



**Rational solutions of Riccati differential equation  
with coefficients rational**

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**Abstract**

This paper presents a simple and efficient method for determining the solution of Riccati differential equation with coefficients rational. In case the differential Galois group of the differential equation  $(E_l) : y'' = ry$ ,  $r \in \mathbb{C}(x)$  is reducible, we look for the rational solutions of Riccati differential equation  $\theta' + \theta^2 = r$ , by reducing the number of check to be made and by accelerating the search for the partial fraction decomposition of the solution reserved for the poles of  $\theta$  which are false poles of  $r$ . This partial fraction decomposition of solution can be used to code  $r$ . The examples demonstrate the effectiveness of the method.

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**1 Introduction**

The quadratic Riccati differential equation :

$$(E_R) : \sigma' = p_2\sigma^2 + p_1\sigma + p_0 \quad (1)$$

where  $p_0$ ,  $p_1$  and  $p_2$  are in a differential field  $\mathbb{K}$ ,  $p_2 \neq 0$ . The quadratic Riccati differential equation is first converted to a reduced Riccati differential equation :

$$(E_r) : \theta' + \theta^2 = r \quad (2)$$

where :  $\theta = -p_2\sigma - \frac{1}{2}a$ , with  $a = \frac{p_1^2}{p_2} + p_1$  and  $r = \frac{1}{4}a^2 - \frac{1}{2}a' - p_2p_0$ .

Furthermore, we put:  $\frac{y'}{y} = \theta$ , reduced Riccati differential equation (2) is converted to a second-order linear ordinary differential equation :

$$(E_l) : y'' = ry \quad (3)$$

If we have a particular solution non-zero of  $(E_l)$  then general solution is :  $y = cu$  where  $c' = \frac{\lambda}{u^2}$ ,  $\lambda$  constant (see[ 6,9,14]).

In paper, we base ourselves mainly on the work of J.J. Kovačić [9] where differential Galois group of the differential equation  $(E_l)$  is reducible and we take :  $\mathbb{K} = \mathbb{C}(X)$ .

In case where every solution of  $(E_l)$  is Liouvillian corresponds to the case where reduced Riccati differential equation  $(E_r)$  have algebraic solution over  $\mathbb{K}$ . The case where differential Galois group is reducible corresponds to the case where the Riccati differential equation  $(E_r)$  have the rational solution  $\frac{u'}{u}$   $u$  solution of  $(E_l)$ . The solution  $u$  of  $(E_l)$  is rational fraction if only if  $\frac{u'}{u}$  the fraction of simples poles with the integers residues and negative degree.

The field  $\mathbb{C}(X)[u]$  is differential extension of  $\mathbb{C}(X)$  by exponential of an integral and if  $v' = \frac{1}{u^2}$  then  $(u, v)$  two solutions of  $(E_l)$  linearly independent over field of constants  $\mathbb{C}$ . The ordinary extension  $\mathbb{C}(X)[u, v]$  is differential extension of  $\mathbb{C}(X)[u]$ , by a integral.  $\mathbb{C}(X)[u, v]$  is Picard-Vessiot extension of  $\mathbb{C}(X)[u]$  for the differential equation  $(E_l)$ (see[8-9-10]). The existence of rational solution  $\frac{u'}{u}$  of Riccati differential equation  $(E_r)$  given all solutions of  $(E_r)$  of course research primitive of  $\frac{1}{u^2}$ .

This paper presents a simple and efficient method for determining the solution of Riccati differential equation with coefficients rational. In case the differential Galois group of the differential equation  $(E_l) : y'' = ry$ ,  $r \in \mathbb{C}(x)$  is reducible, we look for the rational solutions of Riccati differential equation  $\theta' + \theta^2 = r$ , by reducing the number of check to be made and by accelerating the search for the partial fraction decomposition of the solution reserved for the poles of  $\theta$  which are false poles of  $r$ . This partial fraction decomposition of solution can be used to code  $r$ . The examples demonstrate the effectiveness of the method.

## 2 Form of rational solution of equation : $(E_r)$

Let  $r \in \mathbb{C}(x)$   $r \neq 0$  rational fraction and  $\theta \in \mathbb{C}(x)$  the rational solution of Riccati differential equation  $(E_r) : \theta' + \theta^2 = r$ .

### 2.1 Study in the pole $c$ of multiplicity $\nu$ of $\theta$

We put:

$$\theta = \frac{\tau}{(x-c)^\nu} \quad ; \text{ where } \tau(c) \neq 0$$

We have :

$$r = \theta' + \theta^2 = (x-c)^{-2\nu} \left[ \left( \tau - \frac{\nu}{2}(x-c)^{\nu-1} \right)^2 - \frac{\nu^2}{4}(x-c)^{2\nu-2} + \tau'(x-c)^\nu \right]$$

Thus :

$$\left( \tau - \frac{\nu}{2}(x-c)^{\nu-1} \right)^2 = (x-c)^{2\nu} r + (x-c)^\nu \left[ \frac{\nu^2}{4}(x-c)^{\nu-2} - \tau' \right]$$

#### 1. Case 1 : $\nu \geq 2$

The function  $(x-c)^{2\nu} r$  define and equal  $\tau(c)^2$  at  $c$ .

Thus  $c$  is pole of multiplicity  $2\nu$  of  $r$  where :

$$\lim_{x \rightarrow c} (x-c)^{2\nu} r = \left( \lim_{x \rightarrow c} (x-c)^\nu \theta \right)^2$$

2. Case 2 :  $\nu = 1$ 

We have:

$$\left(\tau - \frac{1}{2}\right)^2 = (x - c)^2 r + \frac{1}{4} - (x - c)\tau'$$

The function  $(x - c)^2 r$  define and equal  $\tau(c)(\tau(c) - 1)$  at  $c$ .

Situation 1 :  $\lim_{x \rightarrow c} (x - c)^2 r \neq 0, -\frac{1}{4}$

$c$  is double pole of  $r$  and the residue  $\tau(c)$  of  $\theta$  at  $c$  have tow possibility values following :

$$\left(\tau(c) - \frac{1}{2}\right)^2 = \lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4}$$

Thus,  $c$  is double pole of  $r$  and the residue of  $\theta$  at simple pole  $c$  equal:

$$\tau(c) = \alpha_c + \frac{1}{2}$$

where

$$\alpha_c^2 = \lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4}$$

Situation 2 :  $\lim_{x \rightarrow c} (x - c)^2 r = -\frac{1}{4}$

$c$  is double pole of  $r$  and the residue of  $\theta$  at  $c$  is  $\frac{1}{2}$ .

Situation 3 :  $\lim_{x \rightarrow c} (x - c)^2 r = 0$

$c$  is simple pole of  $r$  or not pole of  $r$  and the residue of  $\theta$  at simple pole  $c$  equal 1.

**Proposition 1** Let  $\theta \in \mathbb{C}(x)$  such as :  $\theta' + \theta^2 = r$ .

1. The fraction :  $r = \frac{N}{D}$  with  $N$  and  $D$  polynomials relatively prime.

$$D = D_1 D_2^2 D_3^2 D_4^2 \quad (4)$$

where  $D_1, D_2, D_3$  and  $D_4$  polynomials relatively prime pair-wise.  $D_1, D_2$  and  $D_3$  which simples roots,  $D_4$  without simple root.

$$\forall c \in \text{Root}(D_2) \quad \lim_{x \rightarrow c} (x - c)^2 r = -\frac{1}{4}, \quad \forall c \in \text{Root}(D_3) \quad \lim_{x \rightarrow c} (x - c)^2 r \neq -\frac{1}{4}$$

2. (a) Let  $\nu \geq 2$ .  $c$  pole of multiplicity  $\nu$  of  $\theta \Leftrightarrow c \in \text{Root}(D_4)$

(b)  $c$  simple pole of  $\theta$  with residue  $\neq 1, \frac{1}{2} \Leftrightarrow c \in \text{Root}(D_3)$

The residue of  $\theta$  there  $c$  equal  $\alpha_c + \frac{1}{2}$  where

$$\alpha_c^2 = \lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4} \quad (5)$$

(c)  $c$  simple pole of  $\theta$  with residue =  $\frac{1}{2} \Leftrightarrow c \in \text{Roots}(D_2)$

(d)  $c$  simple pole of  $\theta$  with residue = 1  $\Leftrightarrow c \in \text{Roots}(D_1)$  or  $c$  pole of  $\theta$  and false pole of  $r$

**Corollary 2** We assume that  $r = \frac{N}{D}$  with  $N$  and  $D$  polynomials relatively prime,  $D = D_1 D_2^2 D_3^2 D_4^2$  where  $D_1, D_2, D_3$  and  $D_4$  polynomials relatively prime pair-wise,  $D_1, D_2$  and  $D_3$  which simples roots,  $D_4$  without simple root.

$$\forall c \in \text{Root}(D_2) \lim_{x \rightarrow c} (x - c)^2 r = -\frac{1}{4}, \quad \forall c \in \text{Root}(D_3) \lim_{x \rightarrow c} (x - c)^2 r \neq -\frac{1}{4}$$

A rational fraction  $\theta$  Verify  $\theta' + \theta^2 = r$  is the shape :

$$\theta = E(\theta) + \sum_{c \in \text{Roots}(D_4)} \theta_c + \sum_{c \in \text{Roots}(D_3)} \frac{\alpha_c + \frac{1}{2}}{x - c} + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{6}$$

with  $D_0$  monic polynomial which simples roots and the roots are false poles of  $r$ .

### 2.2 Study in the infinity

Let:  $t \in \mathbb{C}(x)$ ;  $t \neq 0$  rational fraction such as :  $\frac{dt}{dx} + t^2 = 0$ .

**case 1 :** We assume that :  $d^o(\theta) < 0$

We have :  $d^o(\theta') < 0$  and  $d^o(\theta^2) < 0$  thus :  $d^o(r) < 0$ .

We put:

$$\theta = t\sigma(t) \quad \sigma \text{ rational fraction defined at } 0.$$

We have:

$$\begin{aligned} \sigma(0) &= \lim_{x \rightarrow \infty} x\theta = \text{sum the residues of } \theta, \\ r = \theta' + \theta^2 &= (\sigma^2 - \sigma)t^2 - \sigma't^3 \quad \text{and} \quad \lim_{x \rightarrow \infty} x^2 r = \sigma(0)^2 - \sigma(0) \end{aligned}$$

Thus :  $d^o r \leq -2$  and  $(\sigma(0) - \frac{1}{2})^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4}$

If :  $\lim_{x \rightarrow \infty} x^2 r = -\frac{1}{4}$  then the sum of residues of  $\theta$  :  $\sigma(0) = \frac{1}{2}$

If :  $\lim_{x \rightarrow \infty} x^2 r \neq -\frac{1}{4}$  then the sum of residues of  $\theta$  :  $\sigma(0) = \alpha_\infty + \frac{1}{2}$

where

$$\alpha_\infty^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} \tag{7}$$

**case 2 :** We assume that:  $d^o(\theta) = 0$ .

$E(\theta)$  constant  $\neq 0$ . We put :

$$\theta = E(\theta) + t\sigma(t); \quad \sigma \text{ rational fraction defined at } 0.$$

We have:

$$\sigma(0) = \lim_{x \rightarrow \infty} x(\theta - E(\theta)) = \text{the sum of residues of } \theta$$

and

$$\begin{aligned} r &= \theta' + \theta^2 \\ &= (E(\theta))^2 + 2E(\theta)t\sigma + (\sigma^2 - \sigma)t^2 - \sigma't^3 \end{aligned}$$

So  $E(r)$  constant equal  $E(\theta)^2$  :

$$2E(\theta)[ \text{sum the residues of } \theta ] = \text{sum the residues of } r$$

**case 3 :** We assume that:  $d^o(\theta) > 0$

We put :

$$\nu = d^o(\theta) \geq 1 \quad \text{and} \quad \theta = t^{-\nu} \sigma(t)$$

$\sigma$  rational fraction defined at 0 . The scalar  $\sigma(0)$  is the dominant coefficient of  $E(\theta)$ . We have :

$$r = \theta' + \theta^2 = t^{-2\nu} [\sigma^2 + \nu t^{\nu+1} \sigma - t^{\nu+2} \sigma']$$

Thus:

$$t^{2\nu}r = \sigma(0)^2 + o(t)$$

So :  $d^\circ r = 2\nu = 2d^\circ\theta$  and  $\sigma^2(o)$  the dominant coefficient of  $E(r)$ .

