

# Notes for MA591U, Spring 2001

## (Symbolic Computation)

### Integration of Rational Functions

Suppose  $f/g \in \mathbb{Q}(x)$ . We want to evaluate  $\int f/g$ .

(1) We will show that:

$$\int \frac{f}{g} = R(x) + \sum_{i=1}^m c_i \ln(x - \alpha_i) \text{ where } R(x) \in \mathbb{C}(x), \alpha_i \in \mathbb{C};$$

(2) We will find the smallest extension  $k \supset \mathbb{Q}$  so that

$$\int \frac{f}{g} = v_0 + \sum_{i=1}^m c_i \ln v_i \text{ where } v_0 \in k(x), v_i \in k[x], c_i \in k.$$

(3) We want to find the  $v_i$  *quickly*.

**EXAMPLE:**

$$\int \frac{2x}{x^2+1} dx = \ln(x-i) + \ln(x+i) = \ln(x^2+1).$$

The key to the method we typically teach in calculus for the integration of rational functions is partial fraction decomposition (`parfrac` in Maple). Given  $f/g \in k(x)$ , there exist irreducible, monic polynomials  $p_1, \dots, p_m$  so that

$$\frac{f}{g} = h(x) + \sum_{i=1}^m \sum_{j=1}^{n_i} \frac{q_{ij}}{p_i}$$

where  $h, q_{ij} \in k[x]$  and  $\deg q_{ij} < \deg p_i$ . This decomposition is, furthermore, unique. (For a proof, see Lang's *Algebra*.)

**EXAMPLE:** Consider

$$\frac{f}{g} = \frac{2x^3 - x^2 + 2x + 1}{x^4 + 2x^2 + 1} \in \mathbb{C}(x).$$

The decomposition is

$$\frac{f}{g} = \frac{-\frac{1}{2}}{(x+i)^2} + \frac{1}{x+i} + \frac{-\frac{1}{2}}{(x-i)^2} + \frac{1}{x-i}$$

so

$$\begin{aligned} \int \frac{f}{g} &= -\frac{1}{2} \int \frac{dx}{(x+i)^2} + \int \frac{dx}{(x+i)} - \frac{1}{2} \int \frac{dx}{(x-i)^2} + \int \frac{dx}{x-i} \\ &= \frac{1}{2(x+i)} + \ln(x+i) + \frac{1}{2(x-i)} + \ln(x-i) \\ &= \frac{x}{x^2+1} + \ln(x^2+1). \end{aligned}$$

In general,

$$\int \frac{f}{g} = \int h + \int \sum \sum \frac{q_{ij}}{(x - \alpha_i)^j} = H + \sum_{i=1}^m \sum_{j=2}^{n_i} \frac{q_{ij}}{(x - \alpha_i)^{j-1}} + \sum q_{i1} \ln(x - \alpha_i) = u_0 + \sum c_i \ln u_0$$

where  $u_0 \in \mathbb{C}(x)$ ,  $u_i \in \mathbb{C}[x]$ .

The trouble with this method is that factoring introduces many things that *we don't really need*. In the example above, partial fraction decomposition introduced the algebraic extension  $i$ , but we did not need it in the final solution. Another example of this might be

$$\int \frac{nx^{n-1}}{x^n - 1} = \sum_{j=1}^n \ln \left( x - e^{j \cdot \frac{2\pi i}{n}} \right) = \ln(x^n - 1).$$

We would like an algorithm that uses as few algebraic extensions as necessary, and introduces them as late as possible.

In 1872, Hermite made the first development in this regard: we can find  $u_0$  without factoring, and without going to extension fields.

(1) The first step is to write  $g$  in squarefree factorization:  $g = \prod_{i=1}^m r_i^i$ . From the last example,  $x^4 + 2x^2 + 1$ , it is straightforward to show that  $x^4 + 2x^2 + 1 = 1 \cdot (x^2 + 1)^2$ .

