

On the Exponential Parts of Singular Linear Differential Equations

Moulay.Barkatou@unilim.fr

XLIM Université de Limoges ; CNRS UMR 7252

Formal and Analytic Solutions of Differential and Discrete Equations
Bedlewo, August 25-31, 2013.

Introduction

Singular Differential Systems

$K = \mathbb{C}((x)) = \mathbb{C}[[x]][x^{-1}]$ field formal Laurent series.

$$[A] \quad \frac{d\mathbf{y}}{dx} = A(x)\mathbf{y},$$

$A(x)$ an $n \times n$ matrix with entries in K :

$$A(x) = x^{-p} \sum_{i=0}^{\infty} A_i x^i, \quad A_0 \neq 0, p = -\text{val}(A) \in \mathbb{N}^*$$

Gauge transformation: $\mathbf{y} = T\tilde{\mathbf{y}}$, $T \in \text{GL}(n, K)$, leads to

$$[B] \quad \frac{d\tilde{\mathbf{y}}}{dx} = B\tilde{\mathbf{y}}, \quad B = T[A] := T^{-1}AT - T^{-1}T'.$$

Systems $[A]$ and $[B]$ are called equivalent.

Exponential Parts

$\overline{K} = \bigcup_{m \in \mathbb{N}^*} \mathbb{C}((x^{1/m}))$ field of formal Puiseux series in x .

Definition: $w \in \overline{K}$ is an exponential part of $[A]$ if there exists a formal solution of the form $\exp(\int w) \mathbf{u}$ with $\mathbf{u} \in \overline{K}^n \setminus \{0\}$, i.e. $(\frac{d}{dx} - A)(\mathbf{u}) = w\mathbf{u}$.

Remark. If w is an Exp. Part for $[A]$, so is $w + f'/f$, $\forall f \in \overline{K}^*$

Definition: $w_1, w_2 \in \overline{K}$ are equivalent if $w_1 - w_2 = f'/f$ for some $f \in \overline{K}^*$.
 Notation: $w_1 \sim w_2$.

Facts Modulo \sim

- ▶ Each system has n exponential parts (not necessarily distinct).
 - ▶ Exponential parts are invariants under gauge transformations over \overline{K} .
- Equivalent systems have the same exponential parts.

Exp. Parts and Formal Solutions

$[A]$ has a formal fundamental matrix solution of the form

$$\Phi(x^{1/s}) x^\Lambda \exp(Q(x^{-1/s}))$$

$s \in \mathbb{N}^*$, $\Phi \in \text{GL}(n, \mathbb{C}((x^{1/s})))$,

$Q(x^{-1/s}) = \text{diag}\left(q_1(x^{-1/s}), \dots, q_n(x^{-1/s})\right)$ where the q_i 's are polynomials in $x^{-1/s}$ over \mathbb{C} without constant term,

Λ is a constant matrix commuting with Q .

- If w is an exponential part, then

$$w \sim \frac{dq}{dx} + \lambda/x$$

where $q \in \{q_1, \dots, q_n\}$ and λ is an eigenvalue of Λ .

Classification of singularities

- ▶ Q is invariant under all gauge transformations $T \in \mathrm{GL}(n, \overline{\mathbb{K}})$.
- ▶ When $Q(x^{-1/s}) \not\equiv 0$, the origin is called an *irregular singular point* of the system $[A]$. In this case the elements of $Q(x^{-1/s})$ determine the main asymptotic behavior of actual solutions as $x \rightarrow 0$ in sectors of sufficiently small angular opening (Asymptotic existence theorem (cf. Wasow)).
- ▶ If $Q(x^{-1/s}) \equiv 0$, the point $x = 0$ is called *regular singular point* of $[A]$. In this case $s = 1$ and the formal series $\Phi(x)$ converges whenever the series for $A(x)$ does.
- ▶ Existence of Formal Solutions goes back to Turritin, Hukuhara, Levelt, Balser-Jurkat-Lutz
- ▶ Efficient computation of Q [Barkatou 1997], [Pflügel 2000], [Barkatou-Pflügel 2007]