**Proposition 3** *Let:  $\theta \in \mathbb{C}(x)$  such as :  $\theta' + \theta^2 = r$ .*

1.  $d^\circ(\theta) < 0 \Leftrightarrow d^\circ(r) < 0$ . Thus :  $d^\circ(r) \leq -2$  and :

$$\text{the sum of residues of } \theta = \begin{cases} \frac{1}{2} & \text{if } \lim_{x \rightarrow \infty} x^2 r = -\frac{1}{4} \\ \alpha_\infty + \frac{1}{2} & \text{if } \lim_{x \rightarrow \infty} x^2 r \neq -\frac{1}{4} \end{cases}$$

2.  $d^\circ(\theta) = 0 \Leftrightarrow d^\circ(r) = 0$ . In the case :  $E(\theta)$  is square root of  $E(r)$  :

$$\begin{aligned} 2E(\theta)(\text{sum of residues of } \theta) &= \text{sum of residues of } r \\ &= \lim_{x \rightarrow \infty} x(r - E(r)) \end{aligned}$$

3. We have :  $d^\circ(\theta) > 0 \Leftrightarrow d^\circ(r) > 0$ . In the case :

(a)  $d^\circ(r) = 2d^\circ(\theta)$

(b) The dominant coefficient of  $E(\theta)$  is square root of  $E(r)$

### 2.3 Determination of $E(\theta)$ ; $d^\circ(r) = 2\nu > 0$

We assume that  $r$  is a rational fraction of degree  $2\nu > 0$  and  $\theta \in \mathbb{C}(x)$  such as :  $\theta' + \theta^2 = r$ . Let  $a$  the dominant coefficient of  $E(r)$ . Thus:  $r \sim ax^{2\nu}$  if  $x$  tend to  $\infty$ :

$$t^{2\nu} \frac{E(r)}{a} = 1 + a_1 t + \dots + a_{2\nu} t^{2\nu}$$

The Taylor's expansion of order  $\nu + 1$  at 0 :

$$\left(t^{2\nu} \frac{E(r)}{a}\right)^{\frac{1}{2}} = 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} + o(t^{\nu+1})$$

We have :

$$\begin{aligned} t^{2\nu} r &= t^{2\nu} E(r) + o(t^{2\nu}) \\ &= t^{2\nu} E(r) + o(t^{\nu+1}) \\ &= a \left[ \left( \frac{t^{2\nu} E(r)}{a} \right)^{\frac{1}{2}} \right]^2 + o(t^{\nu+1}) \end{aligned}$$

We have:  $\theta = t^{-\nu} \sigma(t)$  with  $\sigma$  rational fraction defined at 0 ,  $\sigma(0)^2 = a$  and

$$\begin{aligned} \left(\sigma + \frac{\nu}{2} t^{\nu+1}\right)^2 &= t^{2\nu} r + \frac{\nu^2}{4} t^{2\nu+2} + t^{\nu+2} \sigma' \\ &= a [ 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} ]^2 + o(t^{\nu+1}) \end{aligned}$$

$$\sigma + \frac{\nu}{2} t^{\nu+1} = \sigma(0) [ 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} ] + o(t^{\nu+1})$$

Thus :

$$\theta = t^{-\nu} \sigma = \sigma(0) [ t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_{\nu+1} t ] - \frac{\nu}{2} t + o(t)$$

Imply :

$$\begin{cases} E(\theta) = \sigma(0)[t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_\nu] \\ \sigma(0)s_{\nu+1} - \frac{\nu}{2} = \text{sum of residues of } \theta \end{cases}$$

**Proposition 4** Let  $r$  is a rational fraction of degree  $2\nu > 0$ ,  $\theta \in \mathbb{C}(x)$  such as :  $\theta' + \theta^2 = r$  and  $a$  the dominant coefficient of  $E(r)$ . If :

$$(t^{2\nu} \frac{E(r)}{a})^{\frac{1}{2}} = 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} + o(t^{\nu+1}) \quad (8)$$

Then :

$$E(\theta) = \alpha [t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_\nu] \quad (9)$$

$$\alpha s_{\nu+1} - \frac{\nu}{2} = \text{sum of residues of } \theta \quad (10)$$

where

$$\alpha^2 = a \quad (11)$$

### 3 Determination of partial fraction decomposition

Let  $r = \frac{N}{D}$  rational fraction with  $N$  and  $D$  polynomials relatively prime,  $D = D_1 D_2^2 D_3^2 D_4^2$  where  $D_1, D_2, D_3$  et  $D_4$  polynomials relatively prime pair-wise,  $D_1, D_2$  and  $D_3$  which simples roots,  $D_4$  without simple root.

$$\forall c \in \text{Root}(D_2) \lim_{x \rightarrow c} (x-c)^2 r = -\frac{1}{4}, \quad \forall c \in \text{Root}(D_3) \lim_{x \rightarrow c} (x-c)^2 r \neq -\frac{1}{4}$$

Let  $\theta \in \mathbb{C}(x)$  rational fraction Verify :  $\theta' + \theta^2 = r$

#### 3.1 Case $d^o D_3 = 0$ and $d^o D_4 = 0$

We have :  $r = \frac{N}{D_1 D_2^2}$

This case corresponds to the fact that one pole  $c$  of  $r$  is or simple or double with:

$$\lim_{x \rightarrow c} (x-c)^2 r = -\frac{1}{4}$$

**Proposition 5** We assume  $d^o r < 0$  and  $d^o D_3 = d^o D_4 = 0$ . We have :

$$\lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} = \left(\frac{q}{2}\right)^2$$

with  $q$  positive integer of parity against that of  $d^o D_2$

$$\theta = \frac{1}{2} \frac{D_2'}{D_2} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (12)$$

with  $D_0$  polynomial of degree :

$$d^o D_0 = \frac{1}{2}(q+1 - d^o D_2) - d^o D_1 \quad (13)$$

**Proof.** We have :

$$\theta = \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0}$$

Sum of residues of  $\theta$  equal  $\frac{1}{2}d^\circ D_2 + d^\circ D_1 + d^\circ D_0 = \alpha_\infty + \frac{1}{2}$   
 with  $\alpha_\infty^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4}$ . In particular :  $\alpha_\infty = \frac{q}{2}$  with  $q \in \mathbb{N}$

Remark : if  $\lim_{x \rightarrow \infty} x^2 r = -\frac{1}{4}$  then:  $d^\circ D_2 = 1, d^\circ D_1 = d^\circ D_0 = 0, \theta = \frac{1}{2} \frac{1}{(x-c)}$  and  $r = -\frac{1}{4(x-c)^2}$  ■

**Proposition 6 :** We assume  $d^\circ r = 0$  and  $d^\circ D_3 = d^\circ D_4 = 0$ .

1.  $E(\theta)$  square root of  $E(r)$  such as  $p = \frac{1}{E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)]$  positive integer of same parity as  $d^\circ D_2$ .

2. We have :

$$\theta = E(\theta) + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{14}$$

with  $D_0$  polynomial of degree:

$$d^\circ D_0 = \frac{1}{2}p - d^\circ D_1 - \frac{1}{2}d^\circ D_2 \tag{15}$$

**Proof.** We have :

$$\theta = E(\theta) + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0}$$

We have:

$$2E(\theta) \text{sum of residues}(\theta) = \text{sum of residues}(r) = \lim_{x \rightarrow \infty} x[r - E(r)]$$

$$2E(\theta) \left[ \frac{1}{2} d^\circ D_2 + d^\circ D_1 + d^\circ D_0 \right] = \lim_{x \rightarrow \infty} x[r - E(r)]$$

Thus :

$$d^\circ D_2 + 2d^\circ D_1 + 2d^\circ D_0 = \frac{1}{E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)]$$

If  $r$  constant then  $D_1 = D_2 = D_0 = 1$  and  $\theta$  constant.

If  $r$  non-constant then  $r$  is not polynomial thus :

$$p = \frac{1}{E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)]$$

positive integer of same parity as  $d^\circ D_2$ . ■

**Proposition 7 :**

We assume  $d^\circ r = 2\nu > 0$  and  $d^\circ D_3 = d^\circ D_4 = 0$

Let  $a$  the dominant coefficient of  $E(r)$  and we consider the Taylor's expansion at infinity :

$$\left( t^{2\nu} \frac{E(r)}{a} \right)^{\frac{1}{2}} = 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} + o(t^{\nu+1}) \tag{16}$$

1.

$$4\alpha s_{\nu+1}^2 = p^2 \tag{17}$$

where  $p$  positive integer,  $p \geq d^\circ D_2 + 2d^\circ D_1 + \nu$  and same parity of  $d^\circ D_2 + 2d^\circ D_1 + \nu$ .

2. We have :

$$\theta = E(\theta) + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{18}$$

with  $D_0$  polynomial of degree :

$$d^\circ D_0 = \frac{p - \nu - d^\circ D_2}{2} - d^\circ D_1 \tag{19}$$

and  $\alpha$  the dominant coefficient of  $E(\theta)$  where :

$$p = 2\alpha s_{\nu+1} \tag{20}$$

**Proof.** We have :

$$E(\theta) = \alpha[t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_\nu]$$

$$\alpha s_{\nu+1} - \frac{\nu}{2} = \text{sum of residues of } \theta$$

$$\theta = E(\theta) + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0}$$

Thus:

$$\frac{1}{2} d^\circ D_2 + d^\circ D_1 + d^\circ D_0 = \alpha s_{\nu+1} - \frac{\nu}{2}$$

$\alpha s_{\nu+1} = \frac{p}{2}$  with  $p$  positive integer. Thus:  $p \geq d^\circ D_2 + 2d^\circ D_1 + \nu$  and same parity of  $d^\circ D_2 + 2d^\circ D_1 + \nu$ . ■

### 3.2 Case: $D_3 = X - c$ and $d^\circ D_4 = 0$

This case corresponds to the fact that a pole of  $r$  is simple or double with a only double pole  $c$  such as :

$$\lim_{x \rightarrow c} (x - c)^2 r \neq -\frac{1}{4} \tag{21}$$

$$r = \frac{N}{D_1 D_2^2 (x - c)^2} \tag{22}$$

**Proposition 8 :** Consider the Eq. (22) and let  $\theta \in \mathbb{C}(x)$  rational fraction Verify :  $\theta' + \theta^2 = r$   
We assume :  $d^\circ r < 0$ . Accordingly, in view of (5) and (7) we have :

$$\theta = \frac{\alpha_c + \frac{1}{2}}{x - c} + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{23}$$

with  $D_0$  polynomial of degree :

$$d^\circ D_0 = \lambda - \frac{1}{2} d^\circ D_2 - d^\circ D_1 \tag{24}$$

where

$$\lambda = \alpha_\infty - \alpha_c \tag{25}$$

one half positive integer of same parity as  $d^\circ D_2$ .



**Proof.** We have :

$$\lim_{x \rightarrow \infty} x\theta = \alpha_c + \frac{1}{2} + \frac{1}{2}d^\circ D_2 + d^\circ D_1 + d^\circ D_0$$

$$(\alpha_c + \frac{1}{2}d^\circ D_2 + d^\circ D_1 + d^\circ D_0)^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} = \alpha_\infty^2$$

Thus:

$$\frac{1}{2}d^\circ D_2 + d^\circ D_1 + d^\circ D_0 = \alpha_\infty - \alpha_c$$

■

**Proposition 9 :** Consider the Eq. (22) and let  $\theta \in \mathbb{C}(x)$  rational fraction Verify :  $\theta' + \theta^2 = r$   
 We assume :  $d^\circ r = 0$ . We have :

$$\theta = E(\theta) + \frac{\alpha_c + \frac{1}{2}}{x - c} + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{26}$$

with  $E^2(\theta) = E(r)$  and  $D_0$  polynomial of degree :

$$d^\circ D_0 = \frac{1}{2}\lambda - \frac{1}{2}d^\circ D_2 - d^\circ D_1 - \frac{1}{2} \tag{27}$$

where

$$\lambda = \frac{1}{E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)] - 2\alpha_c \tag{28}$$

$\lambda$  is positive integer of parity against that of  $d^\circ D_2$ .

