Stafford's Reduction of Linear Partial Differential Systems

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Abstract: It is well-known that linear systems theory can been studied by means of module theory. In particular, to a linear ordinary/partial differential system corresponds a finitely presented left module over a ring of ordinary/partial differential operators. The structure of modules over rings of partial differential operators was investigated in Stafford's seminal work [18]. The purpose of this paper is to make some results obtained in [18] constructive. Our results are implemented in the Maple package STAFFORD. Finally, we give system-theoretic interpretations of Stafford's results within the behavioural approach (e.g., minimal representations, autonomous behaviours, direct decomposition of behaviours, differential flatness).

1. INTRODUCTION

It is well-known that linear systems theory can be studied by means of module theory (see, e.g., [2, 3, 4, 5, 12, 14, 15] and the references therein). The purpose of this paper is to develop constructive versions of important results obtained by Stafford in his seminal paper [18] on the module structure of rings of partial differential (PD) operators. Using the duality between linear systems (behaviours) and finitely presented left modules, we give system-theoretic interpretations of Stafford's theorems. Finally, based on Stafford's results, we obtain explicit conditions so that a linear PD system is equivalent to another one defined by fewer unknowns and fewer equations.

2. ALGEBRAIC ANALYSIS

In this section, we briefly review the algebraic analysis approach [7] to linear systems theory. For more details, see [2, 4, 11, 12, 13, 14]. In what follows, we shall assume that D is a noetherian domain, namely, a ring D without zero divisors and such that every left/right ideal of D is finitely generated as a left/right D-module [8, 17].

Let
$$R \in D^{q \times p}$$
 be a $(q \times p)$ -matrix with entries in D and
 $.R: D^{1 \times q} \longrightarrow D^{1 \times p}$
 $\lambda \longmapsto \lambda R$,

the left *D*-homomorphism (i.e., the left *D*-linear map) represented by *R*. Then, the cokernel of *.R* is the factor left *D*-module $M := D^{1\times p}/(D^{1\times q}R)$, finitely presented by *R*. In order to describe *M* by means of generators and relations, let $\{f_j\}_{j=1,\dots,p}$ be the standard basis of $D^{1\times p}$, namely, f_j is the row vector of length *p* with 1 at position *j* and 0 elsewhere. Moreover, let $\pi: D^{1\times p} \longrightarrow M$ be the canonical projection onto *M*, i.e., the left *D*homomorphism which maps $\lambda \in D^{1\times p}$ to its residue class $\pi(\lambda)$ in *M*. Then, π is surjective since by definition of M, every $m \in M$ is the class of certain λ 's in $D^{1 \times p}$, i.e., $m = \pi(\lambda) = \pi(\lambda + \nu R)$ for all $\nu \in D^{1 \times q}$. If $y_j = \pi(f_j)$ for $j = 1, \ldots, p$, then, for every $m \in M$, there exists $\lambda = (\lambda_1 \ldots \lambda_p) \in D^{1 \times p}$ such that

$$m = \pi(\lambda) = \pi\left(\sum_{j=1}^{p} \lambda_j f_j\right) = \sum_{j=1}^{p} \lambda_j \pi(f_j) = \sum_{j=1}^{p} \lambda_j y_j,$$

which shows that $\{y_j\}_{j=1,...,p}$ is a generating set for M. Let $R_{i\bullet}$ (resp., $R_{\bullet j}$) denote the i^{th} row (resp., j^{th} column) of R. Then $\{y_j\}_{j=1,...,p}$ satisfies the relations

$$\sum_{j=1}^{p} R_{ij} y_j = \sum_{j=1}^{p} R_{ij} \pi(f_j) = \pi \left(\sum_{j=1}^{p} R_{ij} f_j \right) = \pi(R_{i\bullet}) = 0$$
(1)

for all $i = 1, \ldots, q$, since $R_{i\bullet} \in D^{1 \times q} R$ for $i = 1, \ldots, q$.

Now, let \mathcal{F} be a left *D*-module, $\mathcal{F}^p := \mathcal{F}^{p \times 1}$, and let ker_{\mathcal{F}}(*R*.) := { $\eta \in \mathcal{F}^p \mid R \eta = 0$ }

be the *linear system* or *behaviour* defined by R and \mathcal{F} . A simple but fundamental remark due to Malgrange [10] is that $\ker_{\mathcal{F}}(R)$ is isomorphic to the abelian group $\hom_D(M, \mathcal{F})$ of left *D*-homomorphisms from M to \mathcal{F} , i.e.,

$$\ker_{\mathcal{F}}(R.) \cong \hom_D(M, \mathcal{F}) \tag{2}$$

as abelian groups, where \cong denotes an isomorphism (e.g., of abelian groups, left/right modules). This isomorphism can easily be described: if $\phi \in \hom_D(M, \mathcal{F})$, $\eta_j = \phi(y_j)$ for $j = 1, \ldots, p$, and $\eta = (\eta_1 \ldots \eta_p)^T \in \mathcal{F}^p$, then using (1), $R \eta = 0$ since for $i = 1, \ldots, q$:

$$\sum_{j=1}^{p} R_{ij} \phi(y_j) = \phi\left(\sum_{j=1}^{p} R_{ij} y_j\right) = \phi(\pi(R_{i\bullet})) = 0.$$

Moreover, for any $\eta = (\eta_1 \ldots \eta_p)^T \in \ker_{\mathcal{F}}(R)$, the map $\phi_{\eta} \colon M \longrightarrow \mathcal{F}$ defined by $\phi_{\eta}(y_j) = \eta_j$ for $j = 1, \ldots, p$ is a well-defined left *D*-homomorphism from *M* to \mathcal{F} , i.e.,

we have $\phi_{\eta} \in \hom_D(M, \mathcal{F})$. Finally, the abelian group homomorphism $\chi \colon \ker_{\mathcal{F}}(R.) \longrightarrow \hom_D(M, \mathcal{F})$ defined by $\chi(\eta) = \phi_{\eta}$ is then bijective. For more details, see [2, 3, 14]. Hence, (2) shows that the linear system $\ker_{\mathcal{F}}(R.)$ can be studied in terms of $\hom_D(M, \mathcal{F})$, and thus, by means of the left *D*-modules *M* and \mathcal{F} . Since matrices R_1 and R_2 representing equivalent linear systems define isomorphic modules, $\hom_D(M, \mathcal{F})$ is a more intrinsic description of the linear system than $\ker_{\mathcal{F}}(R.)$ (e.g., it does not depend on the particular embedding of $\ker_{\mathcal{F}}(R.)$ into \mathcal{F}^p).

