Elimination of unknowns for systems of algebraic differential-difference equations

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Abstract

We establish effective elimination theorems for differential-difference equations. Specifically, we find a computable function $B(r,s)$ of the natural number parameters $r$ and $s$ so that for any system of algebraic differential-difference equations in the variables $x = x_1, \ldots, x_q$ and $y = y_1, \ldots, y_r$ each of which has order and degree in $y$ bounded by $s$ over a differential-difference field, there is a non-trivial consequence of this system involving just the $x$ variables if and only if such a consequence may be constructed algebraically by applying no more than $B(r,s)$ iterations of the basic difference and derivation operators to the equations in the system. We relate this finiteness theorem to the problem of finding solutions to such systems of differential-difference equations in rings of functions showing that a system of differential-difference equations over $\mathbb{C}$ is algebraically consistent if and only if it has solutions in a certain ring of germs of meromorphic functions.

1 Introduction

Differential-difference equations, or what are sometimes called delay differential equations, especially when the independent variable represents time, are ubiquitous in applications. See for instance [23] and the collection it introduces for a discussion of applications of delay differential equations in biology, the discussion of the follow-the-leader model in [19] for the use of differential-difference equations to model crowd behavior, and [1] for a thorough discussion of theory of delay differential equations and their applications to population dynamics and other fields. Much work has been undertaken in the analysis of the behavior of the solutions of these equations. We take up and solve parallel problems. First, we address the problem of determining the consistency of a systems of algebraic differential-difference equations, and more generally, of eliminating variables for such a system of equations. Secondly, we ask and answer the question of what structures should serve as the universal differential-difference rings in which we seek our solutions to these equations.

Our solution to the first problem, that is, of performing effective elimination for systems of differential-difference equations, is achieved by reducing the problem for differential-difference equations to one for ordinary polynomial equations to which standard methods in computational algebra may be applied. Let us
state our main theorem, Theorem 3.1, now. Precise definitions are given in Section 2. We show that there is a computable function $B(r, s)$ of the natural number parameters $r$ and $s$ so that whenever one is given tuples of variables $x = x_1, \ldots, x_q$ and $y = y_1, \ldots, y_r$ and a set $F$ of differential-difference polynomials in these variables each of which has order and degree in $y$ bounded by $s$ over some differential-difference field, then the differential-difference ideal generated by $F$, that is, the ideal generated by the elements of $F$ and all of their transforms under iterated applications of the distinguished difference and derivation operators, contains a nontrivial differential-difference polynomial in just the $x$ variables if and only if the ordinary ideal generated by the transforms of elements of $F$ of order at most $B = B(r, s)$ already contains such a nontrivial differential-difference polynomial in $x$. In particular, taking $q = 0$, this gives a procedure to test the consistency of a system of differential-difference equations.

The reader may rightly object that rather than giving a method for determining consistency of such a system of equations, what we have really done is to give a method for testing whether there is an explicit algebraic obstruction to the existence of a solution. In what sense must a solution actually exist if there is no such algebraic obstruction? This brings us to our second question of where to find the solutions. We address this problem in Section 5, in which we begin by proving an abstract Nullstellensatz theorem to the effect that solutions may always be found in differential-difference rings of sequences constructed from differential-difference fields. Of course, in practice, one might expect that the differential-difference equations describe functions for which the difference or delay operator takes the form $\sigma(f)(t) = f(t - \tau)$ (for some fixed parameter $\tau$) and the derivation operator is given by usual differentiation so that $\delta f = \frac{df}{dt}$. We establish with Proposition 5.7 that certain rings of germs of meromorphic functions serve as universal differential-difference rings in the sense that every algebraically consistent system of differential-difference equations over $\mathbb{C}$ has solutions in these rings of germs. As a complement to this positive result, we show that there are algebraically consistent differential-difference equations that cannot be solved in any ring of meromorphic functions (as opposed to germs).

