

Generalized Constraint Solving over Differential Algebras

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Abstract

We describe an algorithm for quantifier elimination over differentially closed fields and its implementation within the computer logic package RED-LOG of the computer algebra system REDUCE. We give various application examples, which on the one hand demonstrate the applicability of our software to non-trivial problems, and on the other hand give a good impression of the possible range of applications of our work. Essentially, our elimination technique dates back to Seidenberg. It has been made much more explicit on the basis of the common axioms for differentially closed fields in lectures on differential algebra by Weispfenning. In this explicit form, which we use and describe here, it had remained unpublished so far.

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1 Introduction

Since the 1960's REDUCE has permanently been among the most widely accepted computer algebra systems on the market. From the outset it had mainly focused on users and applications in physics. Nowadays, with several modern competitors on the market, it is again at the first place this scientific community of physicists, which highly estimates the superior efficiency of the actual REDUCE packages and, even more important, the highly optimized Portable Standard Lisp compiler.

At the beginning of the 1990's the authors started to develop within REDUCE their computer logic package REDLOG [DS97a]. Meanwhile the authors belong to the permanent REDUCE development group, and REDLOG is an integral part of the REDUCE distribution. The basic idea of REDLOG is to combine methods of computer algebra on the one hand with symbolic logic on the other hand. REDLOG is a quite comprehensive system including numerous convenient tools for handling and processing first-order formulas. One central and in fact extremely general method is effective quantifier elimination on the background of temporarily fixed languages and theories in the sense of model theory.

In the REDLOG framework, a fixed combination of a language and a theory as mentioned above is called a *context*. A most prominent example for this is the language $(0, 1, +, -, \cdot, \leq)$ of *ordered rings* in combination with the theory of *real closed fields*. This context was actually the starting point for REDLOG. The current version of REDLOG comprises implementations of three regular quantifier elimination procedures for the reals, viz. *partial cylindrical algebraic decomposition* [CH91], *virtual substitution methods* [Wei88, Wei97, Dol00], and *Hermitian quantifier elimination*, which is based on parametric real root counting [Wei98].

During the past ten years, REDLOG has been augmented by several other contexts: algebraically closed fields (complex numbers) [Wei92], discretely valued fields (p -adic numbers) [Wei88, Stu00, DS99a, DS01], initial Boolean algebras (quantified propositional logic) [SS03], and Presburger Arithmetic (additive theory of the integers) [Wei90]. In addition, there are first steps done in incorporating free term algebras [SW02].

REDLOG thus covers a comparatively wide range of—mainly commutative—algebra. One rather comprehensive and most fruitful branch of computer algebra had, however, been passed over so far: *differential algebra*. The present paper is closing this gap for the following setup: Basic *constraints* are ordinary differential equations and inequalities. From these we obtain *systems* of constraints by constructing arbitrary Boolean combinations and in addition admitting universal and existential quantification. The language is thus $(0, 1, +, -, \cdot, ')$, where $'$ is a unary differential operator. The theory is that of *differentially closed fields* [Rob79a]. Returning to our initial remarks, it is obvious that suitable tools in the area of differential algebra are of high interest in particular to the area of physics, which

REDUCE is so closely related to.

In Section 2 we are going to illuminate the notion of differentially closed fields, which are unfortunately less natural than algebraically closed fields or real closed fields. In Section 3 we motivate that our methods are nevertheless highly suitable for deriving results also about natural differential fields. In Section 4 we outline the elimination algorithm. In Section 5, we describe our new RED-LOG context DCFSF, which goes considerably beyond the mere implementation of the elimination procedure. In Section 6 we give various application examples, which on the one hand demonstrate the applicability of our software to non-trivial problems, and on the other hand give a good impression of the possible range of applications of our work. In Section 7 we finally summarize our results.

2 The Notion of Differentially Closed Fields

Differential algebra dates back to Ritt [Rit50]. Ritt had the initial idea to treat differential equations to a large extent in a purely algebraic framework and developed a corresponding algebraic framework. As a major result, he proved his differential Nullstellensatz, which is a perfect analogue to Hilbert's Nullstellensatz for algebraically closed fields [Hil93].

The first major algorithmic contribution in differential algebra was Seidenberg's elimination theory [Sei56]. It provided an elimination theorem with a perfectly algorithmic proof. We give a formulation of this result from our logical point of view:

Theorem 1 (Seidenberg, 1956) *Let K be a differential field. Consider for differential polynomials $f_1, \dots, f_m, g \in K\{y_1, \dots, y_n, u_1, \dots, u_k\}$ the formula $\varphi \equiv \exists y_1 \dots \exists y_n \psi$, where*

$$\psi \equiv \bigwedge_{i=1}^m f_i(y_1, \dots, y_n, u_1, \dots, u_k) = 0 \wedge g(y_1, \dots, y_n, u_1, \dots, u_k) \neq 0.$$

Then there exist $\hat{\varphi}$ and some differential extension field K' of K such that we have $K' \models \varphi \iff \hat{\varphi}$. This $\hat{\varphi}$ is of the form $\bigvee_{j=1}^l \psi_j$, where

$$\psi_j \equiv \bigwedge_{i=1}^{m_j} f_{ij}(u_1, \dots, u_k) = 0 \wedge g_j(u_1, \dots, u_k) \neq 0$$

with $f_{1j}, \dots, f_{s_jj}, g_j \in K\{u_1, \dots, u_k\}$. Moreover $\hat{\varphi}$ can be effectively constructed from φ . \square

By means of prenex normal form computation, successive elimination of quantifier blocks from the inside to the outside, the equivalence between $\forall y_1 \dots \forall y_n \psi$ and $\neg \exists y_1 \dots \exists y_n \neg \psi$, and disjunctive normal form computations, this theorem can be extended to arbitrary first-order input formulas. Note that in the theorem, the extension K' of K depends on the input formula φ , such that it does not really provide a quantifier elimination procedure for any fixed structure or theory.

On the basis of Seidenberg's work Robinson introduced in 1959 the notion of a *differentially closed field* [Rob79a]. He axiomatized the class of differentially closed fields by combining the following sets of axioms:

1. The field axioms.
2. The Leibniz axioms for the derivative.
3. For each existential formula the equivalence between this formula and the corresponding quantifier-free formula obtained according to Seidenberg.