Example 1. Let A be a differential ring, namely, A is a ring equipped with commuting derivations δ_i for $i = 1, \ldots, n$, namely, maps $\delta_i : A \longrightarrow A$ satisfying

$$\forall a_1, a_2 \in A, \quad \begin{cases} \delta_i(a_1 + a_2) = \delta_i(a_1) + \delta_i(a_2), \\ \delta_i(a_1 a_2) = \delta_i(a_1) a_2 + a_1 \delta_i(a_2) \end{cases}$$

and $\delta_i \circ \delta_j = \delta_j \circ \delta_i$ for all $1 \leq i < j \leq n$. Moreover, let $D = A \langle \partial_1, \dots, \partial_n \rangle$ be the (not necessarily commutative) polynomial ring of PD operators in $\partial_1, \dots, \partial_n$ with coefficients in A, namely, every element $d \in D$ is of the form $d = \sum_{0 \leq |\mu| \leq r} a_{\mu} \partial^{\mu}$, where $r \in \mathbb{Z}_{\geq 0}$, $a_{\mu} \in A$, $\mu = (\mu_1 \dots \mu_n) \in (\mathbb{Z}_{\geq 0})^{1 \times n}$, $\partial^{\mu} = \partial_1^{\mu_1} \dots \partial_n^{\mu_n}$ is a monomial in the commuting indeterminates $\partial_1, \dots, \partial_n$, and:

$$a \in A, \quad \partial_i a = a \,\partial_i + \delta_i(a)$$

For instance, if k is a field and $A = k[x_1, \ldots, x_n]$ (resp., $k(x_1, \ldots, x_n)$), then the so-called Weyl algebra $A\langle \partial_1, \ldots, \partial_n \rangle$ is simply denoted by $A_n(k)$ (resp., $B_n(k)$).

If $M = D^{1 \times p}/(D^{1 \times q} R)$ is the left *D*-module finitely presented by the matrix of PD operators $R \in D^{q \times p}$ and \mathcal{F} a left *D*-module (e.g., $\mathcal{F} = A$), then the linear PD system ker $_{\mathcal{F}}(R)$ is intrinsically defined by hom_D(M, \mathcal{F}).

If M, M' and M'' are three left/right D-modules and $f \in \hom_D(M', M)$ and $g \in \hom_D(M, M'')$ are such that $g \circ f = 0$, i.e., $\inf f \subseteq \ker g$, then $M' \xrightarrow{f} M \xrightarrow{g} M''$ is called a *complex* (see, e.g., [17]). Moreover, if $\ker g = \inf f$, then the complex is said to be *exact at* M (see, e.g., [17]).

By construction of the finitely presented left *D*-module $M = D^{1 \times p}/(D^{1 \times q} R)$, the following complex is exact:

$$D^{1 \times q} \xrightarrow{.R} D^{1 \times p} \xrightarrow{\pi} M \longrightarrow 0.$$

It is called a *finite presentation* of M [17].

The short exact sequence $0 \longrightarrow M' \xrightarrow{f} M \xrightarrow{g} M'' \longrightarrow 0$ splits if one of the following equivalent assertions holds:

- (1) $\exists u \in \hom_D(M'', M) : g \circ u = \operatorname{id}_{M''}.$
- (2) $\exists v \in \hom_D(M, M'): v \circ f = \operatorname{id}_{M'}.$
- (3) $M \cong M' \oplus M''$, where \oplus denotes the direct sum.

For more details, see, e.g., [17].

Within algebraic analysis, the module structure of rings of PD operators plays a fundamental role for the study of linear systems of PD equations [7]. In [2, 3, 13, 14], we have initiated the constructive study of module theory and homological algebra over *Ore algebras*, i.e., a certain class of noncommutative polynomial rings of *functional operators* such as rings of ordinary/partial differential operators, differential time-delay operators, or shift operators. Let us now recall a few classical definitions.

Definition 2. ([8, 17]). Let D be a noetherian domain and M a finitely generated left D-module.

- M is free of rank r if $M \cong D^{1 \times r}$.
- *M* is stably free if there exist $r, s \in \mathbb{Z}_{\geq 0}$ such that: $M \oplus D^{1 \times s} \cong D^{1 \times r}.$

Similar definitions hold for right *D*-modules.

See [2, 13, 14] for algorithms which test whether or not a finitely presented left *D*-module *M* is free, stably free, torsion-free, has torsion elements, or is torsion.