Example: $y''(z) = zy(z)$ (Airy Equation)

$z = \infty$ is a singular point at ∞

$$x = \frac{1}{z} \Rightarrow x^5 y'' + 2x^4 y' - y = 0$$

$$\Rightarrow \mathbf{y}' = \begin{pmatrix} 0 & 1 \\ \frac{1}{x^5} & -\frac{2}{x} \end{pmatrix} \mathbf{y}$$

Formal Solution Matrix: $Y = \Phi(x) U x^J U^{-1} e^{Q(x^{-1/2})}$

$$\Phi(x) = \dots, \quad U = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}, \quad J = \begin{pmatrix} \frac{1}{4} & 0 \\ 0 & -\frac{3}{4} \end{pmatrix}$$

$$Q = \begin{pmatrix} -\frac{2}{3x^{3/2}} & 0 \\ 0 & \frac{2}{3x^{3/2}} \end{pmatrix}$$

Hence we have two exponential parts:

$$w_1 = \frac{1}{x^{5/2}} + \frac{1}{4x}, \quad w_2 = -\frac{1}{x^{5/2}} - \frac{3}{4x}$$

Hukuhara-Turritin's Normal Form

Any differential system $[A]$ is equivalent over \overline{K} to a system $[B]$ of the form:

$$B = \Gamma_1 x^{-k_1-1} + \Gamma_2 x^{-k_2-1} + \cdots + \Gamma_m x^{-k_m-1} + (\Gamma_0 + N)x^{-1}$$

where

- (a) $k_1 > k_2 > \cdots > k_m > 0$ are rational numbers,
- (b) the Γ_j 's and N are constant matrices,
- (c) the Γ_j 's are diagonal and commute with N .

The exponential parts of $[A]$ are given by:

$$w_i \sim \Gamma_1^{(i)} x^{-k_1-1} + \Gamma_2^{(i)} x^{-k_2-1} + \cdots + \Gamma_m^{(i)} x^{-k_m-1} + \Gamma_0^{(i)} x^{-1}$$

where $\Gamma_j = \text{diag}(\Gamma_j^{(1)}, \dots, \Gamma_j^{(n)})$

What's the point of knowing the Exp. Parts?

- ▶ Local analysis near a singularity:
 - ▶ Asymptotic behavior of actual solutions
 - ▶ Summability problems,
 - ▶ Stokes multipliers, etc.
- ▶ Local data are useful for solving global problems:
 - ▶ Computing exponential solutions of systems with coefficients in $\mathbb{C}(x)$ or in an extension of $\mathbb{C}(x)$
 - ▶ Factorisation problems, Computing eigenrings
 - ▶ Computing $\text{Hom}(A, B)$
 - ▶ Testing the equivalence of two systems with rational function coefficients

The problem I want to discuss

To describe the relations that may exist between Exponential Parts of $[A]$ and Eigenvalues of A .

- **Application:** To calculate Exp. Parts of $[A]$ (or parts of them) from Eigenvalues of A .
- **Interest:** Eigenvalues are easier to compute than Exp. Parts.
 - ▶ Eigenvalues of A are roots in \overline{K} of the algebraic **scalar equation** $\chi_A(\lambda) = \det(A - \lambda I_n) = 0$.
 - Can be computed using Newton-Puiseux algorithm
 - ▶ The leading terms of the eigenvalues can be found by using *tropical* calculations.

How the exp-parts of $[A]$ do relate to the eigenvalues of A ?

$\text{Expp}(A) = \text{set of Exp. Parts of } [A]$.

$\text{Spec}(A) = \text{spectrum of } A$.

Observation: Each Exp. Part of $[A]$ is an eigenvalue of $A + H$ for some matrix H in $\overline{\mathbb{K}}$ with $\text{val}(H) > -1$.

Consequence: For all $w \in \text{Expp}(A)$,

$$\max_{\alpha \in \text{Spec}(A)} \text{val}(w - \alpha) > k := \text{val}(A) + \frac{-1 - \text{val}(A)}{n}.$$

Exp. Parts and Eigenvalues of A do agree up to the order k .