**Proof.** We have :

$$2E(\theta)[\alpha_c + \frac{1}{2} + \frac{1}{2}d^\circ D_2 + d^\circ D_1 + d^\circ D_0] = \lim_{x \rightarrow \infty} x[r - E(r)]$$

Thus

$$1 + d^\circ D_2 + 2d^\circ D_1 + 2d^\circ D_0 = \frac{1}{E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)] - 2\alpha_c$$

■

**Proposition 10 :** Consider the Eq. (22) and let  $\theta \in \mathbb{C}(x)$  rational fraction Verify :  $\theta' + \theta^2 = r$   
 We assume :  $d^\circ r = 2\nu > 0$ . Let  $a$  the dominant coefficient of  $E(r)$ ,  $\alpha$  the dominant coefficient of  $E(\theta)$ ,  $t = \frac{1}{x}$  and Taylors expansion :

$$(t^{2\nu} \frac{E(r)}{a})^{\frac{1}{2}} = 1 + s_1 t + \dots + s_{\nu+1} t^{\nu+1} + o(t^{\nu+1})$$

We have :

$$\theta = E(\theta) + \frac{\alpha_c + \frac{1}{2}}{x - c} + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \tag{29}$$

$D_0$  polynomial of degree :

$$d^\circ D_0 = \alpha s_{\nu+1} - \alpha_c - \frac{1 + \nu + d^\circ D_2}{2} - d^\circ D_1 \quad \text{and} \quad \alpha^2 = a \tag{30}$$

**Proof.** We have :

$$E(\theta) = \alpha[t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_\nu]$$

and

$$\alpha s_{\nu+1} - \frac{\nu}{2} = \text{sum of residues of } \theta$$

Thus :

$$\begin{aligned} \theta &= E(\theta) + \frac{\alpha_c + \frac{1}{2}}{x - c} + \frac{1}{2} \frac{D'_2}{D_2} + \frac{D'_1}{D_1} + \frac{D'_0}{D_0} \\ \alpha s_{\nu+1} - \frac{\nu}{2} &= \alpha_c + \frac{1}{2} + \frac{1}{2} d^\circ D_2 + d^\circ D_1 + d^\circ D_0 \end{aligned}$$

Thus :

$$d^\circ D_0 = \alpha s_{\nu+1} - \alpha_c - \frac{1 + \nu + d^\circ D_2}{2} - d^\circ D_1$$

■

**3.3 Case :** ( $d^\circ D_3 \neq 0$  and  $d^\circ D_4 \neq 0$ ) or ( $d^\circ D_3 \geq 2$  and  $d^\circ D_4 = 0$ )

$D_1 D_2^2$  and  $D_3 D_4$  polynomials relatively prime. Thus there are two only polynomials  $N_1$  and  $N_2$  such as :

$$\begin{cases} D_1 D_2^2 D_3^2 D_4^2 (r - E(r)) = N_1 (D_1 D_2^2) + N_2 (D_3 D_4) \\ d^\circ N_1 < d^\circ (D_3 D_4) \end{cases}$$

Thus

$$r = E(r) + \frac{N_1}{D_3^2 D_4^2} + \frac{N_2}{D_1 D_2^2 D_3 D_4} \tag{31}$$

We have :

$$d^\circ \left( \frac{N_1}{D_3^2 D_4^2} \right) = d^\circ \left( \frac{N_1}{D_3 D_4} \frac{1}{D_3 D_4} \right) < d^\circ \left( \frac{1}{D_3 D_4} \right) \leq -2 \tag{32}$$

Because  $D_4$  does not have simple roots verify :  $d^\circ D_4 = 0$  or  $d^\circ D_4 \geq 2$ . Thus:  $d^\circ (D_3 D_4) \geq 2$ . Thus :

$$\lim_{x \rightarrow \infty} x^2 \frac{N_1}{D_3^2 D_4^2} = 0 \tag{33}$$

$$d^\circ (r - E(r)) < 0 \tag{34}$$

$$d^\circ \left( \frac{N_2}{D_1 D_2^2 D_3 D_4} \right) < 0 \tag{35}$$

We consider the rational fraction :

$$F = E(r) + \frac{N_1}{D_3^2 D_4^2} - \delta \tag{36}$$

where

$$\delta = \frac{1}{4} \left[ \frac{1}{k} \left( \frac{D'_3}{D_3} \right)^2 + \left( \frac{1}{k} + 1 \right) \left( \frac{D'_3}{D_3} \right)' \right] \tag{37}$$

$$k = d^\circ D_3 \neq 0 \tag{38}$$

**Proposition 11 :** We assume  $\begin{cases} d^\circ D_3 \neq 0 \\ d^\circ D_4 \neq 0 \end{cases}$  or  $\begin{cases} d^\circ D_3 \geq 2 \\ d^\circ D_4 = 0 \end{cases}$

1. If :  $d^{\circ}r \geq 0$  then :  $d^{\circ}F = d^{\circ}r$  and  $E(F) = E(r)$

2. If :  $d^{\circ}r < 0$  then :  $d^{\circ}F = -2$  where  $\lim_{x \rightarrow \infty} x^2 F = \frac{1}{4}$ .

3. For all  $c$  root of  $D_3$  we have:

$$\lim_{x \rightarrow c} (x - c)^2 F = \lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4}$$

4. For all  $c$  root of  $D_4$  of multiplicity  $\nu$  we have:

$$(x - c)^{2\nu} r = (x - c)^{2\nu} F + o((x - c)^{\nu-1})$$

### Proof.

1.  $r - F = \frac{N_2}{D_1 D_2^2 D_3 D_4} + \delta$  is from negative degree.

$$2. \lim_{x \rightarrow \infty} x^2 F = \lim_{x \rightarrow \infty} x^2 \frac{N_1}{D_3^2 D_4^2} - \lim_{x \rightarrow \infty} x^2 \delta = - \lim_{x \rightarrow \infty} x^2 \delta = \frac{1}{4}$$

3. Let  $c$  root of  $D_3$ .

$$\begin{aligned} \lim_{x \rightarrow c} (x - c)^2 (r - F) &= \lim_{x \rightarrow c} \frac{N_2}{D_1 D_2^2 D_4} \frac{(x - c)^2}{D_3} + \lim_{x \rightarrow c} (x - c)^2 \delta \\ &= \lim_{x \rightarrow c} (x - c)^2 \delta = -\frac{1}{4} \end{aligned}$$

4. Let  $c$  root of  $D_4$ .

$$\begin{aligned} (x - c)^{2\nu} (r - F) &= \frac{N_2}{D_1 D_2^2 D_3} \frac{(x - c)^{2\nu}}{D_4} + (x - c)^{2\nu} \delta \\ &= o((x - c)^{\nu-1}) \end{aligned}$$

■

**Lemma 12** Let  $Z$  be non-zero rational fraction .  $\Sigma$  is a finished set such as :

$$\Sigma \cap [\text{Roots}(Z) \cup \text{poles}(Z)] = \emptyset \quad (39)$$

1. Exists  $O$  open connected on which we have a square root holomorphic of  $Z$ , containing for every  $c \in \Sigma$  a half-right closed by origin  $c$ .

2. If, besides,  $Z$  is from even degree then can choose  $O$  of complementary compact.

**Proof.** We fix  $c_0$  not an element of  $\Sigma$ . Let  $\Sigma'$  a finished set containing roots, poles of  $Z$  and  $c_0$ . They consider all rights linked to the different pairs of points of  $\Sigma \cup \Sigma'$ . They choose a point  $w$  not being on these rights. For all  $c \in \Sigma \cup \Sigma'$ , which joins right  $w$  in  $c$  does not contain any other point of  $\Sigma \cup \Sigma'$ .

**case 1 :  $d^{\circ}Z$  even :** Replacing  $Z$  by rational fraction:  $\frac{Z}{(x - c_0)^{d^{\circ}Z}}$ .

Assume  $d^\circ Z = 0$ . We put:  $K = \bigcup_{c \in \Sigma'} [w, c]$ .  $K$  is compact connected.

We put:  $O = \mathbb{C} \setminus K$ .  $O$  is open at infinity such as for all  $c \in \Sigma$  reaching right  $w$  in  $c$  private of  $w$  is contained in  $O$ .

If  $\gamma$  a shoelace of  $O$  then  $K$  is in one connected component of  $\mathbb{C} \setminus \gamma$ . Thus :

$$\frac{1}{2i\pi} \int_{\gamma} \frac{Z'}{Z}(x) dx = \pm \sum_{c \in \Sigma'} \text{residue} \left( \frac{Z'}{Z}, c \right) = \pm d^\circ Z = 0$$

Thus exist the primitive of  $\frac{Z'}{Z}$  and the determination of logarithm of  $Z$  and the square root of  $Z$  in  $O$ .

**case 2 :  $d^\circ Z$  odd :** They use the previous case in replacing  $Z$  by rational fraction  $\frac{Z}{(x-c_0)}$ . ■

**Notation:** We choose a square root of the polynomial of even degree :  $N_1 + D_3^2 D_4^2 [E(r) - \delta]$  on a connected open at infinity, roots of  $D_3$  and root of  $D_4$ . We put :

$$(F)^{\frac{1}{2}} = \frac{1}{D_3 D_4} (N_1 + D_3^2 D_4^2 [E(r) - \delta])^{\frac{1}{2}} \tag{40}$$

**Proposition 13 :** We assume  $\begin{cases} d^\circ D_3 \neq 0 \\ d^\circ D_4 \neq 0 \end{cases}$  or  $\begin{cases} d^\circ D_3 \geq 2 \\ d^\circ D_4 = 0 \end{cases}$

We have:

$$\theta = E(\theta) + \sum_{c \in \text{Root}(D_3) \cup \text{Root}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \tag{41}$$

where  $\varepsilon_c = \pm 1$

**Proof.** For  $c$  root of multiplicity  $\nu \geq 2$  of  $D_4$

$$((x-c)^\nu \theta - \frac{\nu}{2} (x-c)^{\nu-1})^2 = ((x-c)^\nu (F)^{\frac{1}{2}})^2 + o((x-c)^{\nu-1})$$

Thus :

$$\begin{aligned} (x-c)^\nu \theta - \frac{\nu}{2} (x-c)^{\nu-1} &= \varepsilon_c (x-c)^\nu (F)^{\frac{1}{2}} + o((x-c)^{\nu-1}) \\ \theta - \frac{\nu}{2(x-c)} &= \varepsilon_c (F)^{\frac{1}{2}} + o\left(\frac{1}{x-c}\right) \end{aligned}$$

Polar part of  $\theta$ , associated in root  $c$  of  $(D_4)$ , minus  $\frac{\nu}{2(x-c)}$ , is in sign meadows that of  $(F)^{\frac{1}{2}}$ .

For  $c$  root of  $D_3$  :

$$\left[ (\text{residue of } \theta \text{ at } c) - \frac{1}{2} \right]^2 = \lim_{x \rightarrow c} ((x-c)(F)^{\frac{1}{2}})^2$$

Thus:

$$\left[ (\text{residue of } \theta \text{ at } c) - \frac{1}{2} \right] = \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c)$$

Polar part of  $\theta$ , associated in root  $c$  of  $(D_3)$ , minus  $\frac{1}{2(x-c)}$ , is in sign meadows that of  $(F)^{\frac{1}{2}}$ .

Thus :

$$\theta = E(\theta) + \sum_{c \in \text{Root}(D_3) \cup \text{Root}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0}$$

■

**Proposition 14** : We assume:  $d^o r < 0$  and  $\begin{cases} d^o D_3 \neq 0 \\ d^o D_4 \neq 0 \end{cases}$  or  $\begin{cases} d^o D_3 \geq 2 \\ d^o D_4 = 0 \end{cases}$

We have:

$$\theta = \sum_{c \in \text{Root}(D_3) \cup \text{Root}(D_4)} \varepsilon_c(\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (42)$$

where  $D_0$  polynomial of degree :

$$\left[ \sum_{c \in \text{Roots}(D_3) \cup \text{Roots}(D_4)} \varepsilon_c(\text{residue of } ((F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_3 D_4) + d^o D_1 + d^o D_0 - \frac{1}{2} \right]^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} \quad (43)$$

**Proof.** We have:

$$\lim_{x \rightarrow \infty} x\theta = \sum_{c \in \text{Roots}(D_3) \cup \text{Roots}(D_4)} \varepsilon_c(\text{residue of } ((F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_3 D_4) + d^o D_1 + d^o D_0$$

and  $\lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} = \left( \lim_{x \rightarrow \infty} x\theta - \frac{1}{2} \right)^2$ . Thus :

$$\left[ \sum_{c \in \text{Roots}(D_3) \cup \text{Zéros}(D_4)} \varepsilon_c \text{ residue of } (F)^{\frac{1}{2}} \text{ at } c + \frac{1}{2} d^o (D_2 D_3 D_4) + d^o D_1 + d^o D_0 - \frac{1}{2} \right]^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4}$$

■

**Proposition 15** : We assume  $d^o r = 0$ . We have:

$$\theta = E(\theta) + \sum_{c \in \text{Root}(D_3) \cup \text{Root}(D_4)} \varepsilon_c(\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (44)$$

where  $E^2(\theta) = E(r)$  and  $D_0$  polynomial of degree :

$$d^o D_0 = \frac{1}{2E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)] - \left[ \sum_{c \in R(D_3) \cup R(D_4)} \varepsilon_c(\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_3 D_4) + d^o D_1 \right] \quad (45)$$

**Proof.**

$$E^2(\theta) = E(r) \text{ and } 2E(\theta) \sum_c \text{residue of } \theta \text{ at } c = \sum_c \text{residue of } r \text{ at } c$$

Thus:

$$2E(\theta) \left[ \sum_{c \in R(D_3) \cup R(D_4)} \varepsilon_c(\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_3 D_4) + d^o D_1 + d^o D_0 \right] = \lim_{x \rightarrow \infty} x(r - E(r))$$

