶ Many sequences which have no name and no closed form.

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- ▶ 2^{2^n} .
- ▶ The sequence of prime numbers.

Definition (discrete case). A sequence $(a_n)_{n=0}^{\infty}$ in a field K is called *holonomic* (or *P-finite* or *D-finite* or *P-recursive*) if there exist polynomials p_0, \dots, p_r , not all zero, such that

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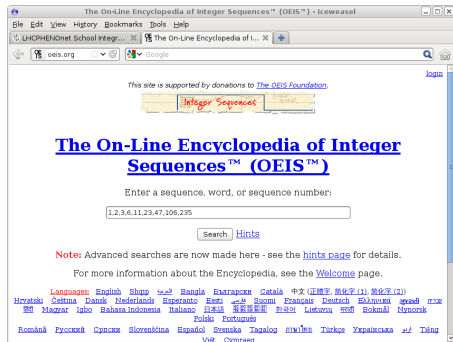
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Approximately 25% of the sequences in Sloane's Online Encyclopedia of Integer Sequences fall into this category.

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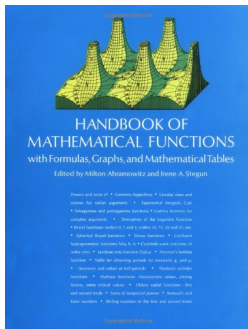
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Approximately 60% of the functions in Abramowitz and Stegun's handbook fall into this category.

Theorem. Let $f(x) = \sum_{n=0}^{\infty} a_n x^n$. Then

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Given a differential equation, we can compute a corresponding recurrence equation and vice versa.

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Expert answer: RootOf($_Z^5 - 3_Z + 1$, index = 1),
RootOf($_Z^5 - 3_Z + 1$, index = 2),
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Naive question: What are the solutions of the recurrence

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A holonomist's answer: There is exactly one solution with $a_0 = 0$, $a_1 = 1$, exactly one solution with $a_0 = 1$, $a_1 = 0$, and every other solution is a linear combination of those two.

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When computing with holonomic objects, we use this data rather than closed form expressions.

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Recurrence equations for all these sequences can be computed from given defining equations of $(a_n)_{n=0}^{\infty}$ and $(b_n)_{n=0}^{\infty}$.

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Differential equations for all these functions can be computed from given defining equations of $a(x)$ and $b(x)$.

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Example. Let (a_n) and (b_n) be such that

$$(2n + 1)a_{n+2} + (n + 1)a_{n+1} - (3n + 2)a_n = 0$$

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Let $c_n = a_n b_n$.

We want to find a recurrence of the form

$$P_4(n) c_{n+4} + P_3(n) c_{n+3} + P_2(n) c_{n+2} + P_1(n) c_{n+1} + P_0(n) c_n = 0.$$

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Therefore

$$P_4(n) c_{n+4} + P_3(n) c_{n+3} + P_2(n) c_{n+2} + P_1(n) c_{n+1} + P_0(n) c_n = 0$$

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can be rewritten into

$$\begin{aligned} & P_0(n) a_n b_n \\ & + P_1(n) a_{n+1} b_{n+1} \\ & + P_2(n) \left(-\frac{(n+8)(3n+2)}{(n+3)(2n+1)} a_n b_n + \frac{2(3n+2)(n+1)}{(n+3)(2n+1)} a_n b_{n+1} \right. \\ & \quad \left. + \frac{(n+8)(n+1)}{(n+3)(2n+1)} a_{n+1} b_n - \frac{2(n+1)^2}{(n+3)(2n+1)} a_{n+1} b_{n+1} \right) \\ & + P_3(n) \left(\frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_n b_n + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_n b_{n+1} + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_{n+1} b_n + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_{n+1} b_{n+1} \right) \\ & + P_4(n) \left(\frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_n b_n + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_n b_{n+1} + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_{n+1} b_n + \frac{\binom{\dots}{\dots}}{\binom{\dots}{\dots}} a_{n+1} b_{n+1} \right) = 0 \end{aligned}$$

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$$\begin{aligned} & a_n b_n \left(P_0(n) - \frac{(n+8)(3n+2)}{(n+3)(2n+1)} P_2(n) + (\dots) P_3(n) + (\dots) P_4(n) \right) \\ & + a_{n+1} b_n \left((\dots) P_2(n) + (\dots) P_3(n) + (\dots) P_4(n) \right) \\ & + a_n b_{n+1} \left((\dots) P_2(n) + (\dots) P_3(n) + (\dots) P_4(n) \right) \\ & + a_{n+1} b_{n+1} \left(P_1(n) + (\dots) P_2(n) + (\dots) P_3(n) + (\dots) P_4(n) \right) = 0 \end{aligned}$$

Therefore

$$P_4(n) c_{n+4} + P_3(n) c_{n+3} + P_2(n) c_{n+2} + P_1(n) c_{n+1} + P_0(n) c_n = 0$$

can be rewritten into

$$\begin{pmatrix} 1 & 0 & -\frac{(n+8)(3n+2)}{(n+3)(2n+1)} & (\dots) & (\dots) \\ 0 & 0 & (\dots) & (\dots) & (\dots) \\ 0 & 0 & (\dots) & (\dots) & (\dots) \\ 0 & 1 & (\dots) & (\dots) & (\dots) \end{pmatrix} \begin{pmatrix} P_0(n) \\ P_1(n) \\ P_2(n) \\ P_3(n) \\ P_4(n) \end{pmatrix} = 0$$

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We have **5** variables and **4** equations.