Thus while Seidenberg provided a dynamic process in the sense that equivalence holds in differential extension fields, Robinson switched from the outset to a sufficiently large field such that no such extension is necessary. From a model theoretic point of view, these differentially closed fields are perfect analogues of algebraically closed fields. Unfortunately, there is no natural example for such fields which could play the role that the complex numbers play for algebraically closed fields. Robinson's main result was the *model completeness* of the class of differentially closed fields. It is obvious that Seidenberg's procedure is an effective quantifier elimination procedure for the class of differentially closed fields. Consequently, beyond model completeness, differentially closed fields even have the stronger property of *substructure completeness*, which is equivalent to the existence of quantifier elimination. Interestingly, Robinson who had just one year before discussed this stronger phenomenon [Rob79b]—without introducing the notion of substructure completeness, however—did not address this fact at all.

In 1968 Blum reanalyzed Seidenberg's proof wrt. the assumptions on the differential extension fields made there [Blu68, Blu77]. By indirect model theoretic methods, viz. saturated models, she found a natural axiomatization of differentially closed fields, in contrast to Robinson's pragmatic collection of all possible results of Seidenberg's procedure:

- 3'. For each pair f, g of univariate differential polynomials with $\text{ord}(f) > \text{ord}(g)$ there is a c in the field such that $f(c) = 0$ and $g(c) \neq 0$.

Note that this is still an infinite set of axioms. In contrast to Robinson's, however, these axioms are very natural. In fact, they nicely resemble the axiomatization

of algebraically closed fields. At that time the notion of substructure completeness had been introduced by Sacks [Sac72], and the scientific community was absolutely aware of the fact that differentially closed fields admit quantifier elimination via Seidenberg's procedure.

It is a straightforward idea to come full circle by reformulating Seidenberg's elimination procedure in such a way that exactly Blum's axioms become explicit there. This has actually been done by Weispfenning in 1973. This work has been included in his lectures on differential algebra during the 1980's but remained unpublished in the literature so far. We are going to outline in Section 4 our revision of the Weispfenning procedure, which we have used for our implementation. Before turning to such technical aspects, we should, however, motivate in Section 3 the practical relevance of the method.

3 The Practical Relevance of Differentially Closed Fields

We have already mentioned that there is no natural example for a differentially closed field at all. That is, quantifier elimination will certainly never take place in the structures that the users have actually in their minds. It rather takes place in a differentially closed extension field, where there generally exist elements that cannot be interpreted as functions.

Nevertheless, the quantifier elimination results will for many first-order formulations of natural questions provide information also on the differential field actually under consideration. At the first place, this applies to input formulas that are either purely existential or purely universal.

Example 1 (Solvability Conditions for parametric systems) One example for a purely existential question is that for the solvability of a parametric system of differential equations

$$\psi \equiv f_1(x_1, \dots, x_n, u_1, \dots, u_m) = 0 \wedge \dots \wedge f_k(x_1, \dots, x_n, u_1, \dots, u_m) = 0,$$

where the $f_1, \dots, f_k \in \mathbb{Z}\{x_1, \dots, x_n, u_1, \dots, u_m\}$ are differential polynomials. We are interested in conditions on the parameters u_1, \dots, u_m for the solvability of the system wrt. x_1, \dots, x_n . A corresponding first-order formulation is given by $\varphi \equiv \exists x_1 \dots \exists x_n \psi$. \square

For such existential problems, quantifier elimination yields a quantifier-free formula $\hat{\varphi}$ such that for any differentially closed field \bar{K} , we have $\bar{K} \models \varphi \iff \bar{K} \models \hat{\varphi}$. In other words, $\hat{\varphi}$ is a necessary and sufficient condition in the parameters $u_1,$

\dots, u_m for the solvability of ψ in the differentially closed field \bar{K} . From this point of view we have in particular that $\hat{\varphi}$ is a necessary condition: $\bar{K} \models \varphi \longrightarrow \hat{\varphi}$, alternatively $\bar{K} \models \forall u_1 \dots \forall u_m (\varphi \longrightarrow \hat{\varphi})$, which can in turn be rewritten as follows:

$$\begin{aligned} \forall u_1 \dots \forall u_m (\varphi \longrightarrow \hat{\varphi}) &\iff \forall u_1 \dots \forall u_m (\exists x_1 \dots \exists x_n (\psi) \longrightarrow \hat{\varphi}) \\ &\iff \forall u_1 \dots \forall u_m (\neg \exists x_1 \dots \exists x_n (\psi) \vee \hat{\varphi}) \\ &\iff \forall u_1 \dots \forall u_m (\forall x_1 \dots \forall x_n (\neg \psi) \vee \hat{\varphi}) \\ &\iff \forall u_1 \dots \forall u_m \forall x_1 \dots \forall x_n (\neg \psi \vee \hat{\varphi}). \end{aligned}$$

So we firstly have the fact that $\hat{\varphi}$ is a *necessary* condition can be expressed as a universal sentence, and thus holds in all subfields of \bar{K} , in particular in the field actually under consideration.

Applied to our Example 1, the quantifier elimination result $\hat{\varphi}$ will thus in addition to valid choices possibly identify choices of parameters for which the considered system has no solutions in the field actually under consideration. Nevertheless, we secondly expect the case distinctions on the parameters made in $\hat{\varphi}$, to be typical for the input problem rather than for the considered differential field. They would then provide a certain structural insight into the problem modeled by the parametric system ψ .

The first point is a fact, which we have proved above. The second point is not mathematically precise and has to be substantiated by empirical data.