■

**Proposition 16 :** *We assume  $d^{\circ}r = 2\nu > 0$ . We have:*

$$\theta = E(\theta) + \sum_{c \in \text{Root}(D_3) \cup \text{Root}(D_4)} \varepsilon_c(\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (46)$$

where  $D_0$  polynomial of degree :

$$d^{\circ}D_0 = \alpha s_{\nu+1} - \frac{\nu}{2} - \left[ \sum_{c \in \text{Roots}(D_3) \cup \text{Roots}(D_4)} \varepsilon_c(\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^{\circ}(D_2 D_3 D_4) + d^{\circ}D_1 \right] \quad (47)$$

**Proof.** Let  $a$  dominant coefficient of  $E(r)$ , and we have :

$\alpha s_{\nu+1} - \frac{\nu}{2} =$  sum of residues of  $\theta$ .

$$\theta = E(\theta) + \sum_{c \in \text{Zéros}(D_3) \cup \text{Zéros}(D_4)} \varepsilon_c(\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0}$$

Thus :

$$\alpha s_{\nu+1} - \frac{\nu}{2} = \left[ \sum_{c \in R(D_3) \cup R(D_4)} \varepsilon_c(\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^{\circ}(D_2 D_3 D_4) + d^{\circ}D_1 + d^{\circ}D_0 \right]$$

Thus:

$$d^{\circ}D_0 = \alpha s_{\nu+1} - \frac{\nu}{2} - \left[ \sum_{c \in R(D_3) \cup R(D_4)} \varepsilon_c(\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^{\circ}(D_2 D_3 D_4) + d^{\circ}D_1 \right]$$

■

### 3.4 Case $d^{\circ}D_3 = 0$ and $d^{\circ}D_4 \neq 0$

$D_1 D_2^2$  and  $D_4$  polynomials relatively prime. Thus there are two only polynomials  $N_1$  and  $N_2$  such as :

$$\begin{cases} D_1 D_2^2 D_3^2 D_4^2 (r - E(r)) = N_1 (D_1 D_2^2) + N_2 D_4 \\ d^{\circ}N_1 < d^{\circ}D_4 \end{cases}$$

We have :

$$r = E(r) + \frac{N_1}{D_4^2} + \frac{N_2}{D_1 D_2^2 D_4} \quad (48)$$

$$\lim_{x \rightarrow \infty} x^2 \frac{N_1}{D_4^2} = 0 \quad (49)$$

We consider the rational fraction :

$$F = E(r) + \frac{N_1}{D_4^2} - \frac{1}{4d^{\circ}D_4} \left( \frac{D_4'}{D_4} \right)' \quad (50)$$

**Proposition 17 :** *We assume*  $\begin{cases} d^{\circ}D_3 = 0 \\ d^{\circ}D_4 \neq 0 \end{cases}$

1. If :  $d^{\circ}r \geq 0$  then :  $d^{\circ}F = d^{\circ}r$  and  $E(F) = E(r)$

2. If :  $d^o r < 0$  then :  $d^o F = -2$  where  $\lim_{x \rightarrow \infty} x^2 F = \frac{1}{4}$ .

3. For all  $c$  root of  $D_4$  of multiplicity  $\nu$  we have:

$$(x - c)^{2\nu} r = (x - c)^{2\nu} F + o((x - c)^{\nu-1})$$

**Proof.**

1.  $r - F = \frac{N_2}{D_1 D_2^2 D_4} + \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)'$  is from negative degree.

2.

$$\begin{aligned} \lim_{x \rightarrow \infty} x^2 F &= \lim_{x \rightarrow \infty} \frac{N_1}{D_4^2} - \lim_{x \rightarrow \infty} x^2 \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)' \\ &= - \lim_{x \rightarrow \infty} x^2 \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)' = \frac{1}{4} \end{aligned}$$

3. Let  $c$  root of  $D_4$  :

$$\begin{aligned} (x - c)^{2\nu} (r - F) &= \frac{N_2}{D_1 D_2^2} \frac{(x-c)^{2\nu}}{D_4} + (x - c)^{2\nu} \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)' \\ &= o((x - c)^{\nu-1}) \end{aligned}$$

■

**Notation:** We choose a square root of the polynomial of even degree :  $N_1 + D_4^2[E(r) - \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)']$  on a connected open at infinity, root of  $D_4$ . We put :

$$(F)^{\frac{1}{2}} = \frac{1}{D_4} \left( N_1 + D_4^2 \left[ E(r) - \frac{1}{4d^o D_4} \left(\frac{D_4'}{D_4}\right)' \right] \right)^{\frac{1}{2}} \quad (51)$$

**Proposition 18** : We assume :  $d^o r < 0$ . We have :

$$\theta = \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_4)'}{D_2 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (52)$$

where  $\varepsilon_c = \pm 1$  and  $D_0$  polynomial of degree :

$$\left[ \sum_{c \in \text{Root}(D_4)} \varepsilon_c (\text{residue of } ((F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 + d^o D_0 - \frac{1}{2} \right]^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} \quad (53)$$

**Proof.**

$$\lim_{x \rightarrow \infty} x \theta = \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } ((F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 + d^o D_0$$

$\lim_{x \rightarrow \infty} x^2 r + \frac{1}{4} = \left( \lim_{x \rightarrow \infty} x \theta - \frac{1}{2} \right)^2$ . Thus :

$$\left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c \text{residue of } (F)^{\frac{1}{2}} \text{ at } c + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 + d^o D_0 - \frac{1}{2} \right]^2 = \lim_{x \rightarrow \infty} x^2 r + \frac{1}{4}$$

■

**Proposition 19** : We assume  $d^o r = 0$ . We have :

$$\theta = E(\theta) + \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_4)'}{D_2 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (54)$$

where  $\varepsilon_c = \pm 1$  and  $D_0$  polynomial of degree :

$$d^o D_0 = \frac{1}{2E(\theta)} \lim_{x \rightarrow \infty} x[r - E(r)] - \left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 \right] \quad (55)$$

**Proof.**

$$E^2(\theta) = E(r) \text{ and } 2E(\theta) \sum_c \text{residue of } \theta \text{ at } c = \sum_c \text{residue of } r \text{ at } c$$

Thus :

$$2E(\theta) \left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 + d^o D_0 \right] = \lim_{x \rightarrow \infty} x(r - E(r))$$

■

**Proposition 20** We assume  $d^o r = 2\nu > 0$ . We have :

$$\theta = E(\theta) + \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_4)'}{D_2 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0} \quad (56)$$

where  $\varepsilon_c = \pm 1$  and  $D_0$  polynomial of degree :

$$d^o D_0 = \alpha s_{\nu+1} - \frac{\nu}{2} - \left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 \right] \quad (57)$$

**Proof.** Let  $a$  dominant coefficient of  $E(r)$ .  $E(\theta) = \alpha[t^{-\nu} + s_1 t^{-(\nu-1)} + \dots + s_\nu]$ .  $\alpha s_{\nu+1} - \frac{\nu}{2} =$  sum residue of  $\theta$ , where  $\alpha^2 = a$ . Thus :

$$\theta = E(\theta) + \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{partial fraction of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} \frac{(D_2 D_4)'}{D_2 D_4} + \frac{D_1'}{D_1} + \frac{D_0'}{D_0}$$

Thus:

$$\alpha s_{\nu+1} - \frac{\nu}{2} = \left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 + d^o D_0 \right]$$

Thus :

$$d^o D_0 = \alpha s_{\nu+1} - \frac{\nu}{2} - \left[ \sum_{c \in \text{Roots}(D_4)} \varepsilon_c (\text{residue of } (F)^{\frac{1}{2}} \text{ at } c) + \frac{1}{2} d^o (D_2 D_4) + d^o D_1 \right]$$

■



## 4 Recurrent method at infinity

### 4.1 Presentation of $D_0$ as determinant:

**Proposition 21** : Let :  $c_1, \dots, c_m$  complexes constants . We put :

$$\begin{aligned} P(x) &= (x - c_1) \dots (x - c_m) \\ &= x^m - p_1 x^{m-1} + p_2 x^{m-2} - \dots + (-1)^m p_m \end{aligned} \tag{58}$$

For  $j \in \mathbb{N}$ , we put :  $\sigma_j = c_1^j + \dots + c_m^j$  and  $\Delta = \begin{vmatrix} 1 & c_1 & \dots & c_1^{m-1} \\ 1 & c_2 & \dots & c_2^{m-1} \\ \dots & \dots & \dots & \dots \\ 1 & c_m & \dots & c_m^{m-1} \end{vmatrix}$

1.

$$\Delta^2 = \begin{vmatrix} \sigma_0 & \sigma_1 & \dots & \sigma_{m-1} \\ \sigma_1 & \sigma_2 & \dots & \sigma_m \\ \dots & \dots & \dots & \dots \\ \sigma_{m-1} & \sigma_m & \dots & \sigma_{2m-2} \end{vmatrix} \tag{59}$$

2.

$$\Delta^2 P(x) = \begin{vmatrix} \sigma_0 & \dots & \sigma_{m-1} & 1 \\ \dots & \dots & \dots & x \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \sigma_m & \dots & \sigma_{2m-1} & x^m \end{vmatrix} \tag{60}$$

**Proof.**  $\Delta$ ,  $\begin{vmatrix} \sigma_0 & \sigma_1 & \dots & \sigma_{m-1} \\ \sigma_1 & \sigma_2 & \dots & \sigma_m \\ \dots & \dots & \dots & \dots \\ \sigma_{m-1} & \sigma_m & \dots & \sigma_{2m-2} \end{vmatrix}$  polynomials at  $c_1, \dots, c_m$  with real coefficients. Thus,

$\Delta^2 P(x)$  and  $\begin{vmatrix} \sigma_0 & \dots & \sigma_{m-1} & 1 \\ \dots & \dots & \dots & x \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \sigma_m & \dots & \sigma_{2m-1} & x^m \end{vmatrix}$  polynomials at  $c_1, \dots, c_m, x$  with real coefficients. Thus to

have both identities we can assume  $c_1, \dots, c_m, x$  reals. Furthermore, we can content themselves with the open of Zariski  $c_1, \dots, c_m, x$  distinct real non-zero.

We have:  $\forall j = 1, \dots, m, \quad c_j^m = p_1 c_j^{m-1} - p_2 c_j^{m-2} - \dots - (-1)^m p_m$ .

We put:

$$\Delta(x) = \begin{vmatrix} 1 & c_1 & \cdot & \cdot & c_1^{m-1} & c_1^m \\ 1 & c_2 & \cdot & \cdot & c_2^{m-1} & c_2^m \\ \cdot & & & & & \cdot \\ \cdot & & & & \cdot & \cdot \\ 1 & c_m & \cdot & \cdot & c_m^{m-1} & c_m^m \\ 1 & x & \cdot & \cdot & x^{m-1} & x^m \end{vmatrix}$$

$$\Delta(x) = \begin{vmatrix} 1 & c_1 & \cdot & \cdot & c_1^{m-1} & 0 \\ 1 & c_2 & \cdot & \cdot & c_2^{m-1} & 0 \\ \cdot & & & & \cdot & \cdot \\ \cdot & & & & \cdot & \cdot \\ 1 & c_m & \cdot & \cdot & c_m^{m-1} & 0 \\ 1 & x & \cdot & \cdot & x^{m-1} & P(x) \end{vmatrix} = \Delta P(x)$$

We put:

$$v_j = \begin{pmatrix} c_1^{j-1} \\ \cdot \\ \cdot \\ c_m^{j-1} \end{pmatrix}, \quad \text{pour } j = 1, \dots, m$$

The scalar product:

$$\langle v_j, v_k \rangle = c_1^{j+k-2} + \dots + c_m^{j+k-2} = \sigma_{j+k-2}$$

Matrix of Gram of  $v_1, \dots, v_m$  is:

$$G = \begin{pmatrix} \sigma_0 & \sigma_1 & \cdot & \cdot & \sigma_{m-1} \\ \sigma_1 & \sigma_2 & \cdot & \cdot & \sigma_m \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_{m-1} & \sigma_m & \cdot & \cdot & \sigma_{2m-2} \end{pmatrix}$$

Thus :

$$\Delta^2 = \begin{vmatrix} \sigma_0 & \sigma_1 & \cdot & \cdot & \sigma_{m-1} \\ \sigma_1 & \sigma_2 & \cdot & \cdot & \sigma_m \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_{m-1} & \sigma_m & \cdot & \cdot & \sigma_{2m-2} \end{vmatrix}$$

We put :  $v_j(x) = \begin{pmatrix} c_1^{j-1} \\ \cdot \\ \cdot \\ c_m^{j-1} \\ x^{j-1} \end{pmatrix}$ ,  $j = 1, \dots, m+1$ . We notice:

$$\langle v_j(x), v_k(x) \rangle = \langle v_j, v_k \rangle + x^{j+k-2} = \sigma_{j+k-2} + x^{j+k-2}$$

The  $j$ -th column of matrix of Gram of matrix defines  $\Delta(x)$  is :

$$\begin{pmatrix} \sigma_{j-1} \\ \sigma_j \\ \cdot \\ \cdot \\ \sigma_{j+m-1} \end{pmatrix} + x^{j-1} \begin{pmatrix} 1 \\ x \\ \cdot \\ \cdot \\ x^m \end{pmatrix}$$

Thus :

$$\begin{aligned} \Delta^2(x) &= \begin{vmatrix} \sigma_0 & \sigma_1 & \cdot & \cdot & \sigma_m \\ \sigma_1 & \sigma_2 & \cdot & \cdot & \sigma_{m+1} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_m & \sigma_{m+1} & \cdot & \cdot & \sigma_{2m} \end{vmatrix} + \begin{vmatrix} 1 & \sigma_1 & \cdot & \cdot & \sigma_m \\ x & \sigma_2 & \cdot & \cdot & \sigma_{m+1} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ x^m & \sigma_{m+1} & \cdot & \cdot & \sigma_{2m} \end{vmatrix} + \dots + \begin{vmatrix} \sigma_0 & \cdot & \sigma_{m-1} & x^m \\ \sigma_1 & \cdot & \sigma_m & x^{m+1} \\ \cdot & & \cdot & \cdot \\ \cdot & & \cdot & \cdot \\ \sigma_m & \cdot & \sigma_{2m-1} & x^{2m} \end{vmatrix} \\ &= \sum_{i,j} x^{i+j-2} \text{cofactor}_{i,j}(M) \end{aligned}$$

where

$$M = \begin{pmatrix} \sigma_0 & \sigma_1 & \cdot & \cdot & \sigma_m \\ \sigma_1 & \sigma_2 & \cdot & \cdot & \sigma_{m+1} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_m & \sigma_{m+1} & \cdot & \cdot & \sigma_{2m} \end{pmatrix}$$

We obtain :  $\Delta^2(x) = \Delta^2 P^2(x) = (1 \ x \dots \ x^m) \text{Com}(M) \begin{pmatrix} 1 \\ x \\ \cdot \\ \cdot \\ x^m \end{pmatrix}$ .