Since D is a noetherian domain, D has the left (and the right) Ore property [8], i.e., for all $d_1, d_2 \in D \setminus \{0\}$, there exist $e_1, e_2 \in D \setminus \{0\}$ such that $e_1 d_1 = e_2 d_2$ (resp., $d_1 e_1 = d_2 e_2$). This implies the existence of the division ring of fractions $Q(D) = S^{-1}D = DS^{-1}$ of D, where $S = D \setminus \{0\}$ [8]. If M is a finitely generated left/right Dmodule, then $Q(D) \otimes_D M$ (resp., $M \otimes_D Q(D)$) is a finitely generated left (resp., right) Q(D)-vector space and:

$$\operatorname{rank}_{D}(M) := \dim_{Q(D)}(Q(D) \otimes_{D} M)$$
$$= \dim_{Q(D)}(M \otimes_{D} Q(D)).$$

Proposition 3. ([2], Corollary 1). Let M be a finitely generated left D-module. Then, the assertions are equivalent:

- (1) M is a torsion left D-module.
- (2) $\operatorname{rank}_D(M) = 0.$
- (3) $\hom_D(M, D) = 0.$
- Theorem 4. (1) [8, 17] The following implications free \Rightarrow stably free \Rightarrow torsion-free hold for finitely generated left/right *D*-modules.
- (2) [15] If k is a field of characteristic zero, A = k[t]the ring of formal power series with coefficients in k, or $A = k\{t\}$ the ring of locally convergent power series with coefficients in $k = \mathbb{R}$ or \mathbb{C} (i.e., germs of real analytic/holomorphic functions), and $D = A\langle\partial\rangle$ the ring of ordinary differential (OD) operators with coefficients in A, then every stably free left D-module M with rank_D(M) ≥ 2 is free.
- (3) [1, 18] If k is a field of characteristic zero, A is either the polynomial ring $k[x_1, \ldots, x_n]$, the field of rational functions $k(x_1, \ldots, x_n)$, the field of fractions $k((x_1, \ldots, x_n))$ of the domain $k[x_1, \ldots, x_n]$ of formal power series with coefficients in k, or the field of fractions $k\{\{x_1, \ldots, x_n\}\}$ of the domain $k\{x_1, \ldots, x_n\}$ of locally convergent power series with coefficients in $k = \mathbb{R}$ or \mathbb{C} , and $D = A\langle \partial_1, \ldots, \partial_n \rangle$ the ring of PD operators with coefficients in A, then every stably free left D-module M with rank_D(M) ≥ 2 is free.

A constructive proof of *Stafford's theorem*, i.e., 3 of Theorem 4 for $D = A_n(k)$ and $B_n(k)$, was given in [14]. An implementation of computation of bases of finitely presented free left *D*-modules is available in the STAFFORD package [14] for $D = A_n(\mathbb{Q})$ and $B_n(\mathbb{Q})$.

Let us now consider the OD case (e.g., $D = \mathbb{R}\{t\}\langle\partial\rangle$). Since the inputs of a linear control system are generally considered as independent, then the number of inputs of a linear system defined by a finitely presented left *D*-module *M* is rank_D(*M*) [4]. Moreover, if a finitely presented left D-module $M = D^{1 \times p}/(D^{1 \times q} R)$ is free, then the linear system ker_{\mathcal{F}}(R.) is called *differentially flat* [5]. Moreover, a torsion-free left *D*-module defines a controllable linear system ker_{\mathcal{F}}(R.) [4]. For more details, see [2, 15]. 2 of Theorem 4 asserts that every controllable linear control system with at least two inputs is differentially flat [15].

3. UNIMODULAR ELEMENTS

Let us introduce the concept of *unimodular elements*.

Definition 5. An element m of a left D-module M is called unimodular if there exists $\varphi \in \hom_D(M, D)$ such that:

$$\varphi(m) = 1.$$

The set of unimodular elements of M is denoted by U(M).

Let us show how unimodular elements of M can be used to decompose M into a direct sum. If $m \in U(M)$, then there exists $\varphi \in \hom_D(M, D)$ such that $\varphi(m) = 1$. Thus, for any $d \in D$, $d = d\varphi(m) = \varphi(dm)$, which shows that φ is surjective, and we have the following short exact sequence:

$$0 \longrightarrow \ker \varphi \longrightarrow M \xrightarrow{\varphi} D \longrightarrow 0.$$
 (3)

Since D is free, (3) splits (see, e.g., [17]). Therefore, we have $M \cong \ker \varphi \oplus D$ as left D-modules. More precisely, $\sigma \in \hom_D(D, M)$ defined by $\sigma(d) = dm$ for all $d \in D$ satisfies $\varphi \circ \sigma = \operatorname{id}_D$. Thus, $M = \ker \varphi \oplus \operatorname{im} \sigma = \ker \varphi \oplus Dm$. Remark 6. If m is a torsion element of M, then Proposition 3 shows that $\varphi(m) = 0$ for all $\varphi \in \hom_D(M, D)$. This implies $t(M) \cap U(M) = \emptyset$, i.e., $m \in \operatorname{U}(M) \Rightarrow m \notin t(M)$.

Let us now study the problem of computing unimodular elements of M. Let $M = D^{1 \times p}/(D^{1 \times q} R)$ be a left D-module finitely presented by $R \in D^{q \times p}$. Using Malgrange's remark (see Section 2), we obtain the following lemma.

Lemma 7. Let $M = D^{1 \times p}/(D^{1 \times q} R)$ be a finitely presented left *D*-module, $\pi: D^{1 \times p} \longrightarrow M$ the canonical projection onto *M*, and

$$\begin{array}{ccc} R.\colon D^p \longrightarrow D^q \\ \eta \longmapsto R \eta \end{array}$$

the right *D*-homomorphism represented by *R*. Then, we have $\hom_D(M, D) \cong \ker_D(R.) := \{\eta \in D^p \mid R\eta = 0\}$. In particular, for every $\varphi \in \hom_D(M, D)$, there exists $\mu \in \ker_D(R.)$, i.e., $R\mu = 0$, such that:

$$\forall \ \lambda \in D^{1 \times p}, \quad \varphi(\pi(\lambda)) = \lambda \ \mu. \tag{4}$$

In what follows, φ defined by (4) will be denoted by φ_{μ} .