Example 2 (Conditions on the solutions of systems) As an example for a purely universal question consider the differential equation $x'^2 + x = 0$. By taking the derivative we obtain

$$0 = (x'^2 + x)' = 2x'x'' + x' = x'(2x'' + 1).$$

It is thus necessary for solutions x that $x' = 0$ or $x'' = -1/2$.¹ We can ask for such conditions by means of a universal formula:

$$\varphi \equiv \forall x \psi, \quad \text{where} \quad \psi \equiv x'^2 + x = 0 \longrightarrow x' = a \vee x'' = b.$$

As a quantifier-free equivalent our procedure delivers after automatic simplification $\hat{\varphi} \equiv a = 0 \wedge 2b + 1 = 0$. \square

As for Example 1 we formally have $\bar{K} \models \varphi \iff \hat{\varphi}$. This time the implication $\bar{K} \models \hat{\varphi} \longrightarrow \varphi$ corresponds to a universal sentence:

$$\begin{aligned} \forall a \forall b (\hat{\varphi} \longrightarrow \varphi) &\iff \forall a \forall b (\hat{\varphi} \longrightarrow \forall x \psi) \\ &\iff \forall a \forall b (\neg \hat{\varphi} \vee \forall x \psi) \\ &\iff \forall a \forall b \forall x (\neg \hat{\varphi} \vee \psi). \end{aligned}$$

¹This very instructive problem has been suggested by E. Pankratiev at the MEXMAT faculty of Moscow State University during the second author's stay there.

That is, the quantifier-free condition $\hat{\varphi}$ on the parameters is *sufficient* for φ in all subfields of \bar{K} , in particular in the field actually under consideration.

Applying this observation to Example 2 is a bit puzzling at first: We ask for a necessary condition on $a = x'$ and $b = x''$ for being a solution of the considered equation $x'^2 + x = 0$. According to the discussion above we may, however, only conclude that the obtained result is—in any reasonable differential field—a *sufficient* condition on $a = x'$ and $b = x''$ for being a *necessary* condition as required in the formulation of the input formula. We see that, in general, it requires a certain intuition about mathematical logic to deal with the results of our procedure. Here, the situation can be resolved as follows: From $\bar{K} \models \varphi \iff \hat{\varphi}$ it follows that in particular $\bar{K} \models (\varphi \iff \hat{\varphi})[a/0, b/-\frac{1}{2}]$. That is,

$$\bar{K} \models \forall x \left(x'^2 + x = 0 \longrightarrow x' = 0 \vee x'' = -\frac{1}{2} \right) \iff \left(0 = 0 \wedge 2 \cdot \left(-\frac{1}{2} \right) + 1 = 0 \right).$$

Equivalently, $\bar{K} \models \forall x (x'^2 + x = 0 \longrightarrow x' = 0 \vee x'' = -\frac{1}{2})$, which as a universal formula holds also in the subfield of \bar{K} actually under consideration.²

4 The Elimination Algorithm

We want to be able to eliminate quantifiers from an arbitrary first-order formula over the language $(0, 1, +, -, \cdot, ')$. In view of our discussion after Theorem 1, it suffices to consider input formulas of the form

$$\exists y \left(\bigwedge_{i=1}^m f_i = 0 \wedge g \neq 0 \right), \quad \text{where } f_1, \dots, f_m, g \in \mathbb{Z}\{y, u_1, \dots, u_k\}.$$

Our quantifier elimination algorithm is recursive. After giving some basic definitions, we are first going to discuss five base cases, in which there occurs no recursion. Then we proceed to the actual recursion.

4.1 Basic Definitions

Let us consider a differential polynomial $f \in \mathbb{Z}\{y, u_1, \dots, u_k\}$, where y is going to play the special role of being quantified. We introduce some notions, which depend on this variable y , where y is not mentioned explicitly anymore. The *order* $\text{ord}(f)$ of f is the largest $s \in \mathbb{N}$ such that the s -th derivative $y^{(s)}$ occurs in f . For our next definitions, we consider f of order s as a univariate polynomial in

$$\mathbb{Z}\{u_1, \dots, u_k\}[y, y^{(1)}, \dots, y^{(s-1)}][y^{(s)}].$$

²This pragmatic treatment for the considered example has been suggested by A. Seidl. In general, it will be interesting to develop a general theory for transferring results for certain types of input formulas. It is, however, beyond the scope of this paper.

The *degree* of this univariate polynomial is denoted by $\deg(f)$. Its leading coefficient is called the *initial* $I(f)$ of f . Its *reductum* $\text{red}(f)$ is f without the leading monomial. Its partial derivative $\partial f / \partial y^{(s)}$ is called the *separant* $S(f)$ of f . Whenever we are going to apply polynomial pseudo-division in our elimination procedure, this takes place in this univariate polynomial ring wrt. $y^{(s)}$.

Example 3 Consider $f = y'y''^3 + y'y'' + u_1y'' + y'' + u_1$. Then we have $\text{ord}(f) = 2$. Rewritten as a univariate polynomial, this is

$$y'y''^3 + (y' + u_1 + 1)y'' + u_1.$$

From this we see that $\deg(f) = 3$, $I(f) = y'$, $\text{red}(f) = (y' + u_1 + 1)y'' + u_1$, and $S(f) = 3y'y''^2 + (y' + u_1 + 1)$. \square

At some points, however, we take an alternative view of f as a distributive multivariate polynomial in

$$\mathbb{Z}\{u_1, \dots, u_k\}[y, y^{(1)}, \dots, y^{(s)}].$$

From that point of view, every polynomial has a representation of the following form: $f = \sum_{t \in \text{terms}(f)} \text{coef}(f, t) \cdot t$, where $\text{terms}(f)$ is the set of distributive terms in f , and $\text{coef}(f, t)$ is the coefficient of a given term $t \in \text{terms}(f)$ of f .

Example 4 We resume Example 3, and obtain the multivariate representation $f = y'y''^3 + y'y'' + (u_1 + 1)y'' + u_1$, we have $\text{terms}(f) = \{y'y''^3, y'y'', y'', 1\}$, and $\text{coef}(f, y'y''^3) = \text{coef}(f, y'y'') = 1$, $\text{coef}(f, y'') = u_1 + 1$, and $\text{coef}(f, 1) = u_1$. \square

4.2 Base Cases

Base Case 1 If $g = 0$, then the elimination result is obviously false.