The cofactor  $(m + 1, m + 1)$  of  $M$  is  $\Delta^2$ . The adjoint of  $M$  is non-zero.

We prove that adjoint of  $M$  of rank 1.

$\det(M) = 0$ . Because :  $\sigma_m = p_1\sigma_{m-1} - p_2\sigma_{m-2} - \dots - (-1)^m p_m \sigma_0$

et  $\forall k \geq m; \sigma_k = p_1\sigma_{k-1} - p_2\sigma_{k-2} - \dots - (-1)^m p_m \sigma_{k-m}$

Thus, the  $(m+1)$ -th column of  $M$  is a linear combination of other column.

We consider the matrix:  $E_{1,1} = \begin{pmatrix} 1 & 0 & \cdot & 0 \\ 0 & & \cdot & \\ \cdot & & \cdot & \\ 0 & \cdot & \cdot & 0 \end{pmatrix}$ .

$$M + E_{1,1} = \begin{pmatrix} \sigma_0 + 1 & \sigma_1 & \cdot & \cdot & \sigma_m \\ \sigma_1 & \sigma_2 & \cdot & \cdot & \sigma_{m+1} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_m & \sigma_{m+1} & \cdot & \cdot & \sigma_{2m} \end{pmatrix} \quad \text{and}$$

$$\det(M + E_{1,1}) = \det(M) + \begin{vmatrix} 1 & \sigma_1 & \cdot & \cdot & \sigma_m \\ 0 & \sigma_2 & \cdot & \cdot & \sigma_{m+1} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ 0 & \sigma_{m+1} & \cdot & \cdot & \sigma_{2m} \end{vmatrix} = \begin{vmatrix} \sigma_2 & \sigma_3 & \cdot & \cdot & \sigma_{m+1} \\ \sigma_3 & \sigma_4 & \cdot & \cdot & \sigma_{m+2} \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \sigma_{m+1} & \sigma_{m+2} & \cdot & \cdot & \sigma_{2m} \end{vmatrix}$$

It is the determinant of Gram of  $\begin{pmatrix} c_1 \\ \cdot \\ \cdot \\ c_m \end{pmatrix}, \dots, \begin{pmatrix} c_1^m \\ \cdot \\ \cdot \\ c_m^m \end{pmatrix}$ .

Thus:

$$\det(M + E_{1,1}) = \begin{vmatrix} c_1 & \cdot & \cdot & \cdot & c_1^m \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ c_m & \cdot & \cdot & \cdot & c_m^m \end{vmatrix}^2$$

But:

$$\begin{vmatrix} c_1 & \cdot & \cdot & \cdot & c_1^m \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ \cdot & & & & \cdot \\ c_m & \cdot & \cdot & \cdot & c_m^m \end{vmatrix} = (-1)^{m-1} p_m \begin{vmatrix} c_1 & \cdot & \cdot & \cdot & c_1^{m-1} & 1 \\ \cdot & & & & \cdot & 1 \\ \cdot & & & & \cdot & 1 \\ \cdot & & & & \cdot & 1 \\ c_m & \cdot & \cdot & \cdot & c_m^{m-1} & 1 \end{vmatrix} = p_m \Delta$$

Thus :  $\det(M + E_{1,1}) = p_m^2 \Delta^2$ . Or  $p_m = c_1 \dots c_m$  is scalar non-zero,  $M + E_{1,1}$  is invertible matrix.  $M$  symmetric matrix,  $Com(M)$  symmetric matrix, we have :

$$MCom(M) = Com(M)M = \det(M)I = 0; I \text{ matrice identit e}$$

Thus:

$$(M + E_{1,1})Com(M) = E_{1,1}Com(M)$$

Or  $M + E_{1,1}$  is invertible and  $Com(M) \neq 0$ ,  $Com(M)$  of rank 1.

Thus :

$$cofactor_{i,j}(M) = \frac{cofactor_{i,m+1}(M)}{cofactor_{m+1,m+1}(M)} cofactor_{m+1,j}(M)$$

For  $i = 1, \dots, m + 1, j = 1, \dots, m + 1$ , we put :  $C_{i,j} = cofactor_{i,j}(M)$ .

$$\frac{C_{i,j}}{\Delta^2} = \frac{C_{i,m+1}}{\Delta^2} \frac{C_{m+1,j}}{\Delta^2}$$

Thus:

$$\begin{aligned} P(x)^2 &= \sum_{1 \leq i,j \leq m+1} \frac{C_{i,j}}{\Delta^2} x^{i+j-2} \\ &= \sum_{1 \leq i,j \leq m+1} \frac{C_{i,m+1}}{\Delta^2} \frac{C_{j,m+1}}{\Delta^2} x^{i+j-2} \\ &= \left( \sum_{1 \leq i \leq m+1} \frac{C_{i,m+1}}{\Delta^2} x^{i-1} \right)^2 \end{aligned}$$

Or  $P$  is monic polynomial and :  $\frac{C_{m+1,m+1}}{\Delta^2} = 1$

$$P(x) = \sum_i \frac{C_{i,m+1}}{\Delta^2} x^{i-1} = \frac{1}{\Delta^2} \begin{vmatrix} \sigma_0 & . & . & . & \sigma_{m-1} & 1 \\ \sigma_1 & . & . & . & \sigma_m & x \\ . & . & . & . & . & . \\ . & . & . & . & . & . \\ \sigma_m & . & . & . & \sigma_{2m-1} & x^m \end{vmatrix}$$

We obtain :

$$\Delta^2 P(x) = \begin{vmatrix} \sigma_0 & . & . & . & \sigma_{m-1} & 1 \\ \sigma_1 & . & . & . & \sigma_m & x \\ . & . & . & . & . & . \\ . & . & . & . & . & . \\ \sigma_m & . & . & . & \sigma_{2m-1} & x^m \end{vmatrix}$$

■

### 4.2 Taylor expansion of $\frac{P'}{P}$

**Proposition 22 :** Let  $c_1, \dots, c_m$  are pairwise distinct constant.

We put, for  $j = 0, \dots, m$ :  $\sigma_j = c_1^j + \dots + c_m^j$  and  $P(x) = (x - c_1) \dots (x - c_m)$

1.

$$\left(\frac{P'}{P}\right)' + \left(\frac{P'}{P}\right)^2 = 2 \sum_{i \neq j} \frac{1}{c_i - c_j} \frac{1}{x - c_i} \tag{61}$$

2. We put :  $t = \frac{1}{x}$ . Taylor expansion on the neighborhood of infinity :

(a)

$$\left(\frac{P'}{P}\right)' + \left(\frac{P'}{P}\right)^2 = \sum_{l=2}^{\infty} \left[ \left( \sum_{\mu=0}^{l-2} \sigma_{\mu} \sigma_{l-2-\mu} \right) - (l-1) \sigma_{l-2} \right] t^l \tag{62}$$

(b)

$$x \frac{P'}{P} = \sum_{l=0}^{\infty} \sigma_l t^l \tag{63}$$

**Proof.** We have :  $\frac{P'}{P} = \sum_{i=1}^m \frac{1}{x - c_i}$

1.

$$\begin{aligned} \left(\frac{P'}{P}\right)' + \left(\frac{P'}{P}\right)^2 &= \sum_{i \neq j} \frac{1}{x - c_i} \frac{1}{x - c_j} \\ &= \sum_{i \neq j} \left[ \frac{1}{x - c_i} \frac{1}{x - c_j} + \frac{1}{x - c_j} \frac{1}{x - c_i} \right] \\ &= 2 \sum_{i \neq j} \frac{1}{c_i - c_j} \frac{1}{x - c_i} \end{aligned}$$

2. We put:  $t = \frac{1}{x}$ . We have :

$$\begin{aligned} \left(\frac{P'}{P}\right)' + \left(\frac{P'}{P}\right)^2 &= 2t \sum_{i \neq j} \frac{1}{c_i - c_j} \frac{1}{1 - c_i t} \\ &= 2t \sum_{i \neq j} \frac{1}{c_i - c_j} \sum_{k=0}^{\infty} (c_i t)^k \\ &= \sum_{k=0}^{\infty} \left(2 \sum_{i \neq j} \frac{c_i^k}{c_i - c_j}\right) t^{k+1} \\ &= \sum_{k=1}^{\infty} \sum_{i \neq j} \frac{c_i^k - c_j^k}{c_i - c_j} t^{k+1} \end{aligned}$$

As :

$$\begin{aligned} \sum_{i \neq j} \frac{c_i^k - c_j^k}{c_i - c_j} &= \sum_{i \neq j} \sum_{\mu+\nu=k-1, 0 \leq \mu \leq k-1} c_i^\mu c_j^\nu \\ &= \sum_{\mu+\nu=k-1, 0 \leq \mu \leq k-1} \left[\sigma_\mu \sigma_\nu - \sum_{i=1}^m c_i^{\mu+\nu}\right] \\ &= \left[ \sum_{\mu+\nu=k-1, 0 \leq \mu \leq k-1} \sigma_\mu \sigma_\nu \right] - k \sigma_{k-1} \end{aligned}$$

Thus :

$$\begin{aligned} \left(\frac{P'}{P}\right)' + \left(\frac{P'}{P}\right)^2 &= \sum_{k=1}^{\infty} \left[ \left( \sum_{\mu=0}^{k-1} \sigma_\mu \sigma_{k-1-\mu} \right) - k \sigma_{k-1} \right] t^k \\ &= \sum_{l=2}^{\infty} \left[ \left( \sum_{\mu=0}^{l-2} \sigma_\mu \sigma_{l-2-\mu} \right) - (l-1) \sigma_{l-2} \right] t^l \end{aligned}$$

■

### 4.3 Research of $D_0$

Let  $r = \frac{N}{D_1 D_2^2 D_3^2 D_4^2}$  rational fraction and  $\theta \in \mathbb{C}(x)$  where :  $\theta' + \theta^2 = r$ .

We put :

$$\theta = S + \frac{D'_0}{D_0} \quad (64)$$

where  $S = E(\theta) + \sum_{c \text{ poles of } r} \theta_c$  and  $D_0$  monic polynomial of degree  $m$ . We have :

$$\theta' + \theta^2 = S' + S^2 + \left(\frac{D'_0}{D_0}\right)' + \left(\frac{D'_0}{D_0}\right)^2 + 2S \frac{D'_0}{D_0} \quad (65)$$

$$\theta' + \theta^2 = r \Leftrightarrow \left(\frac{D'_0}{D_0}\right)' + \left(\frac{D'_0}{D_0}\right)^2 + 2S\frac{D'_0}{D_0} = \frac{R}{B} \quad (66)$$

with  $B = D_1D_2D_3D_4$  and  $R$  polynomials as:  $r - S' - S^2 = \frac{R}{B}$ .

**case 1:**  $d^\circ r = 2\nu \geq 0$

We have:  $d^\circ S = \nu$  and  $d^\circ \frac{R}{B} = \nu - 1$ . Taylors expansion of  $\frac{1}{x^\nu}S$ ,  $\frac{1}{x^{\nu-1}}\frac{R}{B}$  and  $x\frac{D'_0}{D_0}$  at order  $\mu$ .