Therefore

$$P_4(n) c_{n+4} + P_3(n) c_{n+3} + P_2(n) c_{n+2} + P_1(n) c_{n+1} + P_0(n) c_n = 0$$

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We have **5** variables and **4** equations.

\Rightarrow There must be a nontrivial solution.

Therefore

$$P_4(n) c_{n+4} + P_3(n) c_{n+3} + P_2(n) c_{n+2} + P_1(n) c_{n+1} + P_0(n) c_n = 0$$

Here it is:

$$P_0(n) = (n+2)(n+3)(n+8)(n+9)(3n+2)(3n+5)(25n^2 + 114n + 136)$$

$$P_1(n) = -2(n+1)(n+3)(n+9)(3n+5) \\ \times (25n^4 + 189n^3 + 469n^2 + 263n - 176)$$

$$P_2(n) = -(n+2)(275n^7 + 554n^6 - 16919n^5 - 118907n^4 \\ - 341694n^3 - 497343n^2 - 355526n - 95160)$$

$$P_3(n) = 2(n+1)(n+3)(n+4)(2n+3) \\ \times (25n^4 + 189n^3 + 576n^2 + 992n + 730)$$

$$P_4(n) = (n+1)(n+2)(n+4)(n+5)(2n+3)(2n+5)(25n^2 + 64n + 47)$$

In general, if (a_n) satisfies a recurrence of order r and (b_n) satisfies a recurrence of order s , then

$$a_n b_n, a_{n+1} b_{n+1}, a_{n+2} b_{n+2}, \dots, a_{n+rs} b_{n+rs}$$

In general, if (a_n) satisfies a recurrence of order r and (b_n) satisfies a recurrence of order s , then

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$$\begin{array}{cccc} a_n b_n & a_{n+1} b_n & \dots & a_{n+r-1} b_n \\ a_n b_{n+1} & a_{n+1} b_{n+1} & \dots & a_{n+r-1} b_{n+1} \\ \vdots & \vdots & \ddots & \vdots \\ a_n b_{n+s-1} & a_{n+1} b_{n+s-1} & \dots & a_{n+r-1} b_{n+s-1} \end{array}$$

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An ansatz for a recurrence equation of order rs leads to a linear system with $rs + 1$ variables and rs equations.

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An ansatz for a recurrence equation of order rs leads to a linear system with $rs + 1$ variables and rs equations.

This proves that $(a_n b_n)$ is holonomic.

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Algorithms for “executing closure properties” are useful for proving identities among holonomic sequences and power series.

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Basic idea: $A = B \iff A - B = 0$

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Once we have a recurrence equation for $A - B$, we can prove by induction that it is identically zero.

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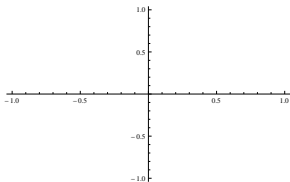
Once we have a recurrence equation for $A - B$, we can prove by induction that it is identically zero.

Let's see two examples.

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

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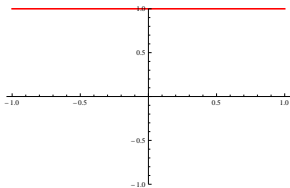
Legendre polynomials:



$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

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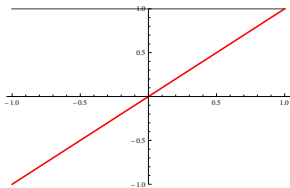
▶ $P_0(x) = 1$



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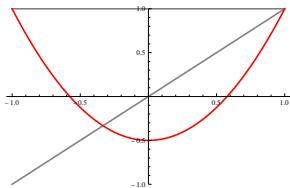
- ▶ $P_0(x) = 1$
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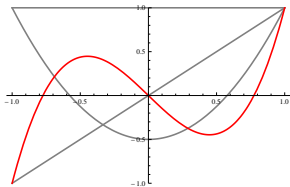
- ▶ $P_0(x) = 1$
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$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

Legendre polynomials:

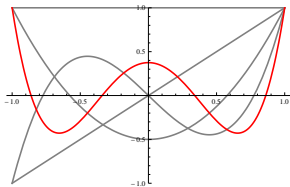
- ▶ $P_0(x) = 1$
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- ▶ $P_2(x) = \frac{1}{2}(3x^2 - 1)$
- ▶ $P_3(x) = \frac{1}{2}(5x^3 - 3x)$



$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

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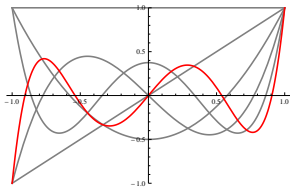
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- ▶ ...