(2) The second step is to write

$$\frac{f}{g} = r + \frac{b_1}{r_1} + \dots + \frac{b_m}{r_m^m}$$

where  $r, b_i \in \mathbb{Q}[x]$  (the  $r_i$  come from the squarefree factorization of step (1)). We obtain  $r$  by dividing  $f$  and  $g$ . To obtain the  $b_i$ , we use the fact that  $\gcd(r_i, r_j) = 1$  when  $i \neq j$ . Then there exist  $a_1, b_1$  such that

$$a_1 r_1 + b_1 \prod_{i=2}^m r_i^i = 1$$

so that

$$\frac{1}{\prod_{i=1}^m r_i^i} = \frac{b_1}{r_1} + \frac{a_1}{\prod_{i=2}^m r_i^i} = \frac{b_1}{r_1} + \frac{b_2}{r_2^2} + \frac{a_2}{\prod_{i=3}^m r_i^i} = \dots = \sum_{i=1}^m \frac{b_i}{r_i^i}.$$

To find  $\int f/g$ , it is thus enough to find  $\int b_i/r_i$ .

Hermite's idea showed how to reduce to the case where the exponent in the denominator is 1: find  $C, D$  such that

$$Cr + Dr' = 1$$

(we can do this since  $\gcd(r, r') = 1$ ) and then

$$\int \frac{b}{r^i} = \int \left( \frac{Cr b}{r^i} + \frac{Dr' b}{r^i} \right) = \int \frac{Cb}{r^{i-1}} + \int Db \frac{r'}{r^i}.$$

The denominator of the integrand in the first term has a smaller degree than before, and the second integral we can integrate by parts. Let  $u = Db$  and  $dv = r'/r^i$ . We obtain

$$uv - \int v du = \frac{Db}{(1-i)r^{i-1}} - \int \frac{(Db)'}{(1-i)r^{i-1}}.$$

Observe that, again, the denominator of the new integrand has smaller degree than before. Hermite thus showed

$$\int \frac{f}{g} = H + \int \frac{b}{r}$$

where  $H \in \mathbb{Q}(x)$ ,  $\deg b < \deg r$ , and  $r$  is squarefree. We see that we can do all this without factoring, and without leaving  $\mathbb{Q}(x)$ .

We have now reduced the problem to

$$\int \frac{f}{g}$$

where  $\deg f < \deg g$  and  $g$  is squarefree. Rothstein and Trager independently solved this problem in the 1970s by showing the following.

**THEOREM:**

Let  $R(y) = \text{Res}_x(f - yg', g)$  and let  $c_1, \dots, c_t$  be the roots of  $R(y)$  in  $\mathbb{C}$ . Let  $u_i = \gcd(f - c_i g', g)$ . Then

$$(1) \quad \int \frac{f}{g} = \sum_{i=1}^t c_i \ln u_i.$$

$$(2) \quad \left( k \supset \mathbb{Q} \text{ and } \int \frac{f}{g} = \sum d_i \ln w_i \right) \Rightarrow [(c_i \in k) \Rightarrow (d_j \in k \text{ and } w_i \in k(x))].$$

**PROOF:**

We know, from the uniqueness of partial fractions, that  $\exists \mathbb{F} \supset \mathbb{Q}$  so that

$$\exists d_i \in \mathbb{F}, \exists w_i \in \mathbb{F}(x) \quad \left( \int \frac{f}{g} = \sum d_i \ln w_i \right).$$

What we will show is that inside of any such  $\mathbb{F}$ , we can manipulate  $d_i$  and  $w_i$  until we obtain

$$\int \frac{f}{g} = \sum c_i \ln u_i$$

with  $c_i$  and  $u_i$  as in (1) above.

Observe the following:

- (1)  $\ln(a/b) = \ln a - \ln b$ , so we can assume that all the  $w_i \in \mathbb{F}[x]$ .
- (2)  $c \ln(pq) + d \ln(pr) = (c+d) \ln p + c \ln q + d \ln r$ . Hence we can assume that the  $w_i$  are relatively prime. (If  $w_i$  and  $w_j$  have a common factor  $p$ , factor it into its own logarithm as shown.)
- (3) We can assume the  $w_i$  are squarefree.
- (4) We can assume the  $c_i$  are distinct.