The method of proof of our main theorem is modeled on the approach taken by three of the present authors in [21] for algebraic difference equations in that we modify and extend the decomposition-elimination-prolongation (DEP) method. However, we encounter some very substantial obstacles in extending these arguments to the differential-difference context. First of all, we argue by reducing from differential-difference equations to differential equations and then complete the reduction to algebraic equations using methods in computational differential algebra. Differential algebra in the sense of Ritt and Kolchin, especially the Noetherianity of the Kolchin topology, substitute for classical commutative algebra and properties of the Zariski topology, but there are essential distinctions preventing a smooth substitution. Most notably, in the computation of a bound for the length of a possible skew-periodic train in [21], one argues by induction on the codimension of a certain subvariety. In that algebraic case, since the ambient dimension is finite, such an inductive argument is well-founded. This would fail in the case at hand with differential algebraic varieties. To deal with this difficulty, we must argue with a much subtler induction stepping through a decreasing (and hence finite) chain of Kolchin polynomials.

With other steps of the argument, we must invoke or prove delicate theorems on computational differential algebra for which the corresponding results for ordinary polynomial rings are fairly routine. For instance, a key step in the calculation of our bounds involves computing upper bounds on the number of irreducible components of a differential algebraic variety given bounds on such associated parameters as the degrees of defining equations and the dimensions of certain ambient varieties. In the algebraic case, these bounds are provided by Bézout-type theorems. Here, we work to establish such bounds with Proposition 6.12.

For the most part, the methods we employ could be used to prove analogous theorems for partial differential-difference equations. That is, we would work with a ring $R$ equipped with a ring endomorphism $\sigma : R \to R$ and finitely many commuting derivations $\delta_1, \ldots, \delta_n : R \to R$ each of which commutes with $\sigma$. Our arguments go through verbatim in this case up to the point of the computation of bounds on the number of irreducible components of a differential variety and to our knowledge it is an open problem
whether such bounds exist, much less what the bounds might be. For the bounds we compute, it helps that for ordinary differential fields, the coefficients of the Kolchin polynomial are geometrically meaningful. This is not so for partial differential fields, but the bounds on these coefficients obtained in [14] should make it possible to extract explicit bounds analogous to \( B(r, s) \) in the case of partial differential-difference equations once the issue of bounding the number of irreducible components has been resolved.

Other potential generalizations present themselves, but they, too, lie outside the reach of our present methods. For example, one might wish for an elimination theorem for differential-difference equations in positive characteristic, especially as there is no restriction on the characteristic for the elimination theorem for algebraic difference equations, but many difficulties arise in positive characteristic, starting with the non-Noetherianity of the corresponding differential algebraic topology. In another direction, one might wish to allow for several commuting difference operators, corresponding, for example, to allowing delays of various scales in the delay differential equations. Based on our preliminary investigations, we expect the ultimate theorems to have a fundamentally different character for two or more difference operators. In particular, even for algebraic difference equations, we know of examples of consistent systems of difference equations with two commuting difference operators for which there are no skew-periodic solutions. On its own, this does not rule out the possibility of an effective elimination theorem, but it does mean that the approach we take here cannot be applied.

Finally, as a matter of proof technique, our approach is to reduce from equations in several operators to equations in fewer operators and so on until we reach purely algebraic equations. We expect that it may be possible to compute better bounds by making use of integrability conditions in the DEP method to reduce directly from equations with operators to algebraic equations. We do not pursue this idea here.

Some work on elimination theory for differential-difference equations appears in the literature, though the known results do not cover the problems we consider. In [17] algorithms for computing analogues of Gröbner bases in certain differential-difference algebras are developed. These algebras are rings of linear differential-difference operators. So, the resulting elimination theorems are appropriate for linear equations, but not for the nonlinear differential-difference equations we consider. Gröbner bases of a different kind for rings of differential-difference polynomial rings are considered in [15, 27] with the aim of computing generalized Kolchin polynomials. In these papers, the invariants are computed in fields, but as one sees in applications and as we will show in Section 5, one must consider possible solutions in rings of sequences or of functions in which there are many zero divisors.