$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

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$$P_{n+2}(x) = -\frac{n+1}{n+2} P_n(x) + \frac{2n+3}{n+2} x P_{n+1}(x)$$

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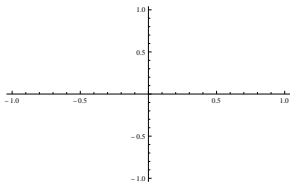
$$P_{n+2}(x) = -\frac{n+1}{n+2} P_n(x) + \frac{2n+3}{n+2} x P_{n+1}(x)$$

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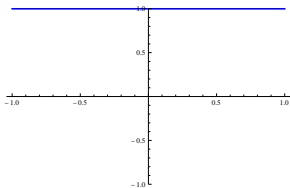
Jacobi polynomials:



$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

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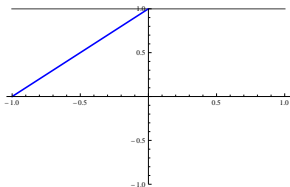
► $P_0^{(1,-1)}(x) = 1$



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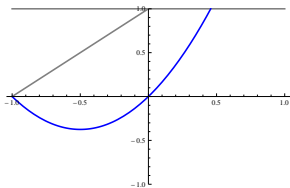
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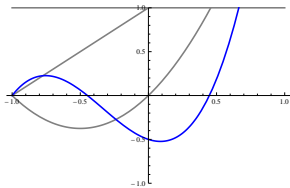
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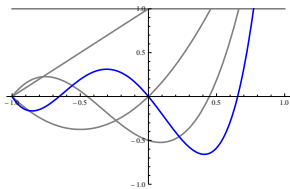
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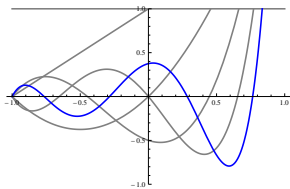
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- ▶ $P_4^{(1,-1)}(x) = \frac{5}{8}(-3x - 3x^2 + 7x^3 + 7x^4)$



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- ▶ $P_5^{(1,-1)}(x) = \frac{3}{8}(1 + x - 14x^2 - 14x^3 + 21x^4 + 21x^5)$
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How to prove this identity?

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) = \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right)$$

How to prove this identity? \longrightarrow By induction!

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) - \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right) = 0$$

How to prove this identity? \longrightarrow By induction!

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) - \frac{1}{1-x} (2 - P_n(x) - P_{n+1}(x)) = 0$$

How to prove this identity? \longrightarrow By induction!

Compute a recurrence for the left hand side from the defining equations of its building blocks.

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\substack{\text{recurrence} \\ \text{of order 1}}} P_k^{(1,-1)}(x) - \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right) = 0$$

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} (2 - P_n(x) - P_{n+1}(x)) = 0$$

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right) = 0$$

recurrence of order 2

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right) = 0$$

recurrence of order 2

recurrence of order 5

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(2 - \underbrace{P_n(x) - P_{n+1}(x)}_{\text{recurrence of order 2}} \right) = 0$$

recurrence of order 2

recurrence of order 5

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(2 - \underbrace{P_n(x)}_{\text{recurrence of order 2}} - \underbrace{P_{n+1}(x)}_{\text{recurrence of order 2}} \right) = 0$$

recurrence of order 2

recurrence of order 5

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(\underbrace{2}_{\text{recurrence of order 2}} - \underbrace{P_n(x)}_{\text{recurrence of order 2}} - \underbrace{P_{n+1}(x)}_{\text{recurrence of order 2}} \right) = 0$$

recurrence of order 2

recurrence of order 4

recurrence of order 5

$$\sum_{k=0}^n \underbrace{\frac{2k+1}{k+1}}_{\text{recurrence of order 1}} \underbrace{P_k^{(1,-1)}(x)}_{\text{recurrence of order 2}} - \frac{1}{1-x} \left(2 - \underbrace{P_n(x)}_{\text{recurrence of order 2}} - \underbrace{P_{n+1}(x)}_{\text{recurrence of order 2}} \right) = 0$$

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recurrence of order 7

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) - \frac{1}{1-x} (2 - P_n(x) - P_{n+1}(x)) = 0$$

$$\begin{aligned} \text{lhs}_{n+7} &= (\dots \text{messy} \dots) \text{lhs}_{n+6} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_{n+5} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_{n+4} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_{n+3} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_{n+2} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_{n+1} \\ &\quad + (\dots \text{messy} \dots) \text{lhs}_n \end{aligned}$$

$$\sum_{k=0}^n \frac{2k+1}{k+1} P_k^{(1,-1)}(x) - \frac{1}{1-x} \left(2 - P_n(x) - P_{n+1}(x) \right) = 0$$

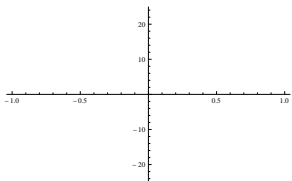
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Therefore the identity holds *for all* $n \in \mathbb{N}$
if and only if it holds *for* $n = 0, 1, 2, \dots, 6$.

$$\sum_{n=0}^{\infty} H_n(x)H_n(y) \frac{1}{n!} t^n = \frac{1}{\sqrt{1-4t^2}} \exp\left(\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}\right)$$

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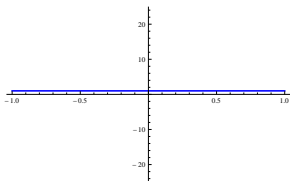
Hermite polynomials:



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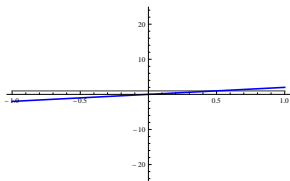
► $H_0(x) = 1$



$$\sum_{n=0}^{\infty} H_n(x)H_n(y) \frac{1}{n!} t^n = \frac{1}{\sqrt{1-4t^2}} \exp\left(\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}\right)$$

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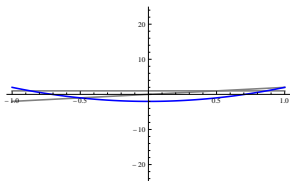
- ▶ $H_0(x) = 1$
- ▶ $H_1(x) = 2x$



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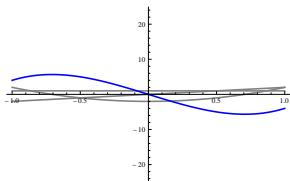
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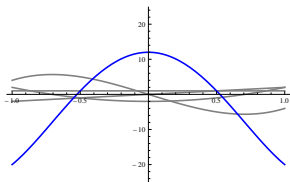
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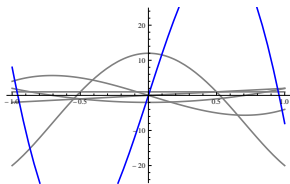
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- ▶ ...



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Then both sides are univariate power series in t .

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Then the power series is zero.

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$$\underbrace{\sum_{n=0}^{\infty} H_n(x)H_n(y)}_{\substack{\text{rec. of} \\ \text{ord. 2}}} \frac{1}{n!} t^n - \frac{1}{\sqrt{1-4t^2}} \exp\left(\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}\right) = 0$$

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rec. of order 4

$$\sum_{n=0}^{\infty} \underbrace{H_n(x) H_n(y) \frac{1}{n!} t^n}_{\substack{\text{rec. of} & \text{rec. of} & \text{rec. of} \\ \text{ord. 2} & \text{ord. 2} & \text{ord. 1}}} - \frac{1}{\sqrt{1-4t^2}} \exp\left(\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}\right) = 0$$

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rec. of order 4

recurrence of order 4

differential equation of order 5

$$\sum_{n=0}^{\infty} \underbrace{H_n(x) H_n(y)}_{\substack{\text{rec. of} \\ \text{ord. 2} \quad \text{rec. of} \\ \text{ord. 2} \quad \text{rec. of} \\ \text{ord. 1}}} \underbrace{\frac{1}{n!} t^n}_{\substack{\text{diff.eq.} \\ \text{of ord. 1}}} - \underbrace{\frac{1}{\sqrt{1-4t^2}} \exp\left(\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}\right)}_{\text{diff.eq. of ord. 1}} = 0$$

rec. of order 4

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rec. of order 4

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rec. of order 4

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differential equation of order 5

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rec. of order 4
differential equation of order 1

recurrence of order 4
differential equation of order 1

differential equation of order 5

$$\sum_{n=0}^{\infty} \underbrace{H_n(x)}_{\substack{\text{rec. of} \\ \text{ord. 2}}} \underbrace{H_n(y)}_{\substack{\text{rec. of} \\ \text{ord. 2}}} \underbrace{\frac{1}{n!} t^n}_{\substack{\text{rec. of} \\ \text{ord. 1}}} - \underbrace{\frac{1}{\sqrt{1-4t^2}}}_{\substack{\text{diff.eq.} \\ \text{of ord. 1}}} \underbrace{\exp}_{\substack{\text{diff.eq.} \\ \text{of ord. 1}}} \left(\underbrace{\frac{4t(xy - t(x^2 + y^2))}{1-4t^2}}_{\text{alg.eq. of order 1}} \right) = 0$$

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rec. of order 4

differential equation of order 1

recurrence of order 4

differential equation of order 1

differential equation of order 5

differential equation of order 5

\rightsquigarrow recurrence equation of order 4

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If we write $\text{lhs}(t) = \sum_{n=0}^{\infty} \text{lhs}_n t^n$, then

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This completes the proof.

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But once this is done, closure properties algorithms come in handy to complete the proof of the identity.

This is typical: closure properties algorithms are most useful in combination with other tools.

Summary

- ▶ Holonomic objects are defined implicitly through linear differential/recurrence equations with polynomial coefficients.

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- ▶ These closure properties are constructive and are used for proving identities for holonomic objects with the computer.
- ▶ Typically this happens in combination with other (less trivial) algorithms for summation and integration.

Holonomic Closure Properties and Guessing

Manuel Kauers

Research Institute for Symbolic Computation (RISC)
Johannes Kepler University (JKU)
Linz, Austria

Closure properties?

Example: If $p(x)$ and $q(x)$ are polynomials then also $p(x) + q(x)$, $p(x)q(x)$, $\int p(x)dx, \dots$ are polynomials.

We say that the class of polynomial “is closed under addition, multiplication, integration. . .”.

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Guessing?

Example: 0, 3, 8, 15, 24, 35, 48, 63, 80, 99. What's next?

Interpolation of the first 5 terms gives $n^2 - 1$, which also happens to match the next 5 terms. If the pattern continues, the next will be 120.

Holonomic?

Holonomic?