Remark 6 shows that if M is a torsion left D-module, then $U(M) = \emptyset$. Hence, let us suppose that M is not torsion. Thus, by Proposition 3, $\ker_D(R.) \cong \hom_D(M, D) \neq 0$. Since D is a right noetherian ring, $\ker_D(R.)$ is a finitely generated right D-module, and thus there exists a matrix $Q \in D^{p \times m}$ such that $\ker_D(R.) = \operatorname{im}_D(Q.) := Q D^m$. Then we have the exact sequence $D^q \xleftarrow{R.} D^p \xleftarrow{Q.} D^m$ and, since R Q = 0, the following *complex* of left D-modules:

$$D^{1 \times q} \xrightarrow{.R} D^{1 \times p} \xrightarrow{.Q} D^{1 \times m}.$$

Lemma 8. ([2], Theorem 5). With the above notations: $t(M) = \ker_D(.Q)/\operatorname{im}_D(.R), \ M/t(M) = D^{1 \times p}/\ker_D(.Q).$ In particular, $\pi(\lambda)$ is a torsion element of M iff $\lambda Q = 0$. Remark 9. Combining Lemmas 7 and 8, we obtain that for every $\pi(\lambda) \in M \setminus t(M)$, i.e., $\lambda Q \neq 0$, there exists $\mu \in \ker_D(R.) = \operatorname{im}_D(Q.)$ such that $\varphi_\mu \in \hom_D(M, D)$ satisfies $\varphi_\mu(\pi(\lambda)) = \lambda \mu \neq 0$. Since $\mu = Q \xi$ for $\xi \in D^m$ and $\lambda Q \neq 0$, we only need to fix ξ such that $(\lambda Q) \xi \neq 0$.

By Lemma 7, every $\varphi \in \hom_D(M, D)$ is of the form φ_{μ} for a certain $\mu \in \ker_D(R.) = \operatorname{im}_D(Q.)$, i.e., for $\mu = Q\xi$ for some $\xi \in D^m$. Thus, the problem of finding a unimodular element $\pi(\lambda) \in M$ amounts to the following:

Problem 10. Find $\lambda^* \in D^{1 \times p}$ and $\xi^* \in D^m$ such that: $\lambda^* Q \xi^* = 1.$

We point out that Problem 10 corresponds to solving an inhomogeneous quadratic equation in the λ_i 's and the ξ_j 's. We also note that the problem of checking whether or not $\pi(\lambda)$ is a unimodular element of M is a linear problem: Check whether or not $\lambda Q \in D^{1 \times m}$ admits a right inverse over D. For instance, this can be answered constructively for (not necessarily commutative) polynomial rings which admit Gröbner basis techniques (see, e.g., [2]).

If one entry of Q is invertible in D, then Problem 10 can be solved easily: if $Q_{ij} \in U(D)$ and $\{f_i\}_{i=1,\dots,p}$ (resp., $\{h_j\}_{j=1,\dots,m}$) is the standard basis of $D^{1\times p}$ (resp., D^m), then $\lambda^* := f_i$ and $\xi^* := Q_{ij}^{-1} h_j$ are such that $\lambda^* Q \xi^* = 1$. Then, $m^* := \pi(f_i) \in M$ is unimodular and $\varphi_{Q\xi^*}(m^*) = 1$.

More generally, if one row (resp., one column) of Q admits a right inverse (resp., a left inverse) over D, then Problem 10 can be solved easily. For instance, if the j^{th} column $Q_{\bullet j}$ of Q admits a left inverse $T \in D^{1 \times p}$, then considering $\lambda^* := T$ and $\xi^* := h_j$, where $\{h_k\}_{k=1,...,m}$ is the standard basis of D^m , and $\mu^* := Qh_j$, we get $\lambda^* \mu^* = 1$, which proves that $m^* := \pi(T) \in U(M)$ and $\varphi_{\mu^*}(m^*) = 1$. Now, if the i^{th} row $Q_{i\bullet}$ of Q admits a right inverse $S \in D^m$, then considering $\lambda^* := f_i$, where $\{f_k\}_{k=1,...,p}$ is the standard basis of $D^{1 \times p}$, $\xi^* := S$, and $\mu^* := QS$, we then have $\lambda^* \mu^* = 1$, which shows that $m^* := \pi(f_i) \in U(M)$ and $\varphi_{\mu^*}(m^*) = 1$.

4. VERY SIMPLE RINGS

Let us introduce the concept of a very simple domain. Definition 11. A domain D is called very simple if D is noetherian and satisfies:

$$\forall a, b, c \in D, \forall d \in D \setminus \{0\}, \exists u, v \in D : Da + Db + Dc = D(a + duc) + D(b + dvc).$$
 (5)

Remark 12. If D is very simple, then considering d = 1 in (5), we obtain Da + Db + Dc = D(a + uc) + D(b + vc) for some $u, v \in D$, which shows that every left ideal of D generated by three elements, and thus, every finitely generated left ideal of D, can be generated by two elements.

If D is very simple, then choosing a = b = 0, c = 1, and $d \in D \setminus \{0\}$, there exist $u, v \in D$ such that

$$D = D \, d \, u + D \, d \, v,$$

which implies that there exist $s, t \in D$ such that:

 $s \, d \, u + t \, d \, v = 1.$

Thus, D d D = D, which shows that every two-sided ideal of D is trivial, and thus, that D is a *simple* ring [8].

In fact, the following variant of (5) holds for D: $\forall a, b, c \in D, \forall d_1, d_2 \in D \setminus \{0\}, \exists u, v \in D :$ $Da + Db + Dc = D(a + d_1 u c) + D(b + d_2 v c).$ Since D is a noetherian domain, it satisfies the right Ore condition (see Section 2). Hence, given $d_1, d_2 \in D \setminus \{0\}$, there exist $e_1, e_2 \in D \setminus \{0\}$ such that $d := d_1 e_1 = d_2 e_2$. If D is very simple, then there exist $u, v \in D$ such that:

$$Da + Db + Dc = D(a + duc) + D(b + dvc)$$

= D(a + d₁(e₁u)c) + D(b + d₂(e₂v)c).

Theorem 13. ([18]). If k is a field of characteristic 0 (e.g., $\mathbb{Q}, \mathbb{R}, \mathbb{C}$), then the Weyl algebras $A_n(k)$ and $B_n(k)$ are very simple domains.