Base Case 2 If we have $m = 0$, i.e., there is no equation in our input, then the elimination result is the following disjunction of coefficients stating that g is not the zero polynomial:

$$\bigvee_{t \in \text{terms}(g)} \text{coef}(g, t) \neq 0.$$

Base Case 3 If $m = 1$ and $g \in \mathbb{Z} \setminus \{0\}$, then the elimination result is the following formula specifying that f is either not constant or the constant zero polynomial:

$$\text{coef}(f_1, 1) = 0 \vee \bigvee_{t \in \text{terms}(f_1) \setminus \{1\}} \text{coef}(f_1, t) \neq 0.$$

Base Case 4 If $m = 1$ and $g = I(f_1) \cdot \hat{g}$ and $\text{ord}(\hat{g}) < \text{ord}(f_1)$, i.e., if we know that $I(f_1) \neq 0$, then the elimination result is

$$\bigvee_{t \in \text{terms}(f_1)} \text{coef}(f_1, t) \neq 0 \wedge \bigvee_{t \in \text{terms}(\hat{g})} \text{coef}(\hat{g}, t) \neq 0.$$

Base Case 5 If $m = 1$ and $g = I(f_1) \cdot \hat{g}$ and $\text{ord}(\hat{g}) = \text{ord}(f_1)$, then we proceed as follows: We compute the remainder r of the polynomial pseudo-division of $I(f_1)^{de} \cdot \hat{g}^d$ by f where $d = \text{deg}(f_1)$ and $e = \text{deg}(\hat{g})$. Our elimination result is similar to the previous case with r instead of \hat{g} :

$$\bigvee_{t \in \text{terms}(f_1)} \text{coef}(f_1, t) \neq 0 \wedge \bigvee_{t \in \text{terms}(r)} \text{coef}(r, t) \neq 0.$$

4.3 Recursion

Let $s_i = \text{ord}(f_i)$ and $d_i = \text{deg}(f_i)$ for $i \in \{1, \dots, m\}$. Then we can assume wlog. that $(s_1, d_1) \geq \dots \geq (s_m, d_m)$ wrt. the lexicographic order on \mathbb{N}^2 .

Recursion Case 1 If $\text{deg}(f_m) = 0$, i.e., if y does not occur in f_m , then we recursively apply our algorithm to

$$\exists y \left(\bigwedge_{i=1}^{m-1} f_i = 0 \wedge g \neq 0 \right).$$

This yields a quantifier-free equivalent $\hat{\varphi}$. The overall elimination result is then $f_m = 0 \wedge \hat{\varphi}$.

Recursion Case 2 In view of Recursion Case 1, we can assume that y occurs in f_m . In a first step we construct a case distinction on the initial of f_m being zero or not. That is, we replace our considered formula

$$\exists y \left(\bigwedge_{i=1}^m f_i = 0 \wedge g \neq 0 \right)$$

by $\varphi_1 \vee \varphi_2$, where

$$\begin{aligned} \varphi_1 &= \exists y \left(\bigwedge_{i=1}^{m-1} f_i = 0 \wedge \text{red}(f_m) = 0 \wedge I(f_m) = 0 \wedge g \neq 0 \right), \\ \varphi_2 &= \exists y \left(\bigwedge_{i=1}^m f_i = 0 \wedge I(f_m) \cdot g \neq 0 \right). \end{aligned}$$

For φ_1 we can by recursion obtain a quantifier-free equivalent $\hat{\varphi}_1$. For the elimination of φ_2 yielding $\hat{\varphi}_2$ we are going to distinguish cases once more. The final elimination result will be $\hat{\varphi}_1 \vee \hat{\varphi}_2$.

Recursion Subcase 2.1 If $m = 1$ and $\text{ord}(g) \leq \text{ord}(f_1)$, then we proceed as described in the base cases 3–5 discussed above.

Recursion Subcase 2.2 Assume $m = 1$ and $\text{ord}(g) > \text{ord}(f_1)$. We start by computing the remainder r of the polynomial pseudo-division

$$\mathcal{S}(f_1)^{d_1} g : f_1^{(s'-s_1)}, \quad \text{where } s' = \text{ord}(g).$$

If $\text{deg}(f_1) = 1$, then $\hat{\varphi}_2$ can be recursively computed from

$$\exists x(f_1 = 0 \wedge I(f_1) \cdot r \neq 0).$$

Otherwise we perform another polynomial pseudo-division computing the remainder f of the division

$$\mathcal{S}(\mathcal{S}(f_1))^{d_1} f_1 : \mathcal{S}(f_1)^{(s_1-\hat{s})}, \quad \text{where } \hat{s} = \text{ord}(\mathcal{S}(f_1)).$$

The partial elimination result $\hat{\varphi}_2$ is then obtained by recursively applying our procedure to the two constituents of the following case distinction on the possible vanishing of $\mathcal{S}(f_1)$:

$$\exists y(f_1 = 0 \wedge \mathcal{S}(f_1) \cdot I(f_1) \cdot r \neq 0) \vee \exists y(\mathcal{S}(f_1) = 0 \wedge f = 0 \wedge I(f_1) \cdot r \neq 0).$$

Recursion Subcase 2.3 Assume $m > 1$. We compute the remainder r of the polynomial pseudo-division

$$I(f_m^{(s_{m-1}-s_m)})^{d_{m-1}} f_{m-1} : f_m^{(s_{m-1}-s_m)}.$$

The partial elimination result $\hat{\varphi}_2$ is then computed by recursively applying our procedure to

$$\exists y\left(\bigwedge_{i=1}^{m-2} f_i = 0 \wedge f_m = 0 \wedge r = 0 \wedge I(f_m) \cdot g \neq 0\right).$$

5 Implementation

The procedure described in the previous section has been implemented in REDLOG, which stands for “REDUCE logic” system [DS97a]. It provides an extension of the computer algebra system REDUCE to a computer logic system implementing symbolic algorithms on first-order formulas wrt. temporarily fixed first-order languages and theories. Such a choice of language and theory is called a *context*. So far, the following REDLOG contexts had been available:

OFFSF (Ordered fields, standard form representation of terms). The class of real closed fields such as the real numbers with ordering. This context was the original motivation for REDLOG. It is still the most important and most comprehensive one.

ACFSF (Algebraically closed fields, standard form representation of terms). The class of algebraically closed fields such as the complex numbers over the language of rings.

PASF (Presburger Arithmetic, standard form representation of terms). The theory of the integers with addition, additive inverses, and congruences wrt. fixed moduli.