Definition (discrete case). A sequence $(a_n)_{n=0}^{\infty}$ in a field K is called *holonomic* (or *P-finite* or *D-finite* or *P-recursive*) if there exist polynomials p_0, \dots, p_r , not all zero, such that

$$p_0(n)a_n + p_1(n)a_{n+1} + p_2(n)a_{n+2} + \cdots + p_r(n)a_{n+r} = 0.$$

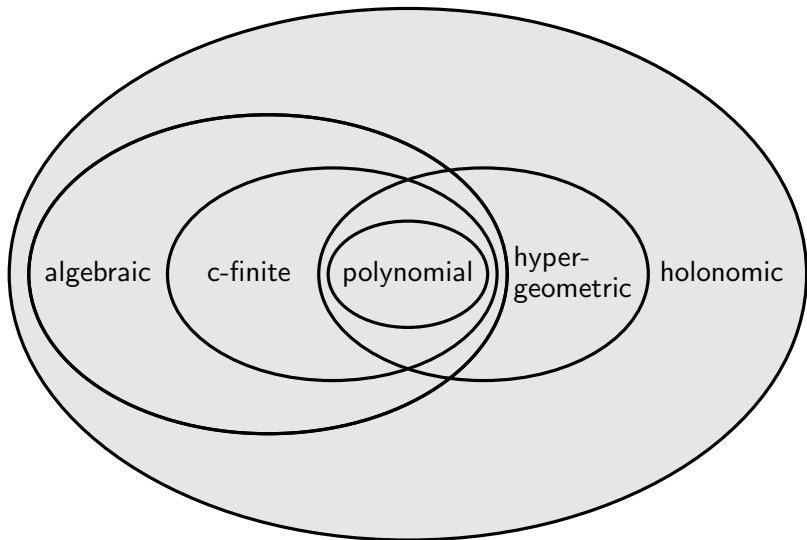
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Definition (“continuous” case). A function f is called *holonomic* (or *D-finite* or *P-finite*) if there exist polynomials p_0, \dots, p_r , not all zero, such that

$$p_0(x)f(x) + p_1(x)f'(x) + p_2(x)f''(x) + \cdots + p_r(x)f^{(r)}(x) = 0.$$



Part B Guessing

Task: Given the first N terms a_0, a_1, \dots, a_N of an infinite sequence $(a_n)_{n=0}^{\infty}$, as well as two numbers $d, r \in \mathbb{N}$, find all the recurrence equations

$$p_0(n)a_n + p_1(n)a_{n+1} + \dots + p_r(n)a_{n+r} = 0$$

with polynomial coefficients $p_i(n)$ of degree at most d , satisfied by the sequence $(a_n)_{n=0}^{\infty}$ (at least) for $n = 0, \dots, N - r$.

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Example. (demo)

Task: Given the first N terms $a_0 + a_1x + a_2x^2 + \dots + a_Nx^N$ of a power series $f(x) = \sum_{n=0}^{\infty} a_nx^n$, as well as two numbers $d, r \in \mathbb{N}$, find all the differential equations

$$p_0(x)f(x) + p_1(x)f'(x) + \dots + p_r(x)f^{(r)}(x) = O(x^{N-r})$$

with polynomial coefficients $p_i(x)$ of degree at most d , satisfied by the series $f(x)$ (at least) up to order x^{N-r} .

Example. (demo)

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Suppose we are given the following data:

$$\begin{array}{ll} a_0 = 1, & a_5 = 6802, \\ a_1 = 2, & a_6 = 56190, \\ a_2 = 14, & a_7 = 470010, \\ a_3 = 106, & a_8 = 3968310, \\ a_4 = 838, & a_9 = 33747490. \end{array}$$

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Let's search for recurrences of order $r = 2$ and degree $d = 1$,

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⇒ There ought to be **no solution**.

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Unexpected solution: $(0, 9, -14, -10, 2, 1)$.

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We have found that the recurrence

$$9n a_n + (-14 - 10n) a_{n+1} + (2n + 1)a_{n+2} = 0,$$

holds for $n = 0, \dots, 7$.

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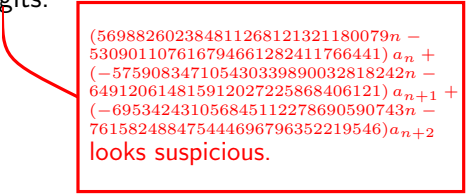
An underdetermined system is **certain** to have solutions. But these are just “noise.” To get an overdetermined system, choose r and d such that $N > (r + 1)(d + 2)$.

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$(569882602384811268121321180079n - 530901107616794661282411766441) a_n + (-575908347105430339890032818242n - 649120614815912027225868406121) a_{n+1} + (-695342431056845112278690590743n - 761582488475444696796352219546) a_{n+2}$
looks suspicious.

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However: Without further knowledge about the origin of the sequence, no finite amount of data will suffice to prove the correctness of the guess.

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Guessing is much faster than proving, and practically as reliable.

Example. A problem by A. Rechnitzer.