In the papers [4] and [5], characteristic set methods for differential-difference rings are developed. While one might imagine that these techniques may be relevant to the problems we consider, it is not clear how to apply them directly as once again, generally, characteristic set methods are best adapted to studying solutions of such equations in fields. In [2] the model theory of differential-difference fields of characteristic zero is worked out. The results include a strong quantifier simplification theorem from which one could deduce an effective elimination theorem in our sense. In [20] such quantifier simplification theorems were proven for fields equipped with several operators. An overview of the model theory of fields with operators may be found in [3]. All of these quantifier elimination theorems for difference and differential fields very strongly use the hypothesis that the solutions are sought in a field. Already at the level of algebraic difference equations, the results of [8] show that if we allow for solving our equations in rings of sequences or their like, then the corresponding logical theory will be undecidable. In particular, no quantifier elimination theorem of the kind known for differential-difference fields can hold. This makes our effective elimination theorem all that more remarkable.

This paper is organized as follows. We start in Section 2 by introducing the technical definitions we require to state our main theorems. These theorems are then announced in Section 3. With Section 4 we give the definitions of the technical concepts used in our proofs. We deal with the question of where we should seek the solutions to our differential-difference equations in Section 5. The proof of our main theorem occupies Section 6.
2 Basic notation to state the main result

Definition 2.1 (Differential-difference rings).

- A differential-difference ring \((\mathcal{R}, \delta, \sigma)\) is a commutative ring \(\mathcal{R}\) endowed with a derivation \(\delta\) and an endomorphism \(\sigma\) such that \(\delta \sigma = \sigma \delta\).
- For simplicity of the notation, we say \(\mathcal{R}\) is a \(\delta\)-\(\sigma\)-ring.
- When \(\mathcal{R}\) is additionally a field, it is called a \(\delta\)-\(\sigma\)-field.
- If \(\sigma\) is an automorphism of \(\mathcal{R}\), \(\mathcal{R}\) is called an inversive \(\delta\)-\(\sigma\)-ring, or simply a \(\delta\)-\(\sigma^*\)-ring.
- If \(\sigma = \text{id}\), \(\mathcal{R}\) is called a \(\delta\)-ring or differential ring.
- Given two \(\delta\)-\(\sigma\)-rings \(\mathcal{R}_1\) and \(\mathcal{R}_2\), a homomorphism \(\phi : \mathcal{R}_1 \rightarrow \mathcal{R}_2\) is called a \(\delta\)-\(\sigma\)-homomorphism, if \(\phi\) commutes with \(\delta\) and \(\sigma\), i.e., \(\phi \delta = \delta \phi\) and \(\phi \sigma = \sigma \phi\).
- For a commutative ring \(R\), the ideal generated by \(F \subset R\) in \(R\) is denoted by \(\langle F \rangle\).
- For a \(\delta\)-ring \(R\), the differential ideal generated by \(F \subset R\) in \(R\) is denoted by \(\langle F \rangle^{(\infty)}\); for a non-negative integer \(B\), the ideal in \(R\) generated by the set \(\{\delta^i(F) \mid 0 \leq i \leq B\}\) in \(R\) is denoted by \(\langle F \rangle^{(B)}\).

Definition 2.2 (Differential-difference polynomials).

- Let \(\mathcal{R}\) be a \(\delta\)-\(\sigma\)-ring. The differential-difference polynomial ring over \(\mathcal{R}\) in \(y = y_1, \ldots, y_n\), denoted by \(\mathcal{R}[y_\infty]\), is the \(\delta\)-\(\sigma\) ring

\[
(\mathcal{R}[\delta^i \sigma^j y_k \mid i, j \geq 0; 1 \leq k \leq n], \delta, \sigma), \quad \sigma(\delta^i \sigma^j y_k) := \delta^i \sigma^{j+1} y_k, \quad \delta(\delta^i \sigma^j y_k) := \delta^{i+1} \sigma^j y_k.
\]