DVFSF (Discretely valued fields, standard form representation of terms). The most prominent example for discretely valued fields are p -adic numbers for some prime p with abstract divisibility relations encoding order between values. All DVFSF algorithms are optionally uniform in p .

IBALP (Initial Boolean algebras, Lisp prefix representation of terms). The class of Boolean algebras with two elements. These algebras are uniquely determined up to isomorphisms. IBALP comprises quantified propositional calculus.

The work discussed here establishes another such context DCFSF:

DCFSF (Differentially closed fields, standard form representation of terms). Our context for dealing with differentially closed fields. There is no natural example for such a field. As shown in this paper one can, however, still obtain relevant and interpretable results also for reasonable differential fields.

The idea of REDLOG is to combine methods from computer algebra with first-order logic thus extending the computer algebra system REDUCE to a computer logic system. In this extended system both the algebraic side and the logic side greatly benefit from each other in numerous ways. The current version REDLOG 3.0 including our work described here is an integral part of the computer algebra system REDUCE 3.8. We give a short overview of the REDLOG functionality currently available for DCFSF. Details can be found in the REDLOG user manual [DS99b].

We are going to describe how to bring up the system, and how to input formulas. Then we discuss the available functions by category: Functions for simplifying formulas, normal form computations, and utility functions. Finally we turn to the quantifier elimination rlqe , which is the main subject of this paper.

5.1 Getting started

After invoking REDUCE, the following commands load REDLOG into memory and switch to the context DCFSF:

```
load_package redlog;
rlset dcfsf;
```

Always use either ; or \$ to terminate commands. The latter suppresses the output.

We explain by example the format of DCFSF formulas. The formula

$$\exists a \exists y_1 (y_1' = (ab)' \iff \forall y_2 (5y_2'^2 + y_1 \neq a \longrightarrow y_3 = 3c''' \vee \neg(y_1' = a \wedge b = 0)))$$

is input and assigned to phi as follows:

```
phi := ex({a,y1},y1 d 1 = (a * b) d 1 equiv
  all(y2,5 * y2 d 1 ** 2 + y1 <> a impl
    y3 = 3 * c d 3 or not(y1 d 1 = a and b = 0)));
```

Note that all left hand sides are immediately subtracted to the corresponding right hand sides, and the summands of the differential polynomials are canonically ordered there. For the sake of convenience, we are going to switch to mathematical notation for our explanation of the available functions in the subsequent sections. The following are the available binary infix operators with decreasing precedence: d, **, *, +, -, and, or, impl, repl, equiv. There is a synonym ^ for **, and * between numbers and variables may be omitted.

Lists are comma-separated and enclosed in braces. When functions have only one argument, parentheses may be omitted. For finally terminating a REDUCE session, use quit:

```
rlall(phi, {b,d});
rlall phi;
quit;
```

5.2 Simplification

The techniques used for simplification have been described for real closed fields in [DS97b]. We have adapted them to differentially closed fields for our implementation:

rlsimpl formula *Simplification*. The applied simplifications are Boolean simplification rules at the first place plus some few algebraic ones. Quantifier elimination results and output of the other simplifiers discussed below are

always simplified wrt. `rlsimpl`. It is thus not interesting to explicitly call `rlsimpl` on these.

Example: `rlsimpl(a = 0 ∧ (b ≠ 0 ∨ (c = 0 ∧ (e ≠ 0 ∨ a = 0))))`

$$a = 0 \wedge (b \neq 0 \vee c = 0).$$

rlgsn *quantifier-free-formula* Gröbner simplification. Applies a rather sophisticated simplification, which detects algebraic dependencies by means of Gröbner basis techniques. For this either a conjunctive or disjunctive normal form has to be computed at the beginning. The result is in the corresponding normal form as well. The choice between the conjunctive and the disjunctive variant is made automatically using some heuristics to predict the smaller choice. Use the calls **rlgsc** or **rlgsd** to force the use of conjunctive normal form or disjunctive normal form, respectively.

Example: `rlgsn(xy + 1 ≠ 0 ∨ yz + 1 ≠ 0 ∨ x - z = 0)`

true.

rlitab *formula* Iterative automatic tableau simplification. Constructs case distinctions wrt. the vanishing of terms contained in *formula*. The idea is that the simplification results for both branches together are smaller than the original formula. All terms in *formula* are successively tried; the one leading to the smallest output is chosen provided that this output is actually smaller than the size of the original formula. This process is iterated on the result until there is no further improvement. The call **rlatab** performs only one tableau step without the iteration loop on the results.

Example: `rlitab((a = 0 ∨ b = 0) ∧ ((a ≠ 0 ∧ b ≠ 0) ∨ (a ≠ 0 ∧ c = 0)))`

$$a \neq 0 \wedge b = 0 \wedge c = 0.$$

In this example there is one tableau step wrt. $a = 0$ vs. $a \neq 0$ performed.

5.3 Normal Form Computations

Normal form computations result in formulas that are equivalent to the input but have a particular Boolean structure:

rldnf *quantifier-free-formula* Disjunctive normal form. During the computation we apply simplification techniques extending the ideas of Quine and McCluskey for propositional calculus [Qui52, Qui55, Qui59, McC56] to our algebraic situation.

Example: $\text{r1dnf}(x - a = 0 \longleftrightarrow x - b \neq 0)$

$$(a - x \neq 0 \wedge b - x = 0) \vee (a - x = 0 \wedge b - x \neq 0).$$

r1cnf quantifier-free-formula *Conjunctive normal form.* During the computation we apply simplification techniques extending the ideas of Quine and McCluskey for propositional calculus [Qui52, Qui55, Qui59, McC56] to our algebraic situation.

Example: $\text{r1cnf}(x - a = 0 \longleftrightarrow x - b \neq 0)$

$$(a - x = 0 \vee b - x = 0) \wedge (a - x \neq 0 \vee b - x \neq 0).$$

r1nnf formula *Negation normal form.* A negation normal form of *formula* is an equivalent formula that contains only \wedge and \vee as Boolean operators. In particular there is no explicit logical negation \neg . Instead, all negation is expressed by means of the relations $=$ and \neq .

