

GEOMETRIC AXIOMS FOR THE THEORY $DCF_{0,m+1}$

Omar León Sánchez

University of Waterloo

March 24, 2011

(<http://arxiv.org/abs/1103.0730>)

Motivation

Motivation

- In the 50's Robinson showed that the class of existentially closed ordinary differential fields (of characteristic zero) is elementary. Then, in the 70's, Blum gave elegant algebraic axioms:

$$(ord_{\delta} f > ord_{\delta} g) \rightarrow (\exists x f(x) = 0 \wedge g(x) \neq 0).$$

Motivation

- In the 50's Robinson showed that the class of existentially closed ordinary differential fields (of characteristic zero) is elementary. Then, in the 70's, Blum gave elegant algebraic axioms:

$$(ord_{\delta} f > ord_{\delta} g) \rightarrow (\exists x f(x) = 0 \wedge g(x) \neq 0).$$

- In 1998, Pierce and Pillay gave axioms of DCF_0 in terms of algebraic varieties and their prolongation: $K \models ACF_0$ and
 $(V, W \text{ irreducible}) \wedge (W \subseteq \tau V) \wedge (W \text{ projects dominantly})$
 $\rightarrow \exists \bar{x} (\bar{x}, \delta \bar{x}) \in W$

- In the 50's Robinson showed that the class of existentially closed ordinary differential fields (of characteristic zero) is elementary. Then, in the 70's, Blum gave elegant algebraic axioms:

$$(ord_{\delta} f > ord_{\delta} g) \rightarrow (\exists x f(x) = 0 \wedge g(x) \neq 0).$$

- In 1998, Pierce and Pillay gave axioms of DCF_0 in terms of algebraic varieties and their prolongation: $K \models ACF_0$ and $(V, W \text{ irreducible}) \wedge (W \subseteq \tau V) \wedge (W \text{ projects dominantly})$

$$\rightarrow \exists \bar{x} (\bar{x}, \delta \bar{x}) \in W$$

- Geometric axiomatizations have been given for other theories $ACFA$, $DCFA_0$, DCF_p and $SCH_{p,e}$.

Motivation

- For existentially closed partial differential fields, $DCF_{0,m}$, McGrail (2000) gave an algebraic axiomatization generalizing Blum's. Other algebraic axiomatizations have been formulated by Yaffe (2001), Tressl (2005).

- For existentially closed partial differential fields, $DCF_{0,m}$, McGrail (2000) gave an algebraic axiomatization generalizing Blum's. Other algebraic axiomatizations have been formulated by Yaffe (2001), Tressl (2005).
- A simple counterexample supplied by Hrushovski shows that the commutativity of the derivations imposes too many restrictions, so that ACF_0 together with

$(V, W \text{ irreducible}) \wedge (W \subseteq \tau V) \wedge (W \text{ projects dominantly})$

$$\rightarrow \exists \bar{x} (\bar{x}, \delta_1 \bar{x}, \dots, \delta_m \bar{x}) \in W$$

do not axiomatize $DCF_{0,m}$.

- For existentially closed partial differential fields, $DCF_{0,m}$, McGrail (2000) gave an algebraic axiomatization generalizing Blum's. Other algebraic axiomatizations have been formulated by Yaffe (2001), Tressl (2005).
- A simple counterexample supplied by Hrushovski shows that the commutativity of the derivations imposes too many restrictions, so that ACF_0 together with

$$(V, W \text{ irreducible}) \wedge (W \subseteq \tau V) \wedge (W \text{ projects dominantly}) \\ \rightarrow \exists \bar{x} (\bar{x}, \delta_1 \bar{x}, \dots, \delta_m \bar{x}) \in W$$

do not axiomatize $DCF_{0,m}$.

- Nonetheless, in 2010, Pierce formulated geometric axioms in arbitrary characteristic.

Our Approach

- We take a different approach and formulate geometric axioms for $DCF_{0,m+1}$ in terms of a relative notion of prolongation.

Our Approach

- We take a different approach and formulate geometric axioms for $DCF_{0,m+1}$ in terms of a relative notion of prolongation.
- In other words, we characterize $DCF_{0,m+1}$ in terms of the geometry of $DCF_{0,m}$.

Our Approach

- We take a different approach and formulate geometric axioms for $DCF_{0,m+1}$ in terms of a relative notion of prolongation.
- In other words, we characterize $DCF_{0,m+1}$ in terms of the geometry of $DCF_{0,m}$.

Theorem

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $(K, \Delta) \models DCF_{0,m}$
- 2 For each pair of irreducible Δ -closed sets V and W such that $W \subseteq \tau_{D/\Delta} V$ and W projects Δ -dominantly onto V , there is a K -point $\bar{a} \in V$ such that $(\bar{a}, D\bar{a}) \in W$.