We obtain the Taylors expansion of  $\frac{1}{x^{\nu-1}}[\frac{R}{B} - 2S\frac{D'_0}{D_0}]$  at order  $\mu$ .

The Taylors expansion equal the Taylors expansion of :  $\frac{1}{x^{\nu-1}}[(\frac{D'_0}{D_0})' + (\frac{D'_0}{D_0})^2]$

Let  $t = \frac{1}{x}$ . In Taylors expansion of  $\frac{1}{x^{\nu-1}}[(\frac{P'}{P})' + (\frac{P'}{P})^2]$  [see proposition 23] the coefficient of  $t^{\nu+1}$  is :  $\sigma_0^2 - \sigma_0 = m^2 - m$ . For  $l \geq 2$ , coefficient of  $t^{l+\nu-1}$  use :  $\sigma_0, \dots, \sigma_{l-2}$ .

Besides, we have :

$$\begin{aligned} x\frac{D'_0}{D_0} &= \sum_{i=1}^m \frac{1}{1 - c_i t} \\ &= \sum_{i=1}^m \sum_{k=0}^{\infty} c_i^k t^k \\ &= \sum_{k=0}^{\infty} \sigma_k t^k \end{aligned} \quad (67)$$

Thus, Taylors expansion of :

$$\Phi = \frac{1}{x^{\nu-1}}[(\frac{D'_0}{D_0})' + (\frac{D'_0}{D_0})^2] - \frac{1}{x^{\nu-1}}[\frac{R}{B} - 2S\frac{D'_0}{D_0}] \quad (68)$$

and the coefficient of  $t^k$  is:

$$-2\alpha\sigma_k + \text{polynomial at } \sigma_0, \dots, \sigma_{k-1} \quad (69)$$

$\Phi = 0$  determine  $\sigma_k$  by recurrence at  $k = \nu$ .

**case 2 :**  $d^\circ r < 0$

The coefficient of  $t^k$  in Taylors expansion of :

$$\Psi = x^2[(\frac{D'_0}{D_0})' + (\frac{D'_0}{D_0})^2] - x^2\frac{R}{B} + 2xS(x\frac{D'_0}{D_0}) \quad (70)$$

is :

$$2m\sigma_k - (k+1)\sigma_k + (2 \lim_{x \rightarrow \infty} xS)\sigma_k + \text{polynomial at } \sigma_0, \dots, \sigma_{k-1} \quad (71)$$

By recurrence  $\sigma_k$  at condition :

$$k \neq 2 \lim_{x \rightarrow \infty} xS + 2m - 1$$

We have :  $\lim_{x \rightarrow \infty} xS + m = \alpha_\infty^2 + \frac{1}{2}$  with  $\alpha_\infty^2 = \lim_{x \rightarrow \infty} x^2r + \frac{1}{4}$ .

For  $k \neq 2\alpha_\infty$ , to be  $\sigma_k$  at function of  $\sigma_0, \dots, \sigma_{k-1}$ .

If  $2\alpha_\infty \in \mathbb{N}$  then coefficient of  $t^{2\alpha_\infty}$  non-zero thus is no solution or is zero thus  $\sigma_{2\alpha_\infty}$  is arbitrary and  $\sigma_k$ ;  $k > 2\alpha_\infty$  depend in a unique way.

$D_0$  is polynomial determined by  $\sigma_0, \dots, \sigma_{2m-1}$  by determinant formulae, the problem of non-unique suite  $(\sigma_k)_{k \in \mathbb{N}}$  put if  $2\alpha_\infty$  is positive integer equal to or less than  $2m-1$ , then  $4 \lim_{x \rightarrow \infty} x^2r + 1$  is square of integer and :

$$\lim_{x \rightarrow \infty} x^2r \leq m^2 - m \quad (72)$$

**Example 23** In this example we consider the Riccati differential equation (2) where:

$$r = -1 + \frac{z^2 - \frac{1}{4}}{x^2}; z \in \mathbb{R}^* \quad (73)$$

We have  $D_1 = 1$ ,  $D_2 = 1$ ,  $D_3 = x$  and  $E^2(\theta) = -1$ .

We can assume  $E(\theta) = i$ .

$$\lim_{x \rightarrow 0} x^2 r + \frac{1}{4} = z^2 = \alpha_0^2$$

$$\theta = i + \frac{\alpha_0 + \frac{1}{2}}{x} + \frac{D'_0}{D_0}$$

$2i(\alpha_0 + \frac{1}{2} + d^0 D_0) = 0$ . Thus :  $m = d^0 D_0 = -\alpha_0 - \frac{1}{2} \in \mathbb{N}$

Thus :  $\alpha_0 = -m - \frac{1}{2}$ ,  $r = -1 + \frac{(m+\frac{1}{2})^2 - \frac{1}{4}}{x^2} = -1 + \frac{m^2+m}{x^2}$  and  $\theta = i - \frac{m}{x} + \frac{D'_0}{D_0}$ .  
 $\theta$  solution of Riccati equation if and only if  $D_0$  verify :

$$\left(\frac{D'_0}{D_0}\right)' + \left(\frac{D'_0}{D_0}\right)^2 + 2\left(i - \frac{m}{x}\right)\frac{D'_0}{D_0} = 2i\frac{m}{x}$$

Thus  $\Phi = 0$  where

$$\Phi = x\left[\left(\frac{D'_0}{D_0}\right)' + \left(\frac{D'_0}{D_0}\right)^2\right] + 2\left(i - \frac{m}{x}\right)\left(x\frac{D'_0}{D_0}\right) - 2im$$

Taylor's expansion of  $\Phi = 0$  at  $t = \frac{1}{x}$  :

$$\Phi = \sum_{k=1}^{\infty} \left[ \left( \sum_{\mu=1}^{k-1} \sigma_{\mu} \sigma_{k-1-\mu} \right) - k\sigma_{k-1} - 2m\sigma_{k-1} + 2i\sigma_k \right] t^k$$

As  $\sigma_0 = m$ . Thus:

$$\Phi = 0 \Leftrightarrow \forall k \geq 1, \left( \sum_{\mu=0}^{k-1} \sigma_{\mu} \sigma_{k-1-\mu} \right) - k\sigma_{k-1} - 2m\sigma_{k-1} + 2i\sigma_k = 0$$

For  $k = 1$ ,  $\sigma_0^2 - \sigma_0 - 2m\sigma_0 + 2i\sigma_1 = 0$  equivalent to  $2i\sigma_1 = m^2 + m$ .

For all :  $k \geq 2$ ,  $2i\sigma_k = k\sigma_{k-1} - \sum_{\mu=1}^{k-2} \sigma_{\mu} \sigma_{k-1-\mu}$

$$\text{For example } m = 3, : \begin{cases} 2i\sigma_1 = 12 \\ 2i\sigma_2 = 2\sigma_1 \\ 2i\sigma_3 = 3\sigma_2 - \sigma_1^2 \\ 2i\sigma_4 = 4\sigma_3 - 2\sigma_1\sigma_2 \\ 2i\sigma_5 = 5\sigma_4 - 2\sigma_1\sigma_3 - \sigma_2^2 \end{cases}$$

Thus , the polynomial  $D_0$  partner to :

$$\begin{vmatrix} \sigma_0 & \sigma_1 & \sigma_2 & 1 \\ \sigma_1 & \sigma_2 & \sigma_3 & x \\ \sigma_2 & \sigma_3 & \sigma_4 & x^2 \\ \sigma_3 & \sigma_4 & \sigma_5 & x^3 \end{vmatrix} = \begin{vmatrix} 3 & -6i & -6 & 1 \\ -6i & -6 & -9i & x \\ -6 & -9i & -54 & x^2 \\ -9i & -54 & 99i & x^3 \end{vmatrix} = 135x^3 + 810ix^2 - 2025x - 2025i$$

Thus

$$D_0 = x^3 + 6ix^2 - 15x - 15i$$



## 5 Method of last minor

Let  $r = \frac{N}{D_1 D_2^2 D_3^2 D_4^2}$  rational fraction and  $\theta \in \mathbb{C}(x)$  as :  $\theta' + \theta^2 = r$ .  
 $\theta$  solution of Eq (2) if and only if  $D_0$  verify :

$$BD_0'' + 2SBD_0' = RD_0 \quad (74)$$

We choose a complex number  $c$  not pole of  $r$  and we use the expression of polynomials following the powers of  $x - c$ .

For the sake of simplicity, in the following we assume that  $c = 0$ . Constant coefficient constant of  $B$  is non-zero.

Denote by  $a_k, b_k$  and  $r_k$  coefficients of  $x^k$ , in  $A, B$  and  $R$  respectively,  $k \in \mathbb{N}$ .

If  $k \in \mathbb{Z}$  then :  $a_k = b_k = r_k = 0$  .

### 5.1 Case $d^0 r < 0$

We put :  $S = \frac{A}{B}$

If  $d^0 B = 1$  then  $r$  are pole unique, it is simple or double. If  $c$  simple pole of  $r$  then  $r$  of degree  $-1$  and Eq (2) has no rational solution.

If  $c$  double pole of  $r$  then :  $A = \alpha_c + \frac{1}{2}$ ,  $r = \frac{\alpha_c^2 - \frac{1}{4}}{(x-c)^2}$  and  $R = 0$ .

Thus, Eq (72) :

$$\frac{D_0''}{D_0'} = \frac{-2(\alpha_c + \frac{1}{2})}{x - c} \quad (75)$$

The solutions :

$$D_0' = (-2\alpha_c)(x - c)^{-2\alpha_c - 1} \quad (76)$$

$$D_0 = (x - c)^{-2\alpha_c} + \beta \quad (77)$$

where  $\beta$  non-zero constant .

We have, an infinity of the other rational solution when  $-2\alpha_c \in \mathbb{N}^*$ , with the same parity of  $S$ .

We assume :  $d^0 B \geq 2$  and we look  $D_0$  polynomial of degree  $m \geq 1$  verify Ed (72).

**Proposition 24** : We assume :  $d^0 r < 0$ ,  $\left\{ \begin{array}{l} d^0 B \geq 2 \\ d^0 = m \geq 1 \end{array} \right.$  and  $D_0$  verify Ed (72).

$$1. \text{ We have: } \left\{ \begin{array}{l} d^0(BD_0'' + 2AD_0') \leq d^0 B + m - 2 \\ d^0 R \leq d^0 B - 2 \end{array} \right.$$

$$2. \text{ We have: } r_{d^0 B - 2} = 2a_{d^0 B - 1}m + m(m - 1)$$

$$3. \text{ We have: } \left\{ \begin{array}{l} a_{d^0 B - 1} = \frac{1}{2} - m + \alpha_\infty \\ r_{d^0 B - 2} = m(2\alpha_\infty - m) \end{array} \right.$$

**Proof.**

$$1. d^0(BD_0'' + 2AD_0') \leq \sup(d^0(BD_0''), d^0(2AD_0'))$$

If  $d^0 D_0 = 1$  then :

$$\sup(d^0(BD_0''), d^0(2AD_0')) = d^0(2AD_0') = d^0 A \leq d^0 B - 1 = d^0 B + d^0 D_0 - 2$$

$$\text{If } d^\circ D_0 \geq 2 \text{ then : } \begin{cases} d^\circ(BD_0'') = d^\circ B + m - 2 \\ d^\circ(2AD_0') = d^\circ A + m - 1 \leq d^\circ B + m - 2 \end{cases}$$

2. We have :  $d^\circ(RD_0) \leq d^\circ B + m - 2$  and coefficients of  $x^{d^\circ B+m-2}$  in Eq (72).

3. Accordingly, in view of :  $\lim_{x \rightarrow \infty} x\theta = \alpha_\infty + \frac{1}{2}$ .

■

We put :

$$\begin{aligned} v(x) &= -R \begin{pmatrix} 1 \\ x \\ x^2 \\ \cdot \\ \cdot \\ x^m \end{pmatrix} + 2A \begin{pmatrix} 0 & 1 \\ 2x \\ \cdot \\ \cdot \\ mx^{m-1} \end{pmatrix} + B \begin{pmatrix} 0 \\ 0 \\ 2 \\ \cdot \\ \cdot \\ m(m-1)x^{m-2} \end{pmatrix} \\ &= \begin{pmatrix} v_1(x) \\ v_2(x) \\ v_3(x) \\ \cdot \\ \cdot \\ v_{m+1}(x) \end{pmatrix} \end{aligned} \quad (78)$$

The  $k^{\text{th}}$  element of  $v(x)$  is:

$$v_k(x) = B(k-1)(k-2)x^{k-3} + 2A(k-1)x^{k-2} - Rx^{k-1} \quad (79)$$

$v_k(x)$  of degree equal to or less than  $d^\circ B + k - 3$  and  $x^{d^\circ B+k-3}$  of coefficient:

$$\begin{aligned} &(k-1)(k-2) + 2a_{d^\circ B-1}(k-1) - r_{d^\circ B-2} \\ &= (k-m-1)\left(\frac{r_{d^\circ B-2}}{m} + k-1\right) \\ &= (k-m-1)(2a_{d^\circ B-1} + m + k - 2) \end{aligned} \quad (80)$$

For  $k \leq m$ , the coefficient of  $x^{d^\circ B+k-3}$  is zero if and only if :

$$2a_{d^\circ B-1} = -(m+k-2) \in \{-(m-1), -m, \dots, -2(m-1)\}$$

$v_{m+1}$  of degree equal to or less than  $d^\circ B + m - 3$ .