BUT Property above is of no use when the order of Exp. Parts exceeds k .

Goal: Give easily checkable sufficient conditions on A in order that Exponential parts and Eigenvalues have same leading terms.

Simple Examples

- Systems associated with a scalar differential equation:

$$A = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ a_0 & a_1 & a_2 & \dots & a_{n-1} \end{pmatrix}, \quad a_i \in K.$$

Leading Terms (L. T.) of Eigenvalues of A are equal to L.T. of Exp. Parts of $[A]$.

- The matrix A consists in a single term:

$$A = A_0 x^{-p}, \quad A_0 \in \mathbb{C}^{n \times n}.$$

Exp. Parts of $[A]$ are equal to the eigenvalues of A :

$$\alpha x^{-p} \quad \alpha \in \text{spec}(A_0).$$

- The leading matrix A_0 is not nilpotent:

$$A = A_0 x^{-p} + O(x^{-p+1}).$$

If A_0 is not nilpotent then to each eigenvalue α of A_0 corresponds an exponential part of $[A]$ of the form

$$\alpha x^{-p} + O(x^{-p+1}).$$

In particular, Exp. Parts and Eigenvalues have the same order
 $-p = \text{val}(A)$.

The Nilpotent Case: A_0 is nilpotent

1. Eigenvalues and Exp. Parts have order bigger than $\text{val}(A)$.
2. They do not necessarily have the same order.

Example

$$A = \begin{pmatrix} -x^{-2} & -1 \\ -1 + x^{-4} & x^{-2} \end{pmatrix}$$

$$\text{val}(A) = -4 \quad A_0 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$

Exp. Parts of $[A]$:

$$w_1 = \sqrt{2}x^{-3/2} - 5/4x^{-1}, \quad w_2 = -\sqrt{2}x^{-3/2} - 5/4x^{-1}$$

Eigenvalues of A :

$$\lambda_1 = 1, \quad \lambda_2 = -1.$$

Consider the equivalent matrix

$$B := T[A] = \begin{pmatrix} -\frac{2+x^3}{x} & \frac{2+x^3}{x} \\ -\frac{x^4-1}{x^2} & x^2 \end{pmatrix} \quad \text{where } T = \begin{pmatrix} x^2 & -x^2 \\ 0 & 1 \end{pmatrix}.$$

Exp. Parts of $[B]$:

$$w_1 = \sqrt{2}x^{-3/2} - 5/4x^{-1}, \quad w_2 = -\sqrt{2}x^{-3/2} - 5/4x^{-1}$$

Eigenvalues of B :

$$\alpha_1 = \sqrt{2}x^{-3/2} - x^{-1} + O(x^{-1/2}), \quad \alpha_2 = -\sqrt{2}x^{-3/2} - x^{-1} + O(x^{-1/2})$$

Note that

$$\text{val}(B) = -2 \quad B_0 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$

Comparison of Eigenvalues and Exp. Parts

Proposition Suppose that $\text{val}(A) \leq -1$. Then for each $w \in \text{Expp}(A)$

$$\max_{\alpha \in \text{spec}(A)} \text{val}(w - \alpha) > \text{val}(A) + \frac{-1 - \text{val}(A)}{n}.$$

In other words,

$$\forall w \in \text{Expp}(A) \exists \alpha \in \text{Spec}(A) : w = \alpha + o(x^{\text{val}(A) + \frac{-1 - \text{val}(A)}{n}}).$$

Corollary Let $w \in \text{Expp}(A)$ satisfies $\text{val}(w) - \text{val}(A) \leq \frac{-1 - \text{val}(A)}{n}$ then $\text{LT}(w) = \text{LT}(\alpha)$ for some $\alpha \in \text{Spec}(A)$.

Problem: It may happen that the difference

$$\min_{w \in \text{Expp}(A)} \text{val}(w) - \text{val}(A)$$

be too big.

Solution: Replace A by an equivalent matrix B such that

$$\min_{w \in \text{Expp}(B)} \text{val}(w) - \text{val}(B)$$

is as small as possible.

How? By using Moser reduction algorithm.