Notation

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.

Notation

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.
- Δ -closed set means the zero set of Δ -polynomials, that is $\mathcal{V}(f_1, \dots, f_s)$.

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.
- Δ -closed set means the zero set of Δ -polynomials, that is $\mathcal{V}(f_1, \dots, f_s)$.
- $\theta\bar{x} = (\theta_1\bar{x}, \theta_2\bar{x}, \dots)$ the set of algebraic indeterminates $\delta_m^{r_m} \cdots \delta_1^{r_1} x_i$, ordered w.r.t. the canonical ranking.

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.
- Δ -closed set means the zero set of Δ -polynomials, that is $\mathcal{V}(f_1, \dots, f_s)$.
- $\theta\bar{x} = (\theta_1\bar{x}, \theta_2\bar{x}, \dots)$ the set of algebraic indeterminates $\delta_m^{r_m} \cdots \delta_1^{r_1} x_i$, ordered w.r.t. the canonical ranking.
- For $f \in K\{\bar{x}\}$, the *Jacobian*

$$df(\bar{x}) := \left(\frac{\partial f}{\partial \theta_1 \bar{x}}(\bar{x}), \frac{\partial f}{\partial \theta_2 \bar{x}}(\bar{x}), \dots, \frac{\partial f}{\partial \theta_h \bar{x}}(\bar{x}), 0, 0, \dots \right).$$

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.
- Δ -closed set means the zero set of Δ -polynomials, that is $\mathcal{V}(f_1, \dots, f_s)$.
- $\theta\bar{x} = (\theta_1\bar{x}, \theta_2\bar{x}, \dots)$ the set of algebraic indeterminates $\delta_m^{r_m} \cdots \delta_1^{r_1} x_i$, ordered w.r.t. the canonical ranking.
- For $f \in K\{\bar{x}\}$, the *Jacobian*

$$df(\bar{x}) := \left(\frac{\partial f}{\partial \theta_1 \bar{x}}(\bar{x}), \frac{\partial f}{\partial \theta_2 \bar{x}}(\bar{x}), \dots, \frac{\partial f}{\partial \theta_h \bar{x}}(\bar{x}), 0, 0, \dots \right).$$

- $D : K \rightarrow K$ another derivation commuting with Δ .

- (K, Δ) field of characteristic zero with commuting derivations $\Delta = \{\delta_1, \dots, \delta_m\}$, $K\{\bar{x}\}$ the Δ -ring of Δ -polynomials.
- Δ -closed set means the zero set of Δ -polynomials, that is $\mathcal{V}(f_1, \dots, f_s)$.
- $\theta\bar{x} = (\theta_1\bar{x}, \theta_2\bar{x}, \dots)$ the set of algebraic indeterminates $\delta_m^{r_m} \cdots \delta_1^{r_1} x_i$, ordered w.r.t. the canonical ranking.
- For $f \in K\{\bar{x}\}$, the *Jacobian*

$$df(\bar{x}) := \left(\frac{\partial f}{\partial \theta_1 \bar{x}}(\bar{x}), \frac{\partial f}{\partial \theta_2 \bar{x}}(\bar{x}), \dots, \frac{\partial f}{\partial \theta_h \bar{x}}(\bar{x}), 0, 0, \dots \right).$$

- $D : K \rightarrow K$ another derivation commuting with Δ .
- f^D the Δ -polynomial obtained by applying D to the coefficients of f .

Definition

Let $\tau_{D/\Delta} : K\{\bar{x}\} \rightarrow K\{\bar{x}, \bar{y}\}$ be

$$\tau_{D/\Delta} f(\bar{x}, \bar{y}) = df(\bar{x}) \cdot \theta \bar{y} + f^D(\bar{x})$$

$\tau_{D/\Delta}$ is a derivation that extends D and commutes with Δ .

Definition

Let $\tau_{D/\Delta} : K\{\bar{x}\} \rightarrow K\{\bar{x}, \bar{y}\}$ be

$$\tau_{D/\Delta} f(\bar{x}, \bar{y}) = df(\bar{x}) \cdot \theta \bar{y} + f^D(\bar{x})$$

$\tau_{D/\Delta}$ is a derivation that extends D and commutes with Δ .

Definition of D/Δ -prolongation

Let $V \subseteq K^n$ be a Δ -closed set, then $\tau_{D/\Delta} V \subseteq K^{2n}$ is the Δ -closed set

$$\tau_{D/\Delta} V = \mathcal{V}(f, \tau_{D/\Delta} f : f \in \mathcal{I}(V/K)) \quad (1)$$

$\mathcal{I}(V/K) := \{f \in K\{\bar{x}\} : f(V) = 0\}$.