For  $k \geq 3$  the coefficient of more low degree of  $v_k$  is coefficient of:  $x^{k-3}$  equal  $b_0(k-1)(k-2)$ . Let  $V$  matrix of  $m+1$  row and  $k^{\text{th}}$  row is row  $l_k$  of coefficients of  $v_k(x)$  in basis of  $\mathbb{C}_{d^\circ B+m-3}[X]$ .  $l_3, \dots, l_{m+1}$  linearly independent system.

The Eq (72) give :

$$D_0 = d_0 + d_1x + \dots + x^m, \quad (81)$$

obtained :

$$d_0v_1(x) + \dots + d_{m-1}v_m(x) + v_{m+1}(x) = 0 \quad (82)$$

$$d_0l_1 + \dots + d_{m-1}l_m + l_{m+1} = 0 \quad (83)$$

Thus, the matrix  $V$  is rank  $m - 1, m$  or  $m + 1$ . Accordingly, existence of  $D_0$  correspondent linearly dependent in row  $l_{m+1}$  of  $l_1, \dots, l_m$ . Let  $c_1, \dots, c_m$  roots of  $D_0$  distinct.

We put for  $j \in \mathbb{N} : \sigma_j = c_1^j + \dots + c_m^j$  et  $\Delta^2 = \begin{vmatrix} \sigma_0 & \sigma_1 & \dots & \sigma_{m-1} \\ \sigma_1 & \sigma_2 & \dots & \sigma_m \\ \dots & \dots & \dots & \dots \\ \sigma_{m-1} & \sigma_m & \dots & \sigma_{2m-2} \end{vmatrix}$

The  $m$  column vector  $\begin{pmatrix} \sigma_0 \\ \dots \\ \sigma_m \end{pmatrix} \dots \dots \begin{pmatrix} \sigma_{m-1} \\ \dots \\ \sigma_{2m-1} \end{pmatrix}$ , of  $m + 1$  column of are linearly independent.

The equation of hyperplane  $H$  engendered by vectors  $\begin{pmatrix} \sigma_0 \\ \dots \\ \sigma_m \end{pmatrix} \dots \begin{pmatrix} \sigma_{m-1} \\ \dots \\ \sigma_{2m-1} \end{pmatrix}$  is:

$$\begin{vmatrix} \sigma_0 & \dots & \dots & \sigma_{m-1} & x_1 \\ \sigma_1 & \dots & \dots & \sigma_m & x_2 \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots \\ \sigma_m & \dots & \dots & \sigma_{2m-1} & x_{m+1} \end{vmatrix} = 0 \tag{84}$$

The coefficient of  $x_{m+1}$  is  $\Delta^2 \neq 0$  and  $H$  as equation:

$$x_{m+1} = \lambda_1 x_1 + \dots + \lambda_m x_m \tag{85}$$

where  $\lambda_1 \dots \lambda_m$  scalar satisfying :

$$(\sigma_m, \dots, \sigma_{2m-1}) = \lambda_1(\sigma_0, \dots, \sigma_{m-1}) + \dots + \lambda_m(\sigma_{m-1}, \dots, \sigma_{2m-2}) \tag{86}$$

The derivative of  $\begin{vmatrix} \sigma_0 & \dots & \dots & \sigma_{m-1} & 1 \\ \sigma_1 & \dots & \dots & \sigma_m & x \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots \\ \sigma_m & \dots & \dots & \sigma_{2m-1} & x^m \end{vmatrix}$  is derived last column . The Eq (72) equivalent to :

$$\begin{vmatrix} \sigma_0 & \dots & \dots & \sigma_{m-1} & 1 \\ \sigma_1 & \dots & \dots & \sigma_m & v_1(x) \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots \\ \sigma_m & \dots & \dots & \sigma_{2m-1} & v_{m+1}(x) \end{vmatrix} = 0 \tag{87}$$

Thus,  $\forall x, v(x) \in H$ . Application of Taylor, this equivalent to columns of matrix  $V$  in hyperplane  $H$ .

$$l_{m+1} = \lambda_1 l_1 + \dots + \lambda_m l_m \tag{88}$$

$$\begin{vmatrix} \sigma_0 & \cdot & \cdot & \cdot & \sigma_{m-1} & 1 \\ \sigma_1 & \cdot & \cdot & \cdot & \sigma_m & x \\ \cdot & & & & \cdot & \cdot \\ \cdot & & & & \cdot & \cdot \\ \sigma_m & \cdot & \cdot & \cdot & \sigma_{2m-1} & x^m \end{vmatrix} = \begin{vmatrix} \sigma_0 & \cdot & \cdot & \cdot & \sigma_{m-1} & 1 \\ \sigma_1 & \cdot & \cdot & \cdot & \sigma_m & x \\ \cdot & & & & \cdot & \cdot \\ \cdot & & & & \cdot & \cdot \\ \sigma_{m-1} & \cdot & \cdot & \cdot & \sigma_{2m-2} & x^{m-1} \\ 0 & \cdot & \cdot & \cdot & 0 & x^m - \lambda_1 - \lambda_2 x - \dots - \lambda_m x^{m-1} \end{vmatrix} \quad (89)$$

$$= \Delta^2[x^m - \lambda_1 - \lambda_2 x - \dots - \lambda_m x^{m-1}]$$

The polynomial  $D_0$  partner to  $\begin{vmatrix} \sigma_0 & \cdot & \cdot & \cdot & \sigma_{m-1} & 1 \\ \sigma_1 & \cdot & \cdot & \cdot & \sigma_m & x \\ \cdot & & & & \cdot & \cdot \\ \cdot & & & & \cdot & \cdot \\ \sigma_m & \cdot & \cdot & \cdot & \sigma_{2m-1} & x^m \end{vmatrix}$ . Thus :

$$D_0(x) = x^m - \lambda_1 - \lambda_2 x - \dots - \lambda_m x^{m-1} \quad (90)$$

For  $k = 1, \dots, m+1$ , we put:

$$v_k(x) = \rho_k(x) + x^{d^o B - 2} w_k \quad (91)$$

where  $d^o \rho_k(x) \leq d^o B - 3$ .

The matrix  $W$  partner to:  $\begin{pmatrix} w_1 \\ \cdot \\ w_m \end{pmatrix}$  is triangulares where  $k^{th}$  entry diagonal equal  $(k-1-m)(2a_{d^o B-1} + m + k - 2)$ . The coefficient is non-zero except possibly for a single value of  $k$ .

Thus, rank of  $\begin{pmatrix} w_1 \\ \cdot \\ w_m \end{pmatrix}$  is  $m$  or  $m-1$ .

For  $rank(V) = m$ , the Eq (72) as solution equivalent to  $l_1, \dots, l_m$  linearly independent.

Hence, after, we assume :  $rank(V) = m-1$ . In that case  $l_1$  and  $l_2$  are linear combinations of  $l_3, \dots, l_{m+1}$ . One of both combinations has to express  $l_{m+1}$ . Thus we have two situations.

**Situation 1 :**

$l_2$  linear combination of  $l_3, \dots, l_{m+1}$  where coefficient of  $l_{m+1}$  non-zero. By replacement of  $l_{m+1}$ , we obtain  $l_1$  is linear combination of  $l_2, \dots, l_m$ .

Thus,  $w_1$  is linear combination of  $w_2, \dots, w_m$ .  $(w_2, \dots, w_m)$  libre system where  $d^o w_k = k-1$  for :  $k = 2, \dots, m$ . Thus :  $w_1 = 0$ .

If

$$l_1 = \sum_{j=2}^m \alpha_j l_j \quad (92)$$

where  $\alpha_j$  constant, then :

$$w_1 = \sum_{j=2}^m \alpha_j w_j \quad (93)$$

As  $w_1 = 0$ , thus for all  $j = 2, \dots, m$ ,  $\alpha_j = 0$  equivalent to  $l_1 = 0$ . Thus  $R = 0$

**First way of having  $D_0$ :**

$$\frac{D_0''}{D_0'} = \frac{-2A}{B} \quad (94)$$

$\frac{-2A}{B}$  has to be the sum of simple elements of the shape:  $\frac{\mu_c}{x-c}$  where  $\mu_c$  greater or equal than 1. Thus :  $D_4 = D_2 = D_1 = 1$  and  $D_3 = B$ .

For all  $c$  root of  $D_3$ ,  $-2\alpha_c = \mu_c + 1$ ; where  $\alpha_c^2 = \lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4}$

Thus :

$$\alpha_c < 0 \quad \text{and} \quad 4[\lim_{x \rightarrow c} (x - c)^2 r + \frac{1}{4}] = (\mu_c + 1)^2 \tag{95}$$

Thus :

$$D'_0 = m \prod_{c \in \text{Root}(D_3)} (x - c)^{\mu_c} \tag{96}$$

$D_0$  is primitive non-zero in roots of  $D_3$ .

**Second way of having  $D_0$ :**

$$l_{m+1} = \sum_{j=2}^m \lambda_j l_j \tag{97}$$

where  $\lambda_j$  constant ( $j = 2, \dots, m$ ) The relations linearly dependent between  $l_{m+1}$  et  $l_1, \dots, l_m$  are :

$$l_{m+1} = \lambda l_1 + \sum_{j=2}^m \lambda_j l_j \tag{98}$$

Thus we have an infinity of solutions :

$$D_0 = x^m - \lambda - \sum_{j=2}^m \lambda_j x^{j-1} \tag{99}$$

where  $\lambda$  arbitrarily constant.

**Situation 2 :**

$l_1$  is linear combination of  $l_3, \dots, l_{m+1}$  where coefficient of  $l_{m+1}$  non-zero and  $l_2$  is linear combination of  $l_3, \dots, l_m$ . Thus,  $w_2$  is linear combination of  $w_3, \dots, w_m$ . Thus,  $w_2 = 0$ .  $w_1, w_3, \dots, w_m$  libre system .

If :

$$l_2 = \sum_{j=3}^m \alpha_j l_j \tag{100}$$

then :

$$w_2 = \sum_{j=3}^m \alpha_j w_j \tag{101}$$

As :  $w_2 = 0$ . Thus, for all  $j = 3, \dots, m$ ,  $\alpha_j = 0$  equivalent to  $l_2 = 0$  and  $2A - xR = 0$

**First way of having  $D_0$ :**

$$\frac{2A}{x} D_0 = 2AD'_0 + BD''_0 \tag{102}$$

$$2A(D_0 - xD'_0) = xBD''_0 \tag{103}$$

We put :  $Q = D_0 - xD'_0$ .  $\frac{Q'}{Q} = -\frac{2A}{B}$ .

$$D_4 = D_2 = D_1 = 1 \quad \text{and} \quad Q = (1 - m) \prod_{c \in \text{Root}(D_3)} (x - c)^{\mu_c} \tag{104}$$

Thus:  $D_0 = Cx$  avec  $C' = -\frac{Q}{x^2}$ ;  $C$  rational function.

The coefficient of  $x$  in  $Q$  is zero.  $Q'(0) = 0$  ( $A(0) = 0$  ;  $2A = xR$ )

Second way of having  $D_0$ :

$$l_{m+1} = \lambda_1 l_1 + \sum_{j=3}^m \lambda_j l_j \tag{105}$$

Thus :

$$D_0 = x^m - \sum_{j=1}^m \lambda_j x^{j-1} \tag{106}$$

$\lambda_2$  arbitrarily constant.

**5.2 Case  $d^{\circ}r = 2\nu \geq 0$**

We put :  $E = E(\theta)$  and  $S = E + \frac{A}{B}$ . We have:

$$\begin{cases} d^{\circ}(BD_0'') \leq d^{\circ}B + m - 2 \\ d^{\circ}(EB + A)D_0' = d^{\circ}B + m - 1 + \nu \end{cases} \tag{107}$$

Thus

$$d^{\circ}(RD_0) = d^{\circ}B + m - 1 + \nu \tag{108}$$

Thus,  $d^{\circ}R = d^{\circ}B + \nu - 1$  and  $r_{d^{\circ}B+\nu-1} = 2\alpha m$  where  $\alpha$  dominant coefficient of  $E$ .