Moser Reduced Systems

Moser rank: $m(A) = \max \left(0, -\text{val}(A) - 1 + \frac{\text{rank}(A_0)}{n} \right).$

Moser invariant: $\mu(A) = \min \{m(T[A]) \mid T \in GL(n, K)\}$

Definition. $[A]$ is said to be Moser-reduced if $m(A) = \mu(A)$.

Theorem. [Moser 1960] If $\text{val}(A) < -1$ then A is Moser-reduced iff the polynomial

$$\Theta_A(\lambda) := x^{\text{rank}(A_0)} \det (\lambda I - A_0/x - A_1)_{|x=0} \not\equiv 0.$$

Moser Algorithm: It transforms a given system into an equivalent Moser-reduced one.

Minimal Order of Exponential Parts

$$\kappa(A) = \min_{w \in \text{Expp}(A)} \text{val}(w).$$

- $\kappa(A) \geq \text{val}(A)$ with equality iff A_0 is non-nilpotent.
- Let $D = \sum_{i=0}^n c_i \partial^i$, ($c_i \in K$, $c_n = 1$) be any operator obtained by transforming $[A]$ to a scalar equation of n th order. Then

$$\kappa(A) = \min_{0 \leq i \leq n-1} \frac{\text{val}(c_i)}{n-i}.$$

An estimation of Minimal Order of Exponential Parts

Theorem Suppose A Moser-reduced and A_0 nilpotent. Then

$$\text{val}(A) + \frac{1}{n-d} \leq \kappa(A) \leq \text{val}(A) + 1 - \frac{r}{n-d}$$

where $r = \text{rank}(A_0)$ and $d = \deg \Theta_A(\lambda)$.

Corollary With the assumptions and notation above, if $n - d - r = 1$ then

$$\kappa(A) = \text{val}(A) + \frac{1}{n-d}$$

Example

$$A(x) = \frac{1}{x^4} \begin{bmatrix} 0 & 0 & x & 0 \\ 1 & -x^2 & x^2 & -x^2 \\ 0 & 1 & x^2 & 0 \\ x^2 & x^2 & 0 & -x^2 \end{bmatrix}$$

$$A_0 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \text{ is nilpotent and has rank } r = 2.$$

$\Theta_A(\lambda) = \lambda$ is not zero and has degree $d = 1$.

The above theorem tells us:

$$-4 + 1/3 = \text{val}(A) + \frac{1}{n-d} \leq \kappa(A) \leq \text{val}(A) + 1 - \frac{r}{n-d} = -4 + 1 - 2/3.$$

Hence $\kappa(A) = -11/3$.

Minimal Order of Eigenvalues

Definition:

$$\rho(A) = \min_{\alpha \in \text{Spec}(A)} \text{val}(\alpha).$$

- $\rho(A) \geq \text{val}(A)$ with equality iff A_0 is non-nilpotent.
- Let $\det(A - \lambda I_n) = \sum_{i=0}^n a_i \lambda^i$ be the characteristic polynomial of A . Then

$$\rho(A) = \min_{0 \leq i \leq n-1} \frac{\text{val}(a_i)}{n-i}.$$

Theorem Suppose A Moser-reduced and A_0 nilpotent. Then

$$\text{val}(A) + \frac{1}{n-d} \leq \rho(A) \leq \text{val}(A) + 1 - \frac{r}{n-d}.$$

where $r = \text{rank}(A_0)$ and $d = \deg \Theta_A(\lambda)$.

Main Results

Minimal Exponential Parts

Definition: $w \in \text{Expp}(A)$ is minimal if $\text{val}(w) = \kappa(A)$.

Theorem Let A be Moser-reduced, $r = \text{rank}(A_0)$, $d = \deg \Theta_A(\lambda)$. Suppose that

$$(C) \quad -\text{val}(A) - 1 \geq \left(1 - \frac{r}{n-d}\right)(r+1).$$

Then

- (i) $\kappa(A) = \rho(A)$
- (ii) If $w \in EP(A)$ is minimal then there exists $\alpha \in \text{Spec}(A)$ such that $\text{LT}(w) = \text{LT}(\alpha)$.