At this point, we claim that

$$\int \frac{f}{g} = \sum c_i \ln u_i$$

where the  $c_i$  and  $w_i$  are as above. For suppose  $\sum d_i \ln w_i$  satisfies (1)-(4). Thus

$$\frac{f}{g} = \sum d_i w'_i.$$

Since the  $w_i$  are relatively prime and squarefree, the uniqueness of partial fractions implies that none of the terms cancel. Hence  $g = \prod w_i$ . Let  $W_I = \prod_{j \neq i} w_j$ . Then

$$\frac{f}{g} = \frac{\sum d_i w'_i W_i}{\prod w_i}$$

and  $g' = \sum w'_i W_i$ . Now,

$$w_k = \gcd(0, w_k) = \gcd\left(f - \sum d_i w'_i W_i, w_k\right).$$

When  $k \neq i$ ,  $w_k | W_i$ , so

$$w_k = \gcd(f - d_k w'_k W_k, w_k) = \gcd\left(f - d_k \sum w'_i W_i, w_k\right) = \gcd(f - d_k g', w_k).$$

When  $l \neq k$ , consider that

$$\begin{aligned} \gcd(f - d_k g', w_l) &= \gcd\left(\sum d_i w'_i W_i - d_k \sum w'_i W_i, w_l\right) = \gcd(d_l w'_l W_l - d_k w'_l W_l, w_l) \\ &= \gcd((d_l - d_k) w'_l W_l, w_l) = 1 \end{aligned}$$

(since  $w_l$  squarefree implies  $\gcd(w'_l, w_l) = 1$ ,  $w_l$  relatively prime implies  $\gcd(w_l, W_l)$ , and  $d_l, d_k \in \mathbb{F}$ ). So

$$w_k = \gcd(f - d_k g', w_k) = \gcd\left(f - d_k g', \prod w_i\right) = \gcd(f - d_k g', g).$$

Hence the  $d_i$  appear as roots of  $R(y)$ , and the  $w_i$  are as given above.

Now we need to show that there are no other roots. Let  $c$  be a root of  $R(y)$  in some field  $\tilde{\mathbb{F}} \supset \mathbb{Q}$ . Let  $H = \gcd(f - cg', g)$ . Let  $h$  be an irreducible factor of  $H$ . Since  $H|g$  and  $h$  is irreducible, we have  $h|g$ . As  $g = \prod w_i$  and the  $w_i$  are relatively prime,  $\exists j (h|w_j)$ . Since  $h|(f - cg')$ , we have

$$\left[h \mid \left(\sum d_i w'_i W_i - c \sum w'_i W_i\right)\right] \Rightarrow [h \mid (d_j w'_j W_j - c w'_j W_j)] \Rightarrow (d_j = c).$$

**EXAMPLE:** Observe that

$$\int \frac{1}{x^3 + x}$$

has  $f = 1$  and  $g = x^3 + x$ . Also,  $\gcd(g, g') = 1$ , so  $g$  is squarefree. We now want

$$R(y) = \text{Res}_x(1 - y(3x^2 + 1), x^3 + x) = \cdots = (2y + 1)^2(y - 1).$$

Here  $c_1 = -1/2$  and  $c_2 = 1$ . Then

$$u_1 = \gcd\left(1 + \frac{1}{2}(3x^2 + 1), x^3 + x\right) = \gcd\left(\frac{3}{2}x^2 + \frac{3}{2}, x^3 + x\right) = x^2 + 1$$

$$u_2 = \gcd(1 - (3x^2 + 1), x^3 + x) = \gcd(-3x^2, x^3 + x) = x$$

so

$$\int \frac{1}{x^3 + x} = -\frac{1}{2} \ln(x^2 + 1) + \ln x.$$

This was of course an easy integral to compute, as there were no extensions that we needed to make to  $\mathbb{Q}$ , but this is not necessarily the norm.