Does $\tau_{D/\Delta} V$ vary uniformly with V ?

If $\mathcal{I}(V/K)$ is differentially generated by f_1, \dots, f_s then one only needs to check equation (1) for the f_i 's.

Theorem 1 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $(K, \Delta) \models DCF_{0,m}$
- 2 For each pair of irreducible Δ -closed sets V and W such that $W \subseteq \tau_{D/\Delta} V$ and W projects Δ -dominantly onto V , there is a K -point $\bar{a} \in V$ such that $(\bar{a}, D\bar{a}) \in W$.

This uses a result of Kolchin about extending Δ -derivations.

Expressing condition (2) in a first-order way is an issue:

Theorem 1 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $(K, \Delta) \models DCF_{0,m}$
- 2 For each pair of irreducible Δ -closed sets V and W such that $W \subseteq \tau_{D/\Delta} V$ and W projects Δ -dominantly onto V , there is a K -point $\bar{a} \in V$ such that $(\bar{a}, D\bar{a}) \in W$.

This uses a result of Kolchin about extending Δ -derivations.

Expressing condition (2) in a first-order way is an issue:

- Irreducibility of Δ -closed sets?

Theorem 1 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $(K, \Delta) \models DCF_{0,m}$
- 2 For each pair of irreducible Δ -closed sets V and W such that $W \subseteq \tau_{D/\Delta} V$ and W projects Δ -dominantly onto V , there is a K -point $\bar{a} \in V$ such that $(\bar{a}, D\bar{a}) \in W$.

This uses a result of Kolchin about extending Δ -derivations.

Expressing condition (2) in a first-order way is an issue:

- Irreducibility of Δ -closed sets?
- Containment in $\tau_{D/\Delta} V$?

Theorem 1 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $(K, \Delta) \models DCF_{0,m}$
- 2 For each pair of irreducible Δ -closed sets V and W such that $W \subseteq \tau_{D/\Delta} V$ and W projects Δ -dominantly onto V , there is a K -point $\bar{a} \in V$ such that $(\bar{a}, D\bar{a}) \in W$.

This uses a result of Kolchin about extending Δ -derivations.

Expressing condition (2) in a first-order way is an issue:

- Irreducibility of Δ -closed sets?
- Containment in $\tau_{D/\Delta} V$?
- Δ -dominant projections?

Pierce-Pillay Axioms

In case $m = 0$, i.e. $\Delta = \emptyset$, Theorem 1 reduces to the Pierce-Pillay axiomatization of DCF_0 .

Pierce-Pillay Axioms

In case $m = 0$, i.e. $\Delta = \emptyset$, Theorem 1 reduces to the Pierce-Pillay axiomatization of DCF_0 .

- Irreducibility: van den Dries-Schmidt result to check primality on polynomial rings.

Pierce-Pillay Axioms

In case $m = 0$, i.e. $\Delta = \emptyset$, Theorem 1 reduces to the Pierce-Pillay axiomatization of DCF_0 .

- Irreducibility: van den Dries-Schmidt result to check primality on polynomials rings.
- Containment in $\tau_{D/\Delta}V$: Once we know (f_1, \dots, f_s) is prime, since $K \models ACF_0$, then one only needs to check equation (1) for these polynomials.

Pierce-Pillay Axioms

In case $m = 0$, i.e. $\Delta = \emptyset$, Theorem 1 reduces to the Pierce-Pillay axiomatization of DCF_0 .

- Irreducibility: van den Dries-Schmidt result to check primality on polynomial rings.
- Containment in $\tau_{D/\Delta}V$: Once we know (f_1, \dots, f_s) is prime, since $K \models ACF_0$, then one only needs to check equation (1) for these polynomials.
- Dominance: Since ACF_0 is strongly minimal, $\text{RM} = \text{dim}$.

Pierce-Pillay Axioms

In case $m = 0$, i.e. $\Delta = \emptyset$, Theorem 1 reduces to the Pierce-Pillay axiomatization of DCF_0 .

- Irreducibility: van den Dries-Schmidt result to check primality on polynomial rings.
- Containment in $\tau_{D/\Delta}V$: Once we know (f_1, \dots, f_s) is prime, since $K \models ACF_0$, then one only needs to check equation (1) for these polynomials.
- Dominance: Since ACF_0 is strongly minimal, $\text{RM} = \dim$.

However, we do not need so much. In fact, the Pierce-Pillay axioms hold even if one removes the word irreducibility and replace dominance by surjectivity.

In the case of several derivations we can **almost** do the same.

We remove the irreducibility hypothesis using

If X is a K -irreducible component of V then the fibres of $\tau_{D/\Delta}X$ and $\tau_{D/\Delta}V$ are generically the same.