Remarks

- ▶ Using a different method Hilali and Wazner (1986) showed that $\kappa(A) = \rho(A)$ under the **stronger condition**

$$-\text{val}(A) - 1 \geq (r + 1).$$

That method **does not yield the result on leading terms.**

- ▶ Theorem above implies also the following old result (MB 1997): If A is Moser-reduced then L.T. of minimal Exp. Parts coincide with L.T. of minimal eigenvalues of A provided

$$-\text{val}(A) - 1 > n - r.$$

- ▶ It is possible to come down to the case where the condition (C) is fulfilled.

Trick: Use a ramification $x = t^m$ with $m \geq \frac{n-r-d}{-\text{val}(A)-2+r/(n-d)}$.

A Refined Result

Theorem Assume A Moser-reduced and let $r = \text{rank}(A_0)$.

If $-\text{val}(A) - 1 \geq (r + 1)$ then for each $w \in \text{Expp}(A)$ satisfying $\text{val}(w) \leq \text{val}(A) + 1$ there exists $\alpha \in \text{Spec}(A)$ such that $\text{LT}(w) = \text{LT}(\alpha)$.

Remark Using a result of Pflügel (2000) one can always *decouple* $[A]$ into

$$A = A^{(1)} \oplus \cdots \oplus A^{(m)}$$

where each $A^{(i)}$ is Moser-reduced and all its Exp. Parts have order $\leq \text{val}(A^{(i)}) + 1$.

An Example

$$A = \begin{pmatrix} -5x^{-2} & 5x^{-1} & -2x^{-1} & -9x^{-2} \\ 5x^{-3} & 3x^{-2} & 2x^{-2} & -4x^{-2} \\ 4x^{-1} & -6x^{-1} & -5x^{-2} & 2 \\ 2x^{-3} - 2x^{-2} & -5x^{-1} & 3x^{-2} & -6x^{-2} \end{pmatrix}$$

$$n = 4, \quad \text{val}(A) = -3, \quad r = \text{rank}(A_0) = 1, \quad d = \deg \Theta_A(\lambda) = 2$$

$$\Theta_A(\lambda) := x^r \det(A_0/x + A_1 - \lambda I)_{|x=0} = (\lambda - 3)(\lambda + 5).$$

A is Moser-reduced and $-\text{val}(A) - 1 = 2 \geq 2 = r + 1$

L.T. of Exp. Parts with order ≤ -2 are equal to L. T. of Eigenvalues of A .

Exponential Parts of $[A]$:

$$(x = t, w = 3t^{-2} + \frac{1937}{72}t^{-1}), (x = t, w = -5t^{-2} - \frac{33}{8}t^{-1}),$$

$$(x = -18t^2, w = \frac{1}{324}t^{-5} - \frac{11}{648}t^{-4} + \frac{173}{2592}t^{-3} + \frac{419}{648}t^{-2})$$

Eigenvalues of A :

$$(x = t, \lambda = 3t^{-2} + \frac{1937}{72}t^{-1} + O(1)),$$

$$(x = t, \lambda = -5t^{-2} - \frac{33}{8}t^{-1} + O(1)),$$

$$(x = -18t^2, \lambda = \frac{1}{324}t^{-5} - \frac{11}{648}t^{-4} + \frac{173}{2592}t^{-3} + \frac{205}{324}t^{-2} + O(t^{-1}))$$

Tropical Computation of Eigenvalues

A Tropical Excursion

- ▶ Tropical / min-plus algebra $\mathbb{R}_{min} := \mathbb{R} \cup \{\infty\}$ equipped with

$$a \oplus b = \min(a, b) \text{ and } a \otimes b = a + b$$

The zero element is ∞ and the unit element is 0.