The computation of elements u and v defined in (5) is implemented in the STAFFORD package [14] based on algorithms developed in [6, 9] for the computation of two generators of left/right ideals generated by three elements. Example 14. Let $D = A_2(\mathbb{Q}), a = \partial_1, b = \partial_2, c = x_1,$ $d_1 \in D$ arbitrary, and $d_2 = x_1$. If we consider u = 0, $v = 1, a_2 := a + d_1 u c = \partial_1$, and $b_2 := b + d_2 v c = \partial_2 + x_1^2$, then (5) holds, i.e., $a = a_2$ and

$$\begin{cases} b = ((x_1 (\partial_2 + x_1^2) a_2 + (-x_1 \partial_1 + 2) b_2)/2, \\ c = -((\partial_2 + x_1^2) a_2 - \partial_1 b_2)/2, \end{cases}$$

which shows that $Da + Db + Dc = Da_2 + Db_2$.

Theorem 15. ([14]). The ring $D = A\langle \partial \rangle$ of OD operators with coefficients in the differential ring $A = k \llbracket t \rrbracket$ (resp., $k\{t\}$, where $k = \mathbb{R}, \mathbb{C}$) of formal power series (resp., locally convergent power series) is a very simple domain.

Theorem 16. ([1]). Let $A = k((x_1, \ldots, x_n))$ be the field of fractions of the domain of formal power series with coefficients in k. Then, the ring $A\langle \partial_1, \ldots, \partial_n \rangle$ of PD operators with coefficients in A is a very simple domain. The same result holds if A is the field of fractions $k\{\{x_1, \ldots, x_n\}\}$ of the domain of locally convergent power series with coefficients in $k = \mathbb{R}$ or \mathbb{C} .

Corollary 17. ([18]). Let D be a very simple domain and $d_1, d_2 \in D \setminus \{0\}$. Then, the following quadratic equation

$$y_1 d_1 z_1 + y_2 d_2 z_2 = 1 (6)$$

admits a solution $(y_1, y_2, z_1, z_2)^T \in D^4$.

Proof. This is the particular case a = b = 0, c = 1 of the condition given in 1 of Definition 11.

Elements y_1, y_2, z_1 , and z_2 as in Corollary 17 can be computed by the STAFFORD package [14].

Since the stable range sr(D) [14] of a very simple domain D is 2, the following result holds.

Corollary 18. ([14]). Let D be a very simple domain and M a finitely generated stably free left D-module. If $\operatorname{rank}_D(M) \geq 2$, then M is free.

5. COMPUTATION OF UNIMODULAR ELEMENTS

Let us now show how to use Corollary 17 to solve Problem 10, and more generally, to give a constructive proof of the following theorem due to Stafford [18].

Theorem 19. ([18]). Let M and N be finitely generated left *D*-modules satisfying $M \subseteq N$ and $\operatorname{rank}_D(M) \geq 2$. Then, there exists $m \in M$ such that $m \in U(N)$. Hence, $M = D m \oplus M' \subseteq N = D m \oplus N'$, where $M' = N' \cap M$.

Proof. We shall consider the slightly more general case of an injection $\iota: M \longrightarrow N$ rather than just an inclusion

 $M \subseteq N$. Since D is a noetherian ring and M and N are finitely generated, they are finitely presented (see, e.g., [17]). Let $R \in D^{q \times p}$ and $R' \in D^{q' \times p'}$ be two matrices such that $M := D^{1 \times p}/(D^{1 \times q} R)$ and $N := D^{1 \times p'}/(D^{1 \times q'} R')$. Let $\iota: M \longrightarrow N$ be an injection and $\pi: D^{1 \times p} \longrightarrow M$ (resp., $\pi': D^{1 \times p'} \longrightarrow N$) the canonical projection. Then, the following diagram is commutative with exact rows

i.e., $\iota(\pi(\eta)) = \pi'(\eta P)$ for all $\eta \in D^{1 \times p}$, where $P \in D^{p \times p'}$ is such that RP = P'R' for some $P' \in D^{q \times q'}$. For more details, see [3]. The injectivity of ι is equivalent to the fact that for all $S \in D^{s \times p}$ and for all $T \in D^{s \times q'}$ satisfying SP = TR', there exists $L \in D^{s \times q}$ such that S = LR. For more details, see [3]. Moreover, we have:

$$\iota(M) = \left(D^{1 \times (p+q')} \left(P^T \quad R'^T \right)^T \right) / (D^{1 \times p'} R') \subseteq N.$$

Since $\operatorname{rank}_D(M) \geq 2$, by Proposition 3, M is not torsion, i.e., there exists $m_1 := \pi(\eta_1) \in M \setminus t(M)$. Let $Q \in D^{p \times m}$ be such that $\ker_D(R_{\cdot}) = \operatorname{im}_D(Q_{\cdot})$. Lemma 8 shows that we have to choose $\eta_1 \in D^{1 \times p}$ so that $\eta_1 Q \neq 0$. Note that $m_1 \in t(M)$ if and only if $\iota(m_1) \in t(N)$ since ι is injective. Hence, if $Q' \in D^{p' \times m'}$ is such that $\ker_D(R'.) = \operatorname{im}_D(Q'.)$ and $\lambda_1 := \eta_1 P \in D^{1 \times p'}$, then $\eta_1 \in D^{1 \times p}$ can equivalently be chosen such that it satisfies $\lambda_1 Q' = \eta_1 P Q' \neq 0$. By Remark 9, there exists $\mu_1 \in \ker_D(R'.) = \operatorname{im}_D(Q'.)$ such that is a specific to (N, D) satisfies if $(\mu(m_1)) = (0, 0)$. that $\varphi_1 := \varphi_{\mu_1} \in \hom_D(N, D)$ satisfies $\varphi_1(\iota(m_1)) \neq 0$, i.e., $\xi_1 \in D^{m'}$ can be chosen such that $\mu_1 := Q' \xi_1$ satisfies: $\varphi_1(\iota(m_1)) = \lambda_1 \, \mu_1 = (\eta_1 \, P \, Q') \, \xi_1 \neq 0.$