A \(\delta\)-\(\sigma\) polynomial is an element of \(\mathcal{R}[y_\infty]\).
- Given \(B \in \mathbb{N}\), let \(\mathcal{R}[y_B]\) denote the polynomial ring \(\mathcal{R}[\delta^i \sigma^j y_k \mid 0 \leq i, j \leq B; 1 \leq k \leq n]\).
- Given \(f \in \mathcal{R}[y_\infty]\), the order of \(f\) is defined to be the maximal \(i + j\) such that \(\delta^i \sigma^j y_k\) effectively appears in \(f\) for some \(k\), denoted by \(\text{ord}(f)\).
- The relative order of \(f\) with respect to \(\delta\) (resp. \(\sigma\), denoted by \(\text{ord}_\delta(f)\) (resp. \(\text{ord}_\sigma(f)\)), is defined as the maximal \(i\) (resp. \(j\)) such that \(\delta^i \sigma^j y_k\) effectively appears in \(f\) for some \(k\).
- Let \(\mathcal{R}\) be a \(\delta\)-\(\sigma\)-ring containing a \(\delta\)-\(\sigma\)-field \(k\). Given a point \(\alpha = (a_1, \ldots, a_n) \in \mathcal{R}^n\), there exists a unique \(\delta\)-\(\sigma\)-homomorphism over \(k\),

\[
\phi_\alpha : k[y_\infty] \rightarrow \mathcal{R} \quad \text{with} \quad \phi_\alpha(y_i) = a_i \quad \text{and} \quad \phi_\alpha|_{k} = \text{id}.
\]

Given \(f \in k[y_\infty]\), \(\alpha\) is called a solution of \(f\) in \(\mathcal{R}\) if \(f \in \ker(\phi_\alpha)\).

Definition 2.3 (Sequence rings and solutions). For a \(\delta\)-\(\sigma\)-\(k\)-algebra \(\mathcal{R}\) and \(I = \mathbb{N}\) or \(\mathbb{Z}\), the sequence ring \(\mathcal{R}^I\) has the following structure of a \(\delta\)-\(\sigma\)-ring (\(\delta\)-\(\sigma^*\)-ring for \(I = \mathbb{Z}\)) with \(\sigma\) and \(\delta\) defined by

\[
\sigma((x_i)_{i \in I}) := (x_{i+1})_{i \in I} \quad \text{and} \quad \delta((x_i)_{i \in I}) := (\delta(x_i))_{i \in I}.
\]

For a \(k\)-\(\delta\)-\(\sigma\)-algebra \(\mathcal{R}\), \(\mathcal{R}^I\) can be considered a \(k\)-\(\delta\)-\(\sigma\)-algebra by embedding \(k\) into \(\mathcal{R}^I\) in the following way:

\[
a \mapsto (\sigma^i(a))_{i \in I}, \quad a \in k.
\]

For \(f \in k[y_\infty]\), a solution of \(f\) with components in \(\mathcal{R}^I\) is called a sequence solution of \(f\) in \(\mathcal{R}\).
3 Main result

**Theorem 3.1** (Effective elimination). For all non-negative integers \( r, s \), there exists a computable \( B = B(r, s) \) such that, for all:

- non-negative integers \( q \),
- \( \delta\)-\( \sigma \)-fields \( k \) with \( \text{char} \ k = 0 \), and
- sets of \( \delta\)-\( \sigma \)-polynomials \( F \subset k[ x_s, y_s] \), where \( x = x_1, \ldots, x_q \), \( y = y_1, \ldots, y_r \), and \( \deg_y F \leq s \), we have

\[
\left\langle \sigma^i(F) \mid i \in \mathbb{Z}_{\geq 0} \right\rangle[\infty] \cap k[ x_\infty] = \{0\} \iff \left\langle \sigma^i(F) \mid i \in [0, B] \right\rangle[B] \cap k[ x_B] = \{0\}.
\]

By setting \( q = 0 \) in Theorem 3.1 and using Proposition 5.3, we obtain:

**Corollary 3.2** (Effective Nullstellensatz). For all non-negative integers \( r, s \), there exists a computable \( B = B(r, s) \) such that, for all:

- \( \delta\)-\( \sigma \)-fields \( k \) with \( \text{char} \ k = 0 \), and
- sets of \( \delta\)-\( \sigma \)-polynomials \( F \subset k[ y_s] \), where \( y = y_1, \ldots, y_r \) and \( \deg_y F \leq s \),

the following statements are equivalent:

1. There exists a \( \delta \)-field \( L \) such that \( F = 0 \) has a sequence solution in \( L \).
2. \( \frac{1}{i} \notin \left\langle \sigma^i(F) \mid i \in [0, B] \right\rangle[B] \).
3. There exists a field \( L \) such that the polynomial system \( \left\{ \sigma^i(F)^{(j)} = 0 \mid i, j \in [0, B] \right\} \) in the finitely many unknowns \( x_{B+S} \) has a solution in \( L \).