Let $F(z, q)$ be a solution of the algebraic equation

$$\begin{aligned} & (q^2 + 1)(q^2z - 2qz - q + z)(q^2z + 2qz - q + z)z F(z, q)^3 \\ & - q(q^4z^2 + 6q^2z^2 - q^2 + z^2)F(z, q)^2 \\ & - 3(q^2 + 1)q^2z F(z, q) - q^3 = 0. \end{aligned}$$

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This needs 30sec, including the generation of data.

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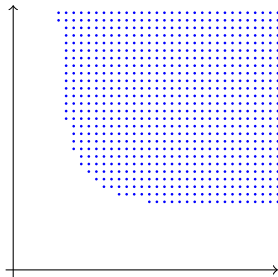
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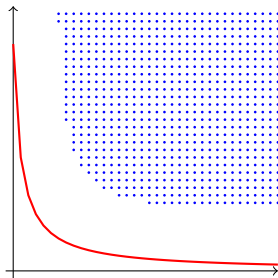


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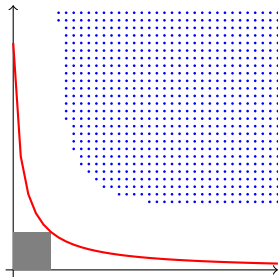


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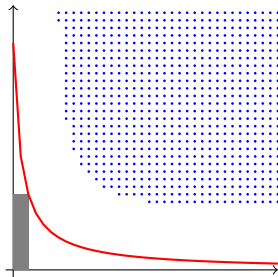


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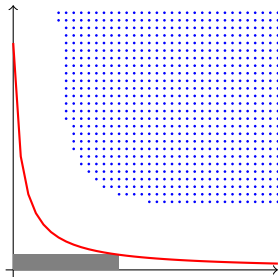


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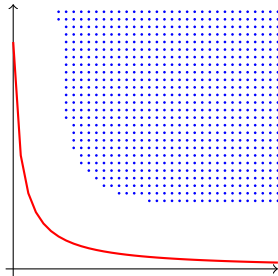
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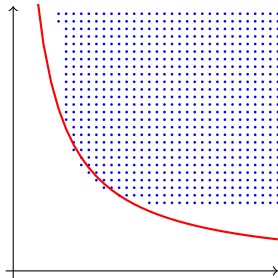
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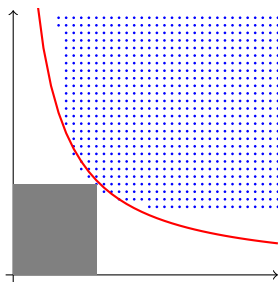
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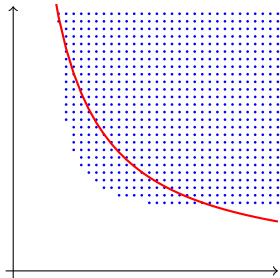
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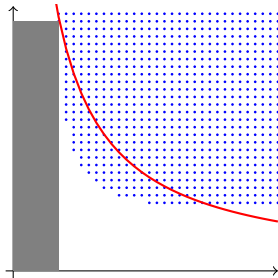
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We can reasonably search for equations with $N > (r + 1)(d + 2)$.

Experience: equations with $r \approx d$ tend to require the least number N of terms.



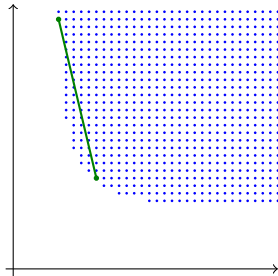
If a sequence $(a_n)_{n=0}^{\infty}$ is holonomic, it satisfies **not only one** recurrence equation, but **infinitely many**.

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The interesting minimal order operator can (with high probability) be obtained from two different nonminimal operators by taking their greatest common right divisor as operators.

Feature: The efficiency of scales well to larger problems, at least if done properly.

The following tricks can sometimes be used to get a speed-up:

- ▶ Trade order against degree
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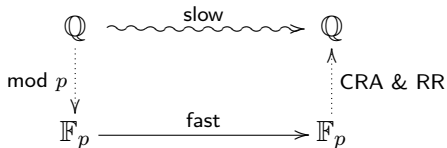
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If this is done naively, it will produce extremely large intermediate expressions.

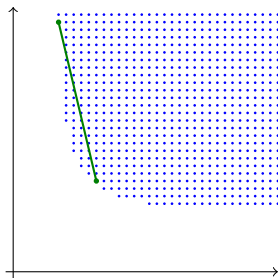
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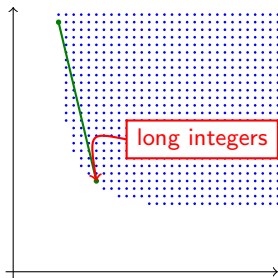
A proper implementation will work with **homomorphic images**:



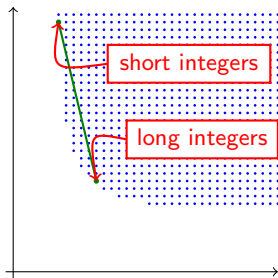
Example: Continuing on the technique described before, ...



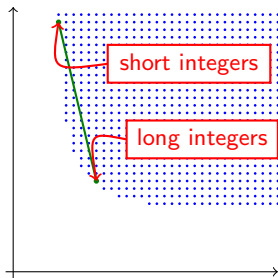
Example: Continuing on the technique described before, ...