- ▶ A tropical polynomial function is a function of the form

$$P_n(t) = a_n t^n \oplus a_{n-1} t^{n-1} \oplus \cdots \oplus a_1 t \oplus a_0 = \min_{0 \leq k \leq n} \{kt + a_k\}.$$

- ▶ Tropical roots of a polynomial $P_n(t)$ are the points where the minimum of all monomials is achieved twice.
- ▶ A tropical polynomial function can be factored uniquely as

$$P_n(t) = a_n \prod_{1 \leq k \leq n} (t \oplus \alpha_k) = a_n + \sum_{1 \leq k \leq n} \min(t, \alpha_k)$$

where $\alpha_1, \dots, \alpha_n$ are the tropical roots.

- ▶ The tropical roots of $P_n(t)$ can be computed in $O(n)$ time.

The valuations of the roots of a polynomial in $\mathbb{C}((x))[\lambda]$

- ▶ Let $f(x, \lambda) = \sum_{0 \leq k \leq n} f_k(x) \lambda^k \in \mathbb{C}((x))[\lambda]$
- ▶ Define the tropical polynomial

$$P(t) = \min_{0 \leq k \leq n} \{kt + \text{val}(f_k)\}$$

- ▶ The valuations of the roots of f coincide with the tropical roots of P .
Example:

$$f(x, \lambda) = (x^2 + O(x^2)) + (-x^3 + O(x^3))\lambda + (x^5 + O(x^5))\lambda^2$$

$P(t) = \min(2, 3 + t, 5 + 2t)$ has two tropical roots: -1 and -2 .

The roots of $f(x, \lambda) = 0$ are:

$$\lambda_1(x) = x^{-1} + O(1) \text{ and } \lambda_2(x) = x^{-2} + O(t^{-1})$$

Tropical eigenvalues of a matrix $M \in M_n(\mathbb{R}_{min})$

- Tropical eigenvalues of $M \in M_n(\mathbb{R}_{min})$ are the roots of

$$p(t) = per(M \oplus tl)$$

where

$$per(M) = \min_{\sigma \in S_n} \sum_{i=1}^n M_{i\sigma(i)}$$

- The tropical eigenvalues can be computed in $O(n^4)$ by an algorithm by Burkard & Butkovic (2003).

Example:

$$M = \begin{pmatrix} -1 & -2 & -1 \\ \infty & -1 & -1 \\ -2 & -2 & -1 \end{pmatrix}$$

M has one one tropical eigenvalue, $-5/3$ with multiplicity 3.

Theorem (Akian, Bapat, Gaubert 2004)

Let $A = (a_{ij}) \in M_n(\mathbb{C}((x)))$ and put $M := (\text{val}(a_{ij}))$. Then, the valuations of the eigenvalues of A can be computed, in non-degenerate cases, by finding the tropical eigenvalues of M .

Examples

Example 1

Let

$$A = \begin{pmatrix} -x^{-1} & 2/3 \frac{x-1}{x^2} & \frac{16}{9} x^{-1} \\ 0 & -x^{-1} & 4/3 x^{-1} \\ 9/4 x^{-2} & 3/4 \frac{1+x}{x^2} & -x^{-1} \end{pmatrix}.$$

The associated valuation matrix is

$$M = \begin{pmatrix} -1 & -2 & -1 \\ \infty & -1 & -1 \\ -2 & -2 & -1 \end{pmatrix}$$

It has one tropical eigenvalue, $-5/3$ with multiplicity 3.

$A(x)$ has three eigenvalues of order $x^{-5/3}$.

The exponential parts of $\frac{dy}{dx} = A(x)y$

$$(x = -1/2 t^3, w = 4 t^{-5} - 10/3 t^{-4} + 8/3 t^{-3}).$$

Example 2

$$A = \begin{pmatrix} \frac{x-1}{x} & -\frac{x-1}{x^3} & -\frac{3+x}{x} & \frac{-2x^2+x^4+x^3+1}{x^2} \\ 0 & -\frac{2x+1}{x^2} & 0 & x^{-2} \\ \frac{x+1}{x} & -x^{-2} & -\frac{x+4}{x} & \frac{x^4+x^3+1}{x^2} \\ x^{-3} & 0 & 0 & -\frac{-1+3x}{x^2} \end{pmatrix}$$