Example: $\text{r1nnf}(\exists x(x - a = 0) \longleftrightarrow \forall x(\neg(x - b = 0)))$

$$(\exists x(-a + x = 0) \wedge \forall x(-b + x \neq 0)) \vee (\forall x(-a + x \neq 0) \wedge \exists x(-b + x = 0)).$$

r1pnf formula *Prenex normal form.* A prenex normal form of *formula* is an equivalent formula that consists of one prenex quantifier block followed by a quantifier-free formula. r1pnf minimizes the number of quantifier changes in the prenex block. Prenex normal forms are used within the quantifier elimination procedure, where the prenex quantifiers are successively eliminated from the inside to the outside.

Example: $\text{r1pnf}(\exists x(x - a = 0) \longleftrightarrow \forall x(\neg x - b = 0))$

$$\forall x_1 \forall x_2 \exists x_0 \exists x_3 ((-a + x_0 = 0 \wedge -b + x_1 \neq 0) \vee (-a + x_2 \neq 0 \wedge -b + x_3 = 0)).$$

5.4 Utilities

The utility functions allow to comfortably construct, manipulate, and access formulas or parts of formulas:

r1matrix prenex-formula *Matrix.* That is the quantifier-free part following the prenex quantifier block.

Example: $\text{r1matrix}(\forall a \exists x(ax + b = 0 \vee c \neq 0))$

$$ax + b = 0 \vee c \neq 0.$$

rlall formula [varlist] *Universal closure.* Binds all free variables of *formula* that are *not* in the optional *varlist* with a prenex universal quantifier.

Example: `rlall($\forall a \exists x(ax + b = 0) \vee c'f \neq 0, \{f\}$)`

$$\forall b \forall c \forall a \exists x(ax + b = 0 \vee c'f \neq 0).$$

rllex formula [varlist] *Existential closure.* Binds all free variables of *formula* that are *not* in the optional *varlist* with a prenex existential quantifier.

Example: `rllex($\forall a \exists x(ax + b = 0) \vee c'f \neq 0$)`

$$\exists b \exists c \exists f \forall a \exists x(ax + b = 0 \vee c'f \neq 0).$$

rlstruct formula *Structure.* Returns a pair where the first entry is a formula, and the second entry is a list of equations. The first entry is the formula with each left hand side polynomial replaced by a symbolic name v_1, v_2, \dots . The second entry is the corresponding binding for these symbolic names. One idea is that the first entry can be used to get an impression of the logical structure of formulas when there are very large terms.

Example: `rlstruct($x - 5 \neq 0 \vee \forall x(xx' - 13x - 5x' + 65 = 0 \wedge x - 5 = 0)$)`

$$\{v_2 \neq 0 \vee \forall x(v_1 = 0 \wedge v_2 = 0), \{v_1 = xx' - 13x - 5x' + 65, v_2 = x - 5\}\}.$$

rlifstruct formula *Irreducible factor structure.* Returns a pair where the first entry is a formula, and the second entry is a list of equations. The first entry is the formula with each irreducible factor in the left hand side polynomials replaced by a symbolic name v_1, v_2, \dots . The second entry is the corresponding binding for these symbolic names. One idea is that the first entry can be used to get an impression of the logical structure of formulas when there are very large terms.

Example: `rlifstruct($x - 5 \neq 0 \vee \forall x(xx' - 13x - 5x' + 65 = 0 \wedge x - 5 = 0)$)`

$$\{v_2 \neq 0 \vee \forall x(v_1 v_2 = 0 \wedge v_2 = 0), \{v_1 = x' - 13, v_2 = x - 5\}\}.$$

rlat1 formula *Atomic formula list.* A list of all atomic formulas (equations and inequalities) contained in *formula*, ignoring multiplicities.

Example: `rlat1($\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0))$)`

$$\{ax \neq 0, a = 0, a \neq 0\}.$$

rlatml *formula* *Atomic formula multiplicity list.* A list of pairs containing all atomic formulas (equations and inequalities) contained in *formula* together with the number of their occurrences.

Example: $\text{rlatml}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$

$\{\{ax \neq 0, 1\}, \{a = 0, 2\}, \{a \neq 0, 1\}\}.$

rlterm1 *formula* *Term list.* A list of all terms (left hand side polynomials) contained in *formula*, ignoring multiplicities.

Example: $\text{rlterm1}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$

$\{ax, a\}.$

rltermml *formula* *Term multiplicity list.* A list of pairs containing all terms (left hand side polynomials) contained in *formula* together with the number of their occurrences.

Example: $\text{rltermml}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$

$\{\{ax, 1\}, \{a, 3\}\}.$

rlifac1 *formula* *Irreducible factor list.* A list of all irreducible factors of all left hand side polynomials contained in *formula*, ignoring multiplicities.

Example: $\text{rlifac1}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$

$\{a, x\}.$

rlifacml *formula* *Irreducible factor multiplicity list.* A list of pairs containing all irreducible factors of all left hand side polynomials contained in *formula* together with the number of their occurrences.

Example: $\text{rlifacml}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$

$\{\{a, 4\}, \{x, 1\}\}.$

rlfvar1 *formula* *Free variable list.* The list of all variables that occur at some place in *formula* where they are not bound by any quantifier.

Example: $\text{rlfvar1}(\exists x(y = 0 \vee \forall y(x - y'' + a' \neq 0)))$

$\{a, y\}.$

rlbvar1 formula *Bound variable list.* The list of all variables that occur at some place in *formula* where they are bound by some quantifier.

Example: $\text{rlbvar1}(\exists x(y = 0 \vee \forall y(x - y'' + a' \neq 0)))$
 $\{x, y\}$.

rlvar1 formula *Variable list.* A pair combining the results of both rlfvar1 (1st entry) and rlbvar1 (2nd entry).

Example: $\text{rlvar1}(\exists x(y = 0 \vee \forall y(x - y'' + a' \neq 0)))$
 $\{\{a, y\}, \{x, y\}\}$.

rlatnum formula *Atomic formula number.* The number of atomic formulas (equations and inequalities) contained in *formula*, counting multiplicities. This is a good measure for the size of a formula.

Example: $\text{rlatnum}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$
4.

rlqnum formula *Quantifier number.* The number of quantifiers ($\exists x$ and $\forall x$) contained in *formula*, counting multiplicities.