Example: Continuing on the technique described before, ...

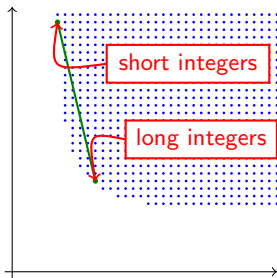


Example: Continuing on the technique described before, ...



Compute the nonminimal operators only modulo some primes.

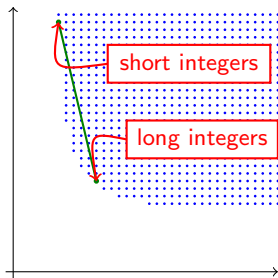
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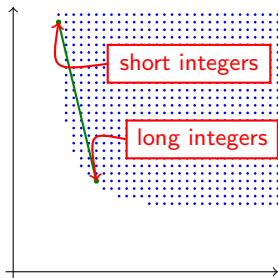


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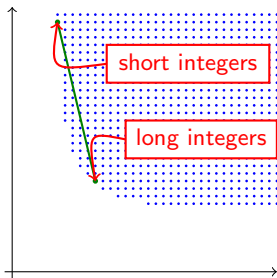
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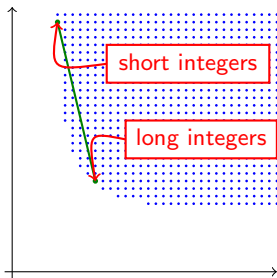
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Compute from them the minimal order operator, also modulo prime.

Do Chinese remaindering only for the minimal order operators.

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Modern guessing programs do this automatically for you. (Demo.)

But also the user can sometimes take advantage of modular computations.

0
170
57125
48268101
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	34260690332	34260690332	34260690332	34260690332
	28950283288564	28950283288564	28950283288564	28950283288564
	24602777889341700	24602777889341700	24602777889341700	24602777889341700
	21958748103044947821	3512004029335396300	3512004029335396384	3512004029335396394
	19982460773770890734814	4636941943446437571	4636941943446528543	4636941943446539373
	18589778412414172744395308	16731901151070452995	16731901151155104247	16731901151165181777
	17556405435959384905586216420	1356157171055638071375	13561571135583781555	13561571145101128005
	16804193264871415986848637912866	18327714149818529515	18327790670218476919	18327799779789899229
	16258906633984352510780895055898688	14167005456663993648	14241042812622173808	14249856783569576208
	15878645003134966488517342432611820340	18179265693910531235	16698067314877451907	6859153945430415570
	318340667549431200127814008146743619195	710461876706909598	11476126187194330620	18028251197597986227
	198503164393958539577067845488686416077	12492155875456012980	12515457005136597883	9443773603570734321
	214670443338013688390580445819797373152	7732229531925667068	7588670477925634811	13281286656044656459
	138812086818822165420022065635983834073	8824742898598764285	13737486829569602371	15200796479896019943
	34887405067523117228515541823719337570	5056674106894750910	16856311482456444934	17425730095808525587
	8677603847870660183707228009978911587	1050611245293959755	1730796780127391701	635703020769662299
	151755704527465931623446269946736011627	127308807730230649	2923290836694930836	5446680587098832013
	157520674316210552357179003218400644894	11318493766728410726	16555821147378467083	2644477152643434420
	83401389361404009186691170000994753262	8119518874668080973	11805308573535485946	12562094561654048160
	199107465433248163983566865568541300580	13169248223630974435	16982273330702579648	6264853543132966636
	171646799941657083902142563883114122236	2788562657830915054	17719370099115195915	14351987686736218119
	255701011924435651472375478434132710558	2471600991651671889	5095243575810575316	12472610336651567052
	65204696697886220698264621831639730752	14756123186994554460	11226634917845487051	13567859892950511514
	147021196331035236134827717045673809472	11362094742791890224	6644727374610071491	3992711139584800062
	304204745393541316784616770985857479782	16010169456545623593	5224069660619876239	13020528712638715163
	69115067553184129907739559131736482619	1837996549587781514	1149810384458158270	6569058788386309488
	338027952164498897207398828653950753404	1873712421652022656	15580979477818358327	7459210887944253892