The associated valuation matrix is

$$M = \begin{pmatrix} -1 & -3 & -1 & -2 \\ \infty & -2 & \infty & -2 \\ -1 & -2 & -1 & -2 \\ -3 & \infty & \infty & -2 \end{pmatrix}$$

The tropical eigenvalues of M are:

$$[-\frac{8}{3}, 3], \quad [-1, 1]$$

The eigenvalues of $A(x)$ are of order:

$$x^{-8/3}, \quad x^{-1}$$

The exponential parts of $\frac{dy}{dx} = A(x)y$ are:

$$(x = t^3, w = t^{-8} + 1/3 t^{-7} - \frac{1}{81} t^{-5} + \frac{82}{243} t^{-4} - 7/3 t^{-3})$$

$$(x = t, w = -4 t^{-1})$$

Example 3

$$A = \begin{pmatrix} -x^{-1} & \frac{8x^2+5-2x}{x^3} & \frac{1+2x^4+2x^3}{x^3} & -\frac{-1+8x^2}{x^3} \\ 0 & \frac{-1+3x}{x^2} & x+1 & -4x^{-1} \\ -1 & \frac{3x^3+x^4+1}{x^3} & \frac{x+1}{x^3} & \frac{2+x}{x^3} \\ \frac{1+x^5}{x^4} & -\frac{2x^2+1}{x} & 0 & \frac{x-1}{x} \end{pmatrix}$$

The associated valuation matrix is

$$M = \begin{pmatrix} -1 & -3 & -3 & -3 \\ \infty & -2 & 0 & -1 \\ 0 & -3 & -3 & -3 \\ -4 & -1 & \infty & -1 \end{pmatrix}$$

The tropical eigenvalues of M are:

$$[-\frac{7}{2}, 2], \quad [-3, 1] \quad [-2, 1]$$

The eigenvalues of $A(x)$ are of order:

$$x^{-7/2}, \quad x^{-3}, \quad x^{-2}$$

The exponential parts of $\frac{dy}{dx} = A(x)y$ are:

$$(x = t^2, w = t^{-7} + t^{-6} - 1/2 t^{-5} + 3/2 t^{-4} - \frac{49}{8} t^{-3} + 9/4 t^{-2})$$

$$(x = t, w = -t^{-3} - 2 t^{-2} + 9 t^{-1})$$

$$(x = t, -13 w = -t^{-2} + t^{-1})$$

- The computation of tropical eigenvalues has been implemented in Maple by Georg Regenburger.

Some References

-  Balser, W., Jurkat, W., and Lutz, D.
A General Theorie of Invariants For Meromorphic Differential Equations, Part I: Formal Invariants.
Funcionalaj Ekvacioj 22 (1979), 197–221.
-  Barkatou, M.A.
An algorithm to compute the exponential part of a formal fundamental matrix solution of a linear differential system.
Journal of App. Alg. in Eng. Comm. and Comp. 8, 1 (1997), 1–23.
-  Hilali, A., and Wazner, A.
Formes super–irréductibles des systèmes différentiels linéaires.
Numer. Math. 50 (1987), 429–449.
-  Moser, J.
The order of a singularity in Fuchs' theory.
Math. Z. (1960), 379–398.



Turritin, H.

Convergent solutions of ordinary linear homogeneous differential equations in the neighborhood of an irregular singular point.
Acta Math. 93 (1955), 27–66.



Walker , R. J.

Algebraic curves .

Dover 1962.



Wasow, W.

Asymptotic Expansions for Ordinary Differential Equations.

Robert E.Krieger Publishing, 1967.



M. Akian, R. Bapat, and S. Gaubert.

A Perturbation of eigenvalues of matrix pencils and the optimal assignment problem.

C. R. Math. Acad. Sci. Paris, 339(2):103–108, 2004.



M. Akian, R. Bapat, and S. Gaubert.

A Min-plus methods in eigenvalue perturbation theory and generalised Lidskii-Vishik-Ljusternik theorem.

arXiv:math.SP/0402090, 2005



R. E. Burkard and P. Butkovic.

A Finding all essential terms of a characteristic maxpolynomial.

Discrete Appl. Math., 130(3):367–380, 2003.