Example: $\text{rlqnum}(\exists x(a = 0 \wedge \forall y((ax \neq 0 \wedge a = 0) \vee a \neq 0)))$
2.

sub equationlist formula *Substitution.* Semantically correctly substitutes terms for variables. Afterwards the result is brought into the usual canonical distributive form. As can be seen in the example below, substitution for several variables is done in parallel in contrast to sequentially. Note also the proper treatment and necessary renaming of bound variables.

Example: $\text{sub}(\{x = 2xy, y = x\}, x' = 0 \vee y' \neq 0 \vee \exists y(x = 0 \vee y \neq 0))$
 $2x'y + 2y'x = 0 \vee x' \neq 0 \vee \exists y_0(2xy = 0 \vee y_0 \neq 0)$.

for ...mkand *Make and.* Loop for the systematic construction of conjunctions.

Example: $\text{for each } x \text{ in } \{a, b, c \text{ d } 1\} \text{ mkand } x=0$
 $\text{true} \wedge a = 0 \wedge b = 0 \wedge c' = 0$.

for ...mkor *Make or.* Loop for the systematic construction of disjunctions.

Example: $\text{for } i:=1:3 \text{ mkor } \text{mkid}(x, i) \text{ d } (i - 1) = 0$
 $\text{false} \vee x_1 = 0 \vee x'_2 = 0 \vee x''_3 = 0$.

5.5 Quantifier Elimination

The elimination algorithm described in the previous section has been implemented in the REDLOG function `rlqe`. This function has two arguments; the second one is optional: The first one is the formula to eliminate quantifiers from; the second one specifies an *external theory*. Such external theories, which have been introduced in [DS97b], are a general concept present in REDLOG. Formally, an external theory is a list of atomic formulas considered as a conjunction. All elimination results are equivalent to the input formula for parameter values satisfying the external theory. In other words, if $\hat{\varphi}$ is the result of eliminating φ wrt. the external theory ϑ in K' , then we have

$$K' \models \bigwedge \vartheta \longrightarrow (\varphi \longleftrightarrow \hat{\varphi}).$$

Note that if ϑ is empty, which is the default value, then $\bigwedge \vartheta = \text{true}$, and we thus obtain $K' \models \varphi \longleftrightarrow \hat{\varphi}$ as usual.

In the case of `rlqe` in DCFSF, such theories ϑ are exploited as follows: Whenever during the elimination procedure the derivation operator is applied to some $y^{(n)}$ a check is performed whether there is an equation $y^{(n+1)} = t$ contained in ϑ , where t is any differential polynomial. In the positive case, t is used instead of $y^{(n+1)}$. This allows in particular to specify via $a' = 0$ that a is a constant, and via $t' = 1$ that t is essentially the independent variable. Our examples in the next section are going to demonstrate that this can greatly support the elimination procedure.

`rlqe formula [theory]` *Quantifier Elimination*. The optional argument *theory* is a list of equations and inequalities. Returns quantifier-free equivalent (wrt. *theory*, if present) of *formula*.

Example: `rlqe($\exists x(x = a \wedge x' = b)$, $\{a' = 0\})$`

$$b = 0.$$

6 Application Examples

All our computations have been carried out on a 2 GHz Intel Pentium 4 using 128 MB of RAM.

Example 5 (Example 2 revisited) We start by revisiting Example 2. For the input formula

$$\varphi \equiv \forall x(x'^2 + x = 0 \longrightarrow x' = a \vee x'' = b),$$

we obtain the quantifier-free equivalent $\hat{\varphi} \equiv a = 0 \wedge 2b + 1 = 0$ discussed there in less than 10 ms. \square

Example 6 (A Benchmark Sequence) In the previous Example 5, we have seen that it is necessary for the solvability of $x'^2 + x = 0$ that $x' = 0$ or $x'' = -1/2$. In either case, it follows for the solutions that $x^{(s)} = 0$ for $s > 2$. This motivates the following sequence of benchmark examples

$$\varphi_s \equiv \exists x(x'^2 + x = 0 \wedge x^{(s)} \neq 0)$$

for increasing $s \in \mathbb{N}$. The following table collects the obtained quantifier-free equivalents $\hat{\varphi}_s$ and the computation times of our procedure applied to φ_s for some values of s :

s	0	1	2	3	10	20	30
$\hat{\varphi}_s$	true	true	true	false	false	false	false
time (ms)	< 10	< 10	< 10	< 10	50	440	2480

s	31	32	33	34	35	36
$\hat{\varphi}_s$	false	false	false	false	false	false
time (ms)	2870	3440	4240	5280	6490	9030

For $s = 37$ our implementation exceeds the available memory of 128 MB. \square

Example 7 (Inhomogeneous System with Polynomial Coefficients)

This example has been adapted from Example 7.2 in [AW04]. The following system is discussed there:

$$y' = Ay + b, \quad \text{where} \quad A = \begin{pmatrix} 0 & 2t \\ -2t & 0 \end{pmatrix}, \quad b = r \begin{pmatrix} 2t \cos(t^2) \\ 2t \sin(t^2) \end{pmatrix}.$$

It is furthermore specified that r is a constant and t is the independent variable, i.e. $r' = 0$ and $t' = 1$. Note that the coefficient matrix A is thus polynomial.

We are interested in deriving conditions on the parameters r and t for the solvability of the system wrt. y . We introduce a new indeterminate a for modeling the trigonometric functions: $a := \sin(t^2)$, and it follows that $a' = 2t \cos(t^2)$. Substitution yields

$$b = r \begin{pmatrix} a' \\ 2ta \end{pmatrix}.$$

For constructing our input formulas, we formulate the system as a quantifier-free formula:

$$\psi \equiv y'_1 = 2ty_2 + ra' \wedge y'_2 = -2ty_1 + 2rta.$$

We formulate the conditions on r and t as an external theory $\vartheta = \{r' = 0, t' = 1\}$, which we use for all our computations. For

$$\exists y_1 \exists y_2 (\psi \wedge y_1 \neq 0 \wedge y_2 \neq 0)$$

we obtain “true” wrt. ϑ in less than 10 ms. A more interesting result is obtained for

$$\exists y_1 \exists y_2 (\psi \wedge y_1 \neq 0 \wedge y_2 \neq 0 \wedge y_2' \neq 2ty_1).$$