4 Definitions and notation used in the proofs

Let \( R \) be a \( \delta\)-\( \sigma \)-ring.

- For \( r, s \in \mathbb{N} \), let \( R[y_r, s] \) and \( R[y_\infty, s] \) denote the polynomial ring

\[
R[\delta^i \sigma^j y_k] \mid 0 \leq i \leq r, 0 \leq j \leq s; 1 \leq k \leq n
\]

and the \( \delta \)-ring

\[
R[\delta^i \sigma^j y_k] \mid i \geq 0, 0 \leq j \leq s; 1 \leq k \leq n,
\]

respectively. Additionally, \( R(y_r, s) \) and \( R(y_\infty, s) \) denote their fields of fractions.

- The radical of an ideal \( I \) in a commutative ring \( R \) is denoted by \( \sqrt{I} \).

- Let \( k \subset L \) be two \( \delta \)-fields. A subset \( S \subset L \) is said to be \( \delta \)-independent over \( k \), if the set \( \{ \delta^k_s \mid k \geq 0, s \in S \} \) is algebraically independent over \( k \). The cardinality of any maximal subset of \( L \) that is \( \delta \)-independent over \( k \) is denoted by \( \delta\text{-tr.deg} \ L/k \).

- In what follows, we will consider every \( \delta \)-field \( (k, \delta) \) as a \( \delta\)-\( \sigma^* \)-field with respect to \( \delta \) and the identity automorphism. From this standpoint, the ring of differential polynomials over \( k \) in \( y \) (see [11], Chapter I, § 6) can be realized as \( k[y_\infty, 0] \subset k[y_\infty] \). We use \( k(a_\infty, 0) \) to denote the differential field extension of \( k \) generated by a tuple \( a \).
Definition 4.1. A \( \delta \)-field \( K \) is called \emph{differentially closed} if, for all \( F \subset K[y_{\infty,0}] \) and \( \delta \)-fields \( L \) containing \( K \), the existence of a solution to \( F = 0 \) in \( L \) implies the existence of a solution to \( F = 0 \) in \( K \).

Definition 4.2 (Differential varieties and diffspec). Let \( (K, \delta) \) be a differentially closed field containing a differential field \( (k, \delta) \) and \( y = y_1, \ldots, y_n \).

- For \( F \subset k[y_{\infty,0}] \), we write
  \[ \mathbb{V}(F) = \{ a \in K^n \mid \forall f \in F \ f(a) = 0 \}. \]

- A subset \( X \subset K^n \) is called a \emph{differential variety} over \( k \) if there exists \( F \subset k[y_{\infty,0}] \) such that \( X = \mathbb{V}(F) \).

- For a subset \( X \subset K^n \), we also write \( X = \text{diffspec} R \) if there exists \( F \subset K[y_{\infty,0}] \) such that \( X = \mathbb{V}(F) \) and \( R = K[y_{\infty,0}]/\langle F \rangle(\infty) \) (note that \( R \) is not assumed to be reduced). We define \( R_X := K[y_{\infty,0}]/\sqrt{\langle F \rangle(\infty)} \).

- A differential variety \( \mathbb{V}(F) \) is called \emph{irreducible} if \( \sqrt{\langle F \rangle(\infty)} \) is a prime ideal.

- The \emph{generic point} \( (a_1, \ldots, a_n) \) of an irreducible \( \delta \)-variety \( X = \mathbb{V}(F) \) is the image of the \( y \) under the homomorphism \( K[y_{\infty,0}] \rightarrow K[y_{\infty,0}]/\sqrt{\langle F \rangle(\infty)} \).

- Taking differential varieties as the basic closed sets, we define the \emph{Kolchin topology} on \( K^n \).

- For a subset \( S \subset K^n \), we define the \emph{Kolchin closure} of \( S \) (denoted by \( S^{\text{Kol}} \)) to be the intersection of all differential subvarieties of \( K^n \) containing \( S \).