We put :

$$\begin{aligned} v(x) &= -R \begin{pmatrix} 1 \\ x \\ x^2 \\ \cdot \\ \cdot \\ x^m \end{pmatrix} + 2(EB + A) \begin{pmatrix} 0 \\ 1 \\ 2x \\ \cdot \\ \cdot \\ mx^{m-1} \end{pmatrix} + B \begin{pmatrix} 0 \\ 0 \\ 2 \\ \cdot \\ \cdot \\ m(m-1)x^{m-2} \end{pmatrix} \\ &= \begin{pmatrix} v_1(x) \\ v_2(x) \\ v_3(x) \\ \cdot \\ \cdot \\ v_{m+1}(x) \end{pmatrix} \end{aligned} \tag{109}$$

The  $k^{th}$  element of  $v(x)$  is :

$$v_k(x) = B(k-1)(k-2)x^{k-3} + 2(EB + A)(k-1)x^{k-2} - Rx^{k-1} \tag{110}$$

$v_k(x)$  of degree equal to or less than  $d^{\circ}B + \nu + k - 2$  where coefficient of  $x^{d^{\circ}B+\nu+k-2}$  equal  $2\alpha(k-1-m)$ .

For  $k = 1, \dots, m$ , the  $k^{th}$  element of  $v(x)$  of degree:  $d^{\circ}R + k - 1$ .

The  $(m+1)^{th}$  element of  $v(x)$  of degree equal to or less than  $d^{\circ}R + m - 1$ .

**Proposition 25** We put :  $v_k(x) = \rho_k(x) + x^{d^{\circ}R}w_k(x)$  where  $d^{\circ}\rho_k(x) < d^{\circ}R$ .

1.

$$\begin{cases} d^o w_k(x) = k - 1 & \text{pour } k = 1, \dots, m \\ d^o w_{m+1}(x) \leq m - 1 \end{cases} \quad (111)$$

2.  $(w_1, \dots, w_m)$  libre system and

$$w_{m+1}(x) = \lambda_1 w_1(x) + \dots + \lambda_m w_m(x) \quad (112)$$

where  $\lambda_1, \dots, \lambda_m$  constants

3.

$$D_0 = x^m - \lambda_1 - \lambda_2 x - \dots - \lambda_{m-1} x^{m-1} \quad (113)$$

is solution if and only if

$$l_{m+1} = \lambda_1 l_1 + \dots + \lambda_m l_m \quad (114)$$

**Example 26** In this example we consider the Riccati differential equation (2) where:

$$r = \frac{1}{(x+1)^4} - \frac{5}{(x+1)^3} + \frac{7}{4(x+1)^2} + \frac{1}{x+1} + x^2 + 2$$

$D_1 = D_2 = D_3 = 1$ ,  $D_4 = (x+1)^2$ ,  $d^o(r) = 2$ ,  $\nu = 1$ . We have

$$N_1 = 1 - 5(x+1)$$

$$F = x^2 + 2 + \frac{1 - 5(x+1)}{(x+1)^4} + \frac{1}{4(x+1)^2}$$

**Study at (-1):** Laurent series development at  $-1$  :

$$(F)^{\frac{1}{2}} = \varepsilon_{-1} \left( \frac{1}{(x+1)^2} - \frac{5}{2(x+1)} + \dots \right); \varepsilon_{-1} = \pm 1$$

**Study at infinity:** We have :  $\frac{E(r)}{x^2} = 1 + t^2$  where  $t = \frac{1}{x}$ ,

$$(1 + 2t^2)^{\frac{1}{2}} = 1 + t^2 + o(t^2)$$

Thus :  $s_{\nu+1} = 1$  et  $E(\theta) = \alpha x$  where  $\alpha^2 = 1$ .

$$\theta = \alpha x + \varepsilon_{-1} \left( \frac{1}{(x+1)^2} - \frac{5}{2(x+1)} \right) + \frac{1}{(x+1)} + \frac{D'_0}{D_0}$$

$$d^o D_0 = \alpha s_{\nu+1} - \frac{\nu}{2} + \frac{5\varepsilon_{-1}}{2} - 1 = \alpha s_{\nu+1} + \frac{5\varepsilon_{-1}}{2} - \frac{3}{2}$$

Case :  $\begin{cases} \alpha = -1 \\ \varepsilon_{-1} = -1 \end{cases}$  and  $\begin{cases} \alpha = 1 \\ \varepsilon_{-1} = -1 \end{cases}$  are to be rejected because we obtain negative values of  $D_0$ .

• If :  $\alpha = 1$  and  $\varepsilon_{-1} = 1$  then :  $d^o D_0 = 2$

• If :  $\alpha = -1$  et  $\varepsilon_{-1} = 1$  then :  $d^o D_0 = 0$

Case 1 :  $\alpha = 1$  and  $\varepsilon_{-1} = 1$ .

$$\theta = x + \frac{1}{(x+1)^2} - \frac{3}{2(x+1)} + \frac{D'_0}{D_0}$$

where  $d^0 D_0 = 2$ . Research of coefficients of  $D_0$ .

$$\begin{aligned} S &= x + \frac{1}{(x+1)^2} - \frac{3}{2(x+1)} \\ &= \frac{x^3 + 2x^2 - \frac{1}{2}x - \frac{1}{2}}{(x+1)^2} \end{aligned}$$

$r - S' - S^2 = \frac{R}{B}$ , where :  $R = 4x^2 + 4x$  and  $B = (1+x)^2$ .

$$v(x) = -R \begin{pmatrix} 1 \\ x \\ x^2 \end{pmatrix} + 2SB \begin{pmatrix} 0 \\ 1 \\ 2x \end{pmatrix} + B \begin{pmatrix} 0 \\ 0 \\ 2 \end{pmatrix} = \begin{pmatrix} -4x - 4x^2 \\ -1 - x - 2x^3 \\ 2 + 2x + 4x^3 \end{pmatrix}$$

$$V = \begin{pmatrix} 0 & -4 & -4 & 0 \\ -1 & -1 & 0 & -2 \\ 2 & 2 & 0 & 4 \end{pmatrix}$$

$l_3 = -2l_2$ . Thus :  $D_0 = x^2 + 2x$ .

$$\theta = x + \frac{1}{(x+1)^2} - \frac{3}{2(x+1)} + \frac{2(x+1)}{x^2 + 2x} = x + \frac{1}{(x+1)^2} - \frac{3}{2(x+1)} + \frac{1}{x} + \frac{1}{x+2}$$

Case 2 :  $\alpha = -1$  and  $\varepsilon_{-1} = 1$ . We obtain the rational fraction :

$$\theta = -x + \frac{1}{(x+1)^2} - \frac{3}{2(x+1)}$$

It cannot be solution because the sum of this fraction with the already found solution is not the logarithmic prime of a rational fraction.

**Example 27** : In this example we consider the Riccati differential equation (2) where:

$$r = \frac{1}{16} + \frac{1}{(x-1)^8} - \frac{4}{(x-1)^5} - \frac{29}{6(x-1)^4} - \frac{8}{9(x-1)^3} - \frac{64}{27(x-1)^2} - \frac{152}{18(x-1)} + \frac{30}{(x+2)^2} - \frac{10}{81(x+2)}$$

$D_1 = D_2 = 1$ ,  $D_3 = x + 2$  and  $D_4 = (x-1)^4$ . We have :

$$N_1 = (2418x - 2454)(x-1)^3 + (x+2)^2, \quad \delta = -\frac{1}{4(x+2)^2}$$

$$F = \frac{1}{16} + \frac{(2418x - 2454)(x-1)^3 + (x+2)^2}{(x-1)^8(x+2)^2} + \frac{1}{4(x+2)^2}$$

Laurent series development at 1 :

$$(F)^{\frac{1}{2}} = \varepsilon_1 \left( \frac{1}{(x-1)^4} - \frac{2}{x-1} + \dots \right); \quad \varepsilon_1 = \pm 1$$

Laurent series development at -2 :

$$(F)^{\frac{1}{2}} = \varepsilon_{-2} \left( \frac{11}{2(x+2)} + \dots \right); \quad \varepsilon_{-2} = \pm 1$$



We have :

$$\frac{1}{2} \frac{(D_2 D_3 D_4)'}{D_2 D_3 D_4} = \frac{1}{2(x+2)} + \frac{2}{x-1}$$

Thus :

$$\theta = E(\theta) + \varepsilon_1 \left[ \frac{1}{(x-1)^4} - \frac{2}{x-1} \right] + \varepsilon_{-2} \left[ \frac{11}{2(x+2)} \right] + \frac{1}{2(x+2)} + \frac{2}{x-1} + \frac{D'_0}{D_0}$$

where

$$E^2(\theta) = E(r) = \frac{1}{16}$$

$$d^\circ D_0 = -\frac{1}{E(\theta)} + 2\varepsilon_1 - \frac{11\varepsilon_{-2}}{2} - \frac{5}{2}$$

Case  $\begin{cases} \varepsilon_1 = 1 \\ \varepsilon_{-2} = 1 \end{cases}$  and  $\begin{cases} \varepsilon_1 = -1 \\ \varepsilon_{-2} = 1 \end{cases}$  are to be rejected because we obtain negative values of  $D_0$ .

Case 1 : If :  $\varepsilon_1 = 1, \varepsilon_{-2} = -1, E(\theta) = \frac{1}{4}$  then :  $d^\circ D_0 = 1$ .

$$\theta = \frac{1}{4} + \frac{1}{(x-1)^4} - \frac{5}{x+2} + \frac{D'_0}{D_0}$$

Research of coefficients of  $D_0$ .

$$S = \frac{1}{4} + \frac{1}{(x-1)^4} - \frac{5}{x+2}$$

$r - (S' + S^2) = \frac{R}{B}$  where :  $R = \frac{1}{2}x^4 - 10x^3 + 19x^2 - 18x + \frac{5}{2}$ ,  $B = (x-1)^4(x+2)$

$$v(x) = -R \begin{pmatrix} 1 \\ x \end{pmatrix} + 2SB \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2}x^4 + 10x^3 - 19x^2 + 18x - \frac{5}{2} \\ -x^4 + 20x^3 - 38x^2 + 36x - 1 \end{pmatrix}$$

$$V = \begin{pmatrix} -\frac{5}{2} & 18 & -19 & 10 & -\frac{1}{2} \\ -5 & 36 & -38 & 20 & -5 \end{pmatrix}$$

$l_2 = 2l_1$ . Thus :  $D_0 = x - 2$ .

$$\theta_1 = \frac{1}{4} + \frac{1}{(x-1)^4} - \frac{5}{x+2} + \frac{1}{x-2}$$

Case 2 : If :  $\varepsilon_1 = 1, \varepsilon_{-2} = -1, E(\theta) = \frac{-1}{4}$  then :  $d^\circ D_0 = 9$ .

$$\theta = \frac{-1}{4} + \frac{1}{(x-1)^4} - \frac{5}{x+2} + \frac{D'_0}{D_0}$$

She cannot be solution because the sum of this fraction with the already found solution is not the logarithmic prime of a rational fraction.

Case 3: If:  $\varepsilon_1 = -1$ ,  $\varepsilon_{-2} = -1$ ,  $E(\theta) = \frac{-1}{4}$  then:  $d^{\circ}D_0 = 5$ .

$$\theta_3 = \frac{-1}{4} - \frac{1}{(x-1)^4} - \frac{5}{x+2} + \frac{4}{x-1} + \frac{D'_0}{D_0}$$

Research of coefficients of  $D_0$ .

$$S = \frac{-1}{4} - \frac{1}{(x-1)^4} - \frac{5}{x+2} + \frac{4}{x-1}$$

$$R = \frac{-2}{2}x^4 + 36x^3 - 137x^2 + 168x - 88, \quad B = (x-1)^4(x+2)$$

$$V = \begin{pmatrix} -37 & -168 & 137 & -36 & \frac{5}{2} & 0 & 0 & 0 & 0 \\ -32 & \frac{-151}{2} & -266 & 180 & -37 & 2 & 0 & 0 & 0 \\ 4 & -78 & -162 & -368 & 219 & -36 & \frac{3}{2} & 0 & 0 \\ 0 & 12 & -138 & \frac{-209}{2} & -474 & 254 & -33 & 1 & 0 \\ 0 & 0 & 24 & -212 & -95 & -584 & 285 & -28 & \frac{1}{2} \\ 0 & 0 & 0 & 40 & -300 & \frac{-139}{2} & -698 & 312 & -21 \end{pmatrix}$$

We consider  $V_p$  the minor  $6 \times 6$  obtained by column vector 1, 2, 6, 7, 8, 9. In  $\mathbb{Z}/5\mathbb{Z}$ :

$$V_p = \begin{pmatrix} -2 & 2 & 0 & 0 & 0 & 0 \\ -2 & 2 & 2 & 0 & 0 & 0 \\ -1 & 2 & -1 & -1 & 0 & 0 \\ 0 & 2 & -1 & 2 & 1 & 0 \\ 0 & 0 & 1 & 0 & 2 & -2 \\ 0 & 0 & -2 & 2 & 2 & -1 \end{pmatrix}$$

$\det V_p = 1$ . Accordingly, row 6 is not linear combination of other row and  $D_0$  he does not have  $D_0$ .

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