This yields after 50 ms the following quantifier-free equivalent wrt. ϑ :

$$t = 0 \vee (a''t - a' + 4at^3 = 0 \wedge a' \neq 0 \wedge a \neq 0 \wedge r \neq 0).$$

Note that $t = 0$ is “false” wrt. ϑ ; here the simplifier requires some improvement. It is well-known that the most general solution for the equations in ψ is of the form

$$y_1 = C_1 \sin(t^2) + C_2 \cos(t^2) + r \sin(t^2), \quad y_2 = C_1 \cos(t^2) - C_2 \sin(t^2).$$

The implicit condition $y_2' \neq 2ty_1$ has thus indeed the consequence $r \neq 0$. Moreover, the fundamental equation $a''t - a' + 4at^3 = 0$ is a homogeneous differential equation for $a = \sin(t^2)$. Accordingly, resubstituting $\sin(t^2)$ for our artificial parameter a yields

$$t = 0 \vee (2t \cos(t^2) \neq 0 \wedge \sin(t^2) \neq 0 \wedge r \neq 0).$$

For comparison of efficiency we finally give result and timing for the same elimination *without* specifying the external theory ϑ . We then we obtain

$$t = 0 \vee (a''rt - a't'r - r''at + r't'a + 4art^3 = 0 \wedge a'r - r'a \neq 0 \wedge a \neq 0 \wedge r \neq 0),$$

which requires 3160 ms. \square

Example 8 (Equilibrium Points of an Electric Circuit) This example has been taken from [IT03]. The following system φ describes a certain nonlinear electric circuit:

$$\begin{aligned} \varphi \equiv L_1 i_1' &= v_6 + v_4 - v_3 \wedge \\ L_2 i_2' &= v_5 - v_4 \wedge \\ C_3 v_3' &= I_{01} + i_1 - \tilde{f}_3(v_3) \wedge \\ C_2 v_4' &= -I_0 - i_1 + i_2 - \tilde{f}_2(v_4) \wedge \\ C_4 v_5' &= I_{02} - i_2 - \tilde{f}_4(v_5) \wedge \\ C_1 v_6' &= -I_0 - i_1 - \tilde{f}_1(v_6), \end{aligned}$$

where

$$\begin{aligned} \tilde{f}_1(v_6) &= 9u_1^2 g_1 v_6 - 6u_1 g_1 v_6^2 + g_1 v_6^3, & \tilde{f}_2(v_4) &= 9u_2^2 g_2 v_4 - 6u_2 g_2 v_4^2 + g_2 v_4^3, \\ \tilde{f}_3(v_3) &= 9u_3^2 g_3 v_3 - 6u_3 g_3 v_3^2 + g_3 v_3^3, & \tilde{f}_4(v_5) &= 9u_4^2 g_4 v_5 - 6u_4 g_4 v_5^2 + g_4 v_5^3. \end{aligned}$$

Capital letters indicate parameters: C_1, \dots, C_4 are constant capacities, L_0 and L_1 are constant inductances, and I_0, I_{01}, I_{02} are constant current sources. The polynomials $\tilde{f}_1, \dots, \tilde{f}_4$ are cubic Lagrange polynomials interpolating the non-linear voltage-current characteristics f_1, \dots, f_4 of corresponding resistors. For $i \in \{1, \dots, 4\}$, u_i denotes the first extremum of f_i , and $g_i = f_i/(4u_i^3)$.

In the original work [IT03], the left hand sides of the equations, which contain the derivation operator are set to zero in order to determine the equilibrium points of the circuit. This is, however, a purely algebraic problem then.

In order to get an impression of the current limits of our implementation, we instead try to eliminate as many currents and voltages from the original system in order to derive necessary relations between the parametric quantities. We are able to eliminate the currents i_1 and i_2 and the voltage v_3 wrt. the theory

$$\vartheta = \{C'_1 = 0, \dots, C'_4 = 0, L'_1 = 0, L'_2 = 0, I'_0 = 0, I'_{01} = 0, I'_{02} = 0\}.$$

For $\exists i_1 \exists i_2 \exists v_3 \varphi$ and ϑ , we obtain within 80 ms

$$\begin{aligned} 9g'_4 L_2 u_4^2 v_5 - 6g'_4 L_2 u_4 v_5^2 + g'_4 L_2 v_5^3 + 18u'_4 L_2 g_4 u_4 v_5 - 6u'_4 L_2 g_4 v_5^2 \\ + v_5'' C_4 L_2 + 9v_5' L_2 g_4 u_4^2 - 12v_5' L_2 g_4 u_4 v_5 + 3v_5' L_2 g_4 v_5^2 - v_4 + v_5 &= 0 \wedge \\ v_4' C_2 + v_5' C_4 - v_6' C_1 - I_{02} - 9g_1 u_1^2 v_6 + 6g_1 u_1 v_6^2 - g_1 v_6^3 \\ + 9g_2 u_2^2 v_4 - 6g_2 u_2 v_4^2 + g_2 v_4^3 + 9g_4 u_4^2 v_5 - 6g_4 u_4 v_5^2 + g_4 v_5^3 &= 0 \wedge \\ \chi &= 0, \end{aligned}$$

where χ is a huge irreducible differential polynomial with 1441 monomials in its distributive representation. The elimination of more variables exceeds our memory of 128 MB. Without specifying ϑ the elimination above takes 160 ms. The result then also consists of three equations. The first two of these equations are only slightly more complicated than the displayed ones, while the polynomial corresponding to χ grows to 2543 monomials. \square

7 Conclusions

We have described a quantifier elimination procedure for differentially closed fields. For this purpose, we have carefully motivated and introduced the notion of a differentially closed field. We furthermore have motivated that although these structures are not at all natural, results obtained there are in general of high relevance for natural differential fields. Our method is an optimized version of a variant of Seidenberg's famous elimination method. It is implemented in the logic package REDLOG of the computer algebra system REDUCE. This implementation

goes far beyond only providing quantifier elimination. Instead it provides a rich experimentation and implementation environment for logic algorithms in differential fields and many other algebraic structures. We have finally demonstrated the applicability of our implementation to non-trivial problems taken from the contemporary scientific literature on computer algebra.

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