To deal with containments in $\tau_{D/\Delta}V$ we have

Suppose $(K, \Delta) \models DCF_{0,m}$. If $V = \mathcal{V}(f_1, \dots, f_s)$, then

$$\tau_{D/\Delta}V = \mathcal{V}(f_1, \dots, f_s, \tau_{D/\Delta}f_1, \dots, \tau_{D/\Delta}f_s)$$

so the D/Δ -prolongation varies uniformly with V .

We remove the irreducibility hypothesis using

If X is a K -irreducible component of V then the fibres of $\tau_{D/\Delta}X$ and $\tau_{D/\Delta}V$ are generically the same.

To deal with containments in $\tau_{D/\Delta}V$ we have

Suppose $(K, \Delta) \models DCF_{0,m}$. If $V = \mathcal{V}(f_1, \dots, f_s)$, then

$$\tau_{D/\Delta}V = \mathcal{V}(f_1, \dots, f_s, \tau_{D/\Delta}f_1, \dots, \tau_{D/\Delta}f_s)$$

so the D/Δ -prolongation varies uniformly with V .

Δ -dominance?

In case $m = 0$ we can replace dominance by surjectivity. This follows from the fact that if a is D -algebraic then $D^{k+1}a$ is in $K(a, Da, \dots, D^k a)$, for some k . **This is not true with several derivations!**

For every $M \in GL_{m+1}(\mathbb{Q})$, let $\bar{\Delta} = \{\bar{\delta}_1, \dots, \bar{\delta}_m\}$ and \bar{D} be the derivations defined by

$$\begin{pmatrix} \bar{\delta}_1 \\ \vdots \\ \bar{\delta}_m \\ \bar{D} \end{pmatrix} = M \begin{pmatrix} \delta_1 \\ \vdots \\ \delta_m \\ D \end{pmatrix}$$

We write $(\bar{\Delta}, \bar{D}) = M(\Delta, D)$.

For every $M \in GL_{m+1}(\mathbb{Q})$, let $\bar{\Delta} = \{\bar{\delta}_1, \dots, \bar{\delta}_m\}$ and \bar{D} be the derivations defined by

$$\begin{pmatrix} \bar{\delta}_1 \\ \vdots \\ \bar{\delta}_m \\ \bar{D} \end{pmatrix} = M \begin{pmatrix} \delta_1 \\ \vdots \\ \delta_m \\ D \end{pmatrix}$$

We write $(\bar{\Delta}, \bar{D}) = M(\Delta, D)$.

Theorem (Kolchin)

If a is (Δ, D) -algebraic over K , then there is k and a matrix $M \in GL_{m+1}(\mathbb{Q})$ such that, writing $(\bar{\Delta}, \bar{D}) = M(\Delta, D)$, we have that $\bar{D}^{k+1}a$ is in the $\bar{\Delta}$ -field generated by $a, \bar{D}a, \dots, \bar{D}^k a$.

The Axioms

Putting the previous results together.

The Axioms

Putting the previous results together.

Theorem 2 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

① $K \models ACF_0$

Putting the previous results together.

Theorem 2 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $K \models ACF_0$
- 2 Suppose $M \in GL_{m+1}(\mathbb{Q})$, $(\bar{\Delta}, \bar{D}) = M(\Delta, D)$, $V = \mathcal{V}(f_1, \dots, f_s)$ is a nonempty $\bar{\Delta}$ -closed set and W is a $\bar{\Delta}$ -closed such that

$$W \subseteq \mathcal{V}(f_1, \dots, f_s, \tau_{\bar{D}/\bar{\Delta}} f_1, \dots, \tau_{\bar{D}/\bar{\Delta}} f_s)$$

and projects onto V . Then there is a K -point $\bar{a} \in V$ such that $(\bar{a}, \bar{D}\bar{a}) \in W$.

Putting the previous results together.

Theorem 2 (L.S.)

$(K, \Delta, D) \models DCF_{0,m+1}$ if and only if

- 1 $K \models ACF_0$
- 2 Suppose $M \in GL_{m+1}(\mathbb{Q})$, $(\bar{\Delta}, \bar{D}) = M(\Delta, D)$, $V = \mathcal{V}(f_1, \dots, f_s)$ is a nonempty $\bar{\Delta}$ -closed set and W is a $\bar{\Delta}$ -closed such that

$$W \subseteq \mathcal{V}(f_1, \dots, f_s, \tau_{\bar{D}/\bar{\Delta}} f_1, \dots, \tau_{\bar{D}/\bar{\Delta}} f_s)$$

and projects onto V . Then there is a K -point $\bar{a} \in V$ such that $(\bar{a}, \bar{D}\bar{a}) \in W$.

Condition (2) is indeed first order. Expressible by infinitely many sentences, one for each choice of M , f_1, \dots, f_s and shape of W .