The following diagram is commutative with exact rows:

Since $im(\varphi_1 \circ \iota)$ is a left ideal of D containing the nonzero element $(\varphi_1 \circ \iota)(m_1)$, we have rank_D $(im(\varphi_1 \circ \iota)) = 1$. Then, using the following canonical short exact sequence

 $0 \longrightarrow \ker(\varphi_1 \circ \iota) \longrightarrow M \longrightarrow \operatorname{im}(\varphi_1 \circ \iota) \longrightarrow 0,$

we get $\operatorname{rank}_D(\ker(\varphi_1 \circ \iota)) = \operatorname{rank}_D(M) - 1 \ge 1$ (see, e.g., [13]). Hence, $\ker(\varphi_1 \circ \iota)$ is not a torsion left *D*-module and there exists $m_2 \in \ker(\varphi_1 \circ \iota)$ such that $m_2 \notin t(M)$, or, equivalently, such that $\iota(m_2) \notin t(N)$. Let $S \in D^{r \times p}$ be such that $\ker_D(.(P \mu_1)) = \operatorname{im}_D(.S)$. Since we have

 $\ker(\varphi_1 \circ \iota) = \ker_D(.(P \,\mu_1)) / (D^{1 \times q} R) = (D^{1 \times r} S) / (D^{1 \times q} R),$ $\eta_2 := \nu S \in D^{1 \times p}$ and $\nu \in D^{1 \times r}$ defining $m_2 := \pi(\eta_2)$ have to be chosen so that $\nu(SQ) \neq 0$ or, equivalently, so that $\nu(SPQ') \neq 0$. Let $\lambda_2 := \eta_2 P$ and consider $\xi_2 \in D^{m'}$ such that $(\lambda_2 Q') \xi_2 = (\nu S P Q') \xi_2 \neq 0$ and $\mu_2 := Q' \xi_2 \in D^{p'}$. Then, $\varphi_2 := \varphi_{\mu_2} \in \hom_D(N, D)$ satisfies:

$$\varphi_2(\iota(m_2)) = \lambda_2 \,\mu_2 = \nu \,S \,P \,Q' \,\xi_2 \neq 0.$$

By construction, we have $m_2 \in \ker(\varphi_1 \circ \iota)$, which yields: $\varphi_1(\iota(m_2)) = \lambda_2 \,\mu_1 = 0.$

If $\varphi_2(\iota(m_1)) = \lambda_1 \, \mu_2 \neq 0$, then, by the right Ore property (see Section 2), there exist $r_1, r_2 \in D \setminus \{0\}$ such that: ()

$$\lambda_1 \,\mu_1) \,r_1 + (\lambda_1 \,\mu_2) \,r_2 = 0. \tag{7}$$

Let us then consider:

$$\begin{cases} \mu'_2 := \mu_1 r_1 + \mu_2 r_2 \in \ker_D(R'.), \\ \varphi'_2 := \varphi_{\mu_1} r_1 + \varphi_{\mu_2} r_2 = \varphi_{\mu'_2} \in \hom_D(N, D). \end{cases}$$

Then, using (7), we have:

$$\begin{cases} \varphi_2'(\iota(m_1)) = \lambda_1 \, \mu_2' = \lambda_1 \, (\mu_1 \, r_1 + \mu_2 \, r_2) = 0, \\ \varphi_2'(\iota(m_2)) = \lambda_2 \, \mu_2' = \lambda_2 \, (\mu_1 \, r_1 + \mu_2 \, r_2) = (\lambda_2 \, \mu_2) \, r_2 \neq 0 \end{cases}$$

Therefore, without loss of generality, we may assume that

0.

$$\varphi_2(\iota(m_1)) = \lambda_1 \, \mu_2 = 0.$$

Let $d_1 := \lambda_1 \mu_1 \neq 0$ and $d_2 := \lambda_2 \mu_2 \neq 0$. Corollary 17 then shows that there exists $(y_1, y_2, z_1, z_2)^T \in D^4$ satisfying

$$y_1(\lambda_1 \mu_1) z_1 + y_2(\lambda_2 \mu_2) z_2 = 1.$$

If we now introduce

$$\begin{cases} \eta^* := y_1 \eta_1 + y_2 \eta_2 \in D^{1 \times p}, \\ m^* := \pi(\eta^*) \in M, \\ \mu^* := \mu_1 z_1 + \mu_2 z_2 \in \ker_D(R'.), \\ \varphi := \varphi_{\mu^*} \in \hom_D(N, D), \end{cases}$$

then we have

$$\begin{aligned} \varphi(\iota(m^*)) &= \eta^* P \,\mu^* = (y_1 \,\eta_1 + y_2 \,\eta_2) P \,(\mu_1 \,z_1 + \mu_2 \,z_2) \\ &= (y_1 \,\lambda_1 + y_2 \,\lambda_2) \,(\mu_1 \,z_1 + \mu_2 \,z_2) \\ &= y_1 \,(\lambda_1 \,\mu_1) \,z_1 + y_2 \,(\lambda_2 \,\mu_2) \,z_2 = 1, \end{aligned}$$

which shows that $\iota(m^*) \in \mathrm{U}(N)$ and yields:

$$N = D\iota(m^{\star}) \oplus \ker \varphi.$$

Moreover, $\psi := \varphi_{|\iota(M)} \in \hom_D(\iota(M), D)$ satisfies $\psi(\iota(m^*)) = 1$. Thus, $\iota(m^*)$ is a unimodular element of $\iota(M)$, which shows that

 $\iota(M) = D\,\iota(m^\star) \oplus \ker\psi,$

and thus,

$$\iota(M) = D\,\iota(m^{\star}) \oplus M' \subseteq N = D\,\iota(m^{\star}) \oplus N',$$

where $N' := \ker \varphi$ and $M' := \ker \varphi_{|\iota(M)} = \ker \varphi \cap \iota(M)$.