Let \( X \) be an irreducible \( \delta \)-variety with the generic point \( a = (a_1, \ldots, a_n) \).

- The \emph{differential dimension} of \( X \), denoted by \( \delta\text{-dim}(X) \), is defined as \( \delta\text{-tr.deg} K(a_{\infty,0})/K \).

- A \emph{parametric set} of \( X \) is a subset \( \{ y_i \mid i \in I \} \subset \{ y_1, \ldots, y_n \} \) such that \( \{ a_i \mid i \in I \} \) is a differential transcendence basis of \( K(a_{\infty,0}) \) over \( K \).

- The \emph{relative order} of \( X \) with respect to a parametric set \( U = \{ y_i \mid i \in I \} \), denoted by \( \text{ord}_U X \), is defined as
  \[ \text{ord}_U X = \text{tr.deg} K(a_{\infty,0})/K((a_i, i \in I)_{\infty,0}). \]

- The \emph{order} of \( X \) is the maximum of all the relative orders of \( X \) ([6, Theorem 2.11]), that is,
  \[ \text{ord}(X) = \max \{ \text{ord}_U X \mid U \text{ is a parametric set of } X \}. \]

5 \textbf{What is a universal } \delta\text{-}\( \sigma \)-ring for solving equations?\textbf{?}

This section is devoted to answering the question

**Question.** \emph{In what rings is it natural to look for solutions of differential-difference equations?}

We will show that rings of sequences are universal solution rings in the abstract mathematical sense. More precisely, we prove an analogue of the Hilbert Nullstellensatz, Proposition 5.3. On the other hand, from the applications standpoint, it would be natural if solutions of delay-differential equations were functions defined on a subset of the complex plane or real line. It turns out that these two seemingly contradictory standpoints can be viewed as closely related via the construction described below.
Definition 5.1 (Rings of meromorphic functions).

- Let $U \subset \mathbb{C}$ be an open nonempty set. We denote the ring of meromorphic functions on $U$ by $\mathcal{M}(U)$. $\mathcal{M}(U)$ is a field if and only if $U$ is connected.
- Let $D \subset \mathbb{C}$ be a nonempty discrete set. We define a ring $\mathcal{M}(D)$ of germs of meromorphic functions on $D$ as the quotient

\[ \mathcal{M}(D) := \{(f, U) \mid U \text{ is open such that } D \subset U, \ f \in \mathcal{M}(U)\}/\sim, \]

where the equivalence relation $\sim$ is defined by

\[ (f_1, U_1) \sim (f_2, U_2) \iff (\forall z \in U_1 \cap U_2, \ f_1(z) = f_2(z)). \]

- For every open nonempty $U \subset \mathbb{C}$, $\mathcal{M}(U)$ is a $\delta$-ring with respect to the standard derivative. If $U = U + \{1\}$, then $\mathcal{M}(U)$ can be considered as a $\delta$-$\sigma^*$-ring with respect to the shift automorphism $\sigma(f)(z) = f(z-1)$. Similarly, for a nonempty discrete $D \subset \mathbb{C}$, $\mathcal{M}(D)$ is a $\delta$-ring and. If additionally $D = D + \{1\}$, then $\mathcal{M}(D)$ is a $\delta$-$\sigma^*$-ring with $\sigma$ sending the equivalence class of $(f(z), U)$ to the equivalence class of $(f(z-1), U + \{1\})$.

Definition 5.2 (Transforms between functions and sequences).

- We define $S := \{z \in \mathbb{C} \mid -0.5 < \Re z < 0.5\} \subset \mathbb{C}$.
- Consider a nonempty open subset $U \subset \mathbb{C}$ such that $U = U + \{1\}$. Then we define a map

\[ \varphi_U : \mathcal{M}(U) \to (\mathcal{M}(U \cap S))^\mathbb{Z} \]

as follows. For every $f \in \mathcal{M}(U)$ and every $j \in \mathbb{Z}$, we define $f_j \in \mathcal{M}(U \cap S)$ by $f_j := f(z + j)$. Then we set $\varphi_U(f) := (f_1, f_0, f_{-1}, \ldots)$. One can check that $\varphi_U$ defines an injective homomorphism of $\delta$-$\sigma^*$-rings