mod 6277101735386680683188868462945250914462856766432493496001	18446744073709551437 18446744073709551427
0	0
170	170
57125	57125
48268101	48268101
34260690332	34260690332
28950283288564	28950283288564
24602777889341700	24602777889341700
21958748103044947821	3512004029335396384 3512004029335396394
19982460773770890734814	4636941943446528543 4636941943446539373
18589778412414172744395308	16731901151155104247 16731901151165181777
17556405435959384905586216420	13561571135583781555 13561571145101128005
16804193264871415986848637912866	18327790670218476919 18327799779789899229
16258906633984352510780895055898688	14241042812622173808 14249856783569576208
15878645003134966488517342432611820340	16698067314877451907 6859153945430415570
15631047178991661938104976711572278528840	11476126187194330620 18028251197597986227
15494275516175484896146558165069374931768650	12515457005136597883 9443773603570734321
15452119731275448721521690374123048169473745090	7588670477925634811 13281286656044656459
15492944429910290948927453354128640277129701928270	13737486829569602371 15200796479896019943
15608195638318139575397871729737310479957231181434400	16856311482456444934 17425730095808525587
15791696434663015062086294548870131152897244600962599710	1730796780127391701 635703020769662299
3484838833388197199812530639829581721184342340071326129298	2923290836694930836 5446680587098832013
1648757840168344542387637018871763179732374825323564456876	16555821147378467083 2644477152643434420
98850683949423615211578699701347807145350036885633235694	11805308573535485946 12562094561654048160
526520284143404569767963343550807344171168366801172331356	16982273330702579648 6264853543132966636
424185829625587809592566352271431402775173490353367407331	17719370099115195915 14351987686736218119
4536991382758228630399221995435899884055743908863240725052	5095243575810575316 12472610336651567052
3136412773560944376264550097061623603163416527516137221129	11226634917845487051 13567859892950511514
5967388207129134077295313527201750659161648724805358750622	6644727374610071491 3992711139584800062
853298661596862590652819419782007714434001836607900281638	5224069660619876239 13020528712638715163
58401078608611669601836308424511522173492016757242657971	1149810384458158270 6569058788386309488
1566681274568203485091061424628061282383374029659900022897	15580979477818358327 7459210887944253892

mod	115792089237316192812296663087828730790152317073519228853714845075653663303437	18446744073709551427
	0	0
	170	170
	57125	57125
	48268101	48268101
	34260690332	34260690332
	28950283288564	28950283288564
	24602777889341700	24602777889341700
	21958748103044947821	3512004029335396394
	19982460773770890734814	4636941943446539373
	18589778412414172744395308	16731901151165181777
	17556405435959384905586216420	13561571145101128005
	16804193264871415986848637912866	18327799779789899229
	16258906633984352510780895055898688	14249856783569576208
	15878645003134966488517342432611820340	6859153945430415570
	15631047178991661938104976711572278528840	18028251197597986227
	15494275516175484896146558165069374931768650	9443773603570734321
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	15492944429910290948927453354128640277129701928270	15200796479896019943
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	15791696434663015062086294548870131152897244600962599710	635703020769662299
	16039042304161558566190267565720083550110055872936313121300	5446680587098832013
	16347221676787084843566201114528305144441011394615536628043480	2644477152643434420
	16714327636344626391862041955812314792830121148741093212135914440	12562094561654048160
	17139356963672793388669217006249699836555901801582671305065963412450	6264853543132966636
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	18762665614999822007839830386311098144372506555360938018652662698220539694616	13567859892950511514
	85739315027447066623349695032233960274282399822723913455610238505779125926029	3992711139584800062
	2064728830981047793411634851943034475673596449669175636454501699351701964789	13020528712638715163
	23492476077323556255109014236440192037570229930868243250459695379292868666014	6569058788386309488
	111190808983862952620363685720790529707785524738898437692221876477166726606643	7459210887944253892

mod 2135987035920910012340807717593254758583661964006908954235666935176520392717928060033632257354599
0
170
57125
48268101
34260690332
28950283288564
24602777889341700
21958748103044947821
19982460773770890734814
18589778412414172744395308
17556405435959384905586216420
16804193264871415986848637912866
16258906633984352510780895055898688
15878645003134966488517342432611820340
15631047178991661938104976711572278528840
15494275516175484896146558165069374931768650
15452119731275448721521690374123048169473745090
15492944429910290948927453354128640277129701928270
15608195638318139575397871729737310479957231181434400
15791696434663015062086294548870131152897244600962599710
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16714327636344626391862041955812314792830121148741093212135914440
17139356963672793388669217006249699836555901801582671305065963412450
17622061542861347959625369356680682135593177881983900768539311826713472
18162841216793283422562091421291078521630723657702122424507756283808698700
18762665614999822007839830386311098144372506555360938018652662698220539694616
19423018217659251266276892430699632002229719351100435132025989366139940897600008
20145857126504814155109603745644558012097546254998545662831506345299150654223844360
20933588899934099785719806412698545336726130412328111385454392939736508704575356754888
21789052707980917749010589339181187870108450716708413481060716254608148803460083665644160

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Feature: The efficiency of scales well to larger problems, at least if done properly.

The following tricks can sometimes be used to get a speed-up:

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Boot-strapping sometimes helps to resolve this conflict.

Example 1: Consider a sequence in four indices, $a_{k,l,m,n}$.

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Suppose $a_{k,l,m,n}$ is hypergeometric in all four indices, so that we know four first order recurrence equations

$$a_{k+1,l,m,n} = \text{rat}(k, l, m, n)a_{k,l,m,n}$$

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Calculating $a_{n,n,n,n}$ recursively with the given equations requires $O(n^4)$ time and space. We won't be able to get 1000 terms in this way.

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- ▶ Use this data to guess the recurrence for $a_{n,n,n,n}$.

Example 2: Another problem from A. Reznitzer's collection.

Let $F(z, q)$ be a solution of the algebraic equation

$$\text{POLY}(F(z, q), z, q) = 0$$

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Task: find a differential equation for $f(z) := [q^0]F(z, q)$.

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- ▶ Use this data for guessing the differential equation.

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- ▶ Conjectures are typically much cheaper than proofs.
- ▶ Computer generated conjectures are almost always true.