For the precise description of the algorithm corresponding to Theorem 19 and examples, see [16]. Theorem 19 resembles the characterization of vector spaces over a *division* ring D [8] (e.g., a field) for which rank_D(M) \geq 1.

Theorem 20. ([18]). Let D be a very simple domain and M a finitely generated left D-module. Then, there exist $r \in \mathbb{Z}_{\geq 0}$ and a left D-module M' with $\operatorname{rank}_D(M') \leq 1$ such that $M \cong D^{1 \times r} \oplus M'$. Moreover, if M is torsion-free, then M' can be chosen as a left ideal of D, which can be generated by two elements.

Proof. If $\operatorname{rank}_D(M) \leq 1$, the first statement holds with r = 0 and M' = M. If $\operatorname{rank}_D(M) \geq 2$, then applying Theorem 19 to N = M and $\iota = \operatorname{id}_M$, then there exists $m \in U(M)$ such that $M = D m \oplus N \cong D \oplus N$, where $\operatorname{rank}_D(N) = \operatorname{rank}_D(M) - 1$. Repeating the same argument on $\operatorname{rank}_D(N)$ and so on, we obtain:

$$M \cong D^{1 \times r} \oplus M', \quad \operatorname{rank}_D(M') \le 1.$$

Now, if M is torsion-free, so is M'. Moreover, if $M' \neq 0$, then rank_D(M') = 1 by Proposition 3, and thus, M'admits a *minimal parametrization* [2], namely, M' is isomorphic to a finitely generated left ideal I of D, which can be generated by two elements by Remark 12.

For the precise description of the algorithm corresponding to Theorem 20 and explicit examples, see [16].

A system-theoretic interpretation of Theorem 20 is that every linear system $\ker_{\mathcal{F}}(R.)$ defined by a matrix R with entries in a very simple domain D satisfies

$$\ker_{\mathcal{F}}(R.) \cong \mathcal{F}^r \oplus \ker_{\mathcal{F}}(R'.),\tag{8}$$

where $M' = D^{1 \times p'}/(D^{1 \times q'} R')$ and $\operatorname{rank}_D(M') \leq 1$. (8) states that a linear differential system $\ker_{\mathcal{F}}(R.)$ is isomorphic to the direct sum of a differentially flat system and a linear system $\ker_{\mathcal{F}}(R'.)$ with at most one input.

6. STAFFORD'S REDUCTION

We give an application of Theorem 19 by studying when a linear system $\ker_{\mathcal{F}}(Q_{\cdot})$ is isomorphic to a linear system defined by fewer unknowns and fewer equations.

Let
$$Q \in D^{p \times m}$$
, $R \in D^{q \times p}$ be such that
 $\ker_D(.Q) = \operatorname{im}_D(.R)$
(9)

(possibly R = 0 and q = 0), and let us consider the left *D*-modules $N := D^{1 \times m}$ and $M := D^{1 \times p}/(D^{1 \times q} R)$. Using $coim f := M/\ker f \cong im f$.

$$\operatorname{com} f := M/\ker f \cong \operatorname{im} f,$$

for all
$$f \in \hom_D(M, N)$$
 (see, e.g., [17]), and (9), we get:

$$M = D^{1 \times p} / \operatorname{im}_D(.R) = D^{1 \times p} / \operatorname{ker}_D(.Q)$$

= $\operatorname{coim}_D(.Q) \cong \operatorname{im}_D(.Q).$

Hence, if we consider $\iota \in \hom_D(M, N)$ defined by

$$\forall \ \lambda \in D^{1 \times p}, \quad \iota(\pi(\lambda)) := \lambda \ Q$$

where $\pi: D^{1 \times p} \longrightarrow M$ is the canonical projection onto M, then $L := \iota(M) = \operatorname{im}_D(.Q) \subseteq N = D^{1 \times m}$. The following diagram is commutative with exact rows:

If $\operatorname{rank}_D(L) = \operatorname{rank}_D(M) \ge 2$, then we can apply Theorem 19 to find $\eta^* \in D^{1 \times p}$ and $\xi^* \in D^m$ such that $m^* := \pi(\eta^*) \in M$ satisfies $\iota(m^*) = \eta^* Q \in \mathrm{U}(N)$ and $\varphi := \varphi_{\xi^*}$ satisfies $\varphi(\iota(m^*)) = \eta^* Q \xi^* = 1$. Then, we have $D^{1 \times m} - D \iota(m^*) \oplus \ker \varphi = D(n^* Q) \oplus \ker \varphi$

$$D = D\iota(m) \oplus \ker \varphi = D(\eta \ Q) \oplus \ker \varphi.$$

Since $\iota(m^*)$ is also a unimodular element of L, we get

 $D^{1 \times p} Q = D \iota(m^*) \oplus \ker \varphi_{|L} = D(\eta^* Q) \oplus \ker \varphi_{|L},$ where $\ker \varphi_{|L} = \ker \varphi \cap L$. Hence, we obtain:

$$P := D^{1 \times m} / (D^{1 \times p} Q)$$

= $(D(\eta^* Q) \oplus \ker \varphi) / (D(\eta^* Q) \oplus \ker \varphi_{|L})$
 $\cong P' := \ker \varphi / \ker \varphi_{|L}.$

Now, $\ker \varphi = \ker_D(.\xi^*)$ and $\ker \varphi_{|L} = \ker_D(.(Q\xi^*))Q$, so that we have $P' = \ker_D(.\xi^*)/(\ker_D(.(Q\xi^*))Q)$, and:

$$\begin{cases} \operatorname{rank}_D(\ker \varphi) = \operatorname{rank}_D(N) - 1 = m - 1, \\ \operatorname{rank}_D(\ker \varphi_{|L}) = \operatorname{rank}_D(L) - 1. \end{cases}$$

Since $\eta^* Q \xi^* = 1$, the following left *D*-homomorphisms $.\eta^* : D \longrightarrow D^{1 \times p}, \quad .(\eta^* Q) : D \longrightarrow D^{1 \times m}$

satisfy $(Q \xi^*) \circ \eta^* = \mathrm{id}_D$ and $\xi^* \circ ((\eta^* Q)) = \mathrm{id}_D$. Hence, we have the following split short exact sequences

$$0 \longrightarrow \ker_D(.\xi^*) \longrightarrow D^{1 \times m} \xrightarrow{.\xi^*} D \longrightarrow 0,$$
$$\longrightarrow \ker_D(.(Q \xi^*)) \longrightarrow D^{1 \times p} \xrightarrow{.(Q \xi^*)} D \longrightarrow 0,$$

0

i.e., $D^{1\times m} \cong D \oplus \ker_D(.\xi^*)$ and $D^{1\times p} \cong D \oplus \ker_D(.(Q \xi^*))$, which shows that $\ker_D(.\xi^*)$ (resp., $\ker_D(.(Q \xi^*))$) is a stably free left *D*-module of rank m-1 (resp., p-1). Then, we have the following commutative exact diagram

0

where the left *D*-isomorphism $\alpha : P' \longrightarrow P$ is defined by $\forall \theta \in \ker_D(\xi^*), \alpha(\tau'(\theta)) = \tau(\theta), \text{ and } \tau \text{ (resp., } \tau') \text{ is the canonical projection onto } P \text{ (resp., } P').$

Now, if $m \geq 3$, ker $\varphi = \ker_D(.\xi^*)$ is a free left *D*-module of rank m-1 by Corollary 18. Computing a basis of ker φ , there exists a full row rank matrix $X \in D^{(m-1)\times m}$ such that ker $\varphi = D^{1\times(m-1)}X$. Let $Y \in D^{s\times p}$ be such that ker_D(.($Q\xi^*$)) = $D^{1\times s}Y$ and $Z = YQ \in D^{s\times m}$. Thus:

$$' = (D^{1 \times (m-1)} X) / (D^{1 \times s} Z)$$

Since $\ker_D(X) = 0$, if $F \in D^{s \times (m-1)}$ is such that Z = F X, then Lemma 3.1 of [3] shows that

$$\begin{split} \gamma:P'' &:= D^{1\times (m-1)}/(D^{1\times s}\,F) \longrightarrow P = D^{1\times m}/(D^{1\times p}\,Q) \\ \sigma(\nu) &\longmapsto \tau(\nu\,X), \end{split}$$

is an isomorphism, where $\sigma: D^{1\times (m-1)} \longrightarrow P''$ is the canonical projection onto P'', which yields

$$P = D^{1 \times m} / (D^{1 \times p} Q) \cong P'' = D^{1 \times (m-1)} / (D^{1 \times s} F),$$

and shows that one generator of the left D-module P can be removed from the presentation given by the matrix Q.

Moreover, if $p \geq 3$, then $\ker_D(.(Q\xi^*))$ is a free left *D*-module of rank p-1 by Corollary 18. Thus, there exists a full row rank matrix $G \in D^{(p-1)\times p}$ such that $\ker_D(.(Q\xi^*)) = D^{1\times (p-1)}G$, i.e., s = p-1, and:

$$P = D^{1 \times m} / (D^{1 \times p} Q) \cong P'' = D^{1 \times (m-1)} / (D^{1 \times (p-1)} G).$$

Theorem 21. Let D be a very simple domain and P a left D-module given by $P = D^{1 \times m} / (D^{1 \times p} Q)$. Then, we have:

(1) If $\operatorname{rank}_D(D^{1\times p}Q) \ge 2$ and $m \ge 3$, then there exists $\overline{Q} \in D^{s \times (m-1)}$ such that

$$P \cong \overline{P} := D^{1 \times (m-1)} / (D^{1 \times s} \overline{Q}).$$

(2) Moreover, if $p \ge 3$, then \overline{Q} can be chosen so that s = p - 1, i.e., we have:

$$P \cong \overline{P} := D^{1 \times (m-1)} / (D^{1 \times (p-1)} \overline{Q}).$$

Strangely enough, Theorem 21 does not appear in [18]. Theorem 21 is implemented in the STAFFORD package [14]. We note that $\operatorname{rank}_D(D^{1\times p}Q) \geq 2$ means that at least two equations of $Q \zeta = 0$ are *D*-linearly independent.

Using (2) and $P \cong \overline{P}$, the following isomorphisms hold

$$\ker_{\mathcal{F}}(Q_{\cdot}) \cong \hom_{D}(P,\mathcal{F}) \cong \hom_{D}(\overline{P},\mathcal{F}) \cong \ker_{\mathcal{F}}(\overline{Q}_{\cdot}),$$

which shows that the number of unknowns and equations of ker_{\mathcal{F}}(Q.) can be reduced according to Theorem 21. *Corollary 22.* ([18]). Let D be a very simple domain and $P = D^{1 \times m}/(D^{1 \times p}Q)$ a torsion left D-module. Then, Pcan be generated by two elements.

Proof. If $m \leq 2$, then there is nothing to show. Let us suppose that $m \geq 3$. Since $\operatorname{rank}_D(P) = 0$ (see Proposi-

tion 3), rank_D(im_D(.Q)) = m. Applying m - 2 times 1 of Theorem 21, we obtain $P \cong \overline{P} := D^{1 \times 2} / (D^{1 \times s} \overline{Q})$.

Since a torsion left *D*-module *P* defines an *autonomous linear system* (see, e.g., [2]), Corollary 22 shows that every autonomous linear differential system is equivalent to a linear differential system in two unknown functions. Moreover, any state space representation $\dot{x} - Ax = 0$ is observable with respect to two outputs y_1, y_2 given by two generators of the corresponding torsion *D*-module.

For more results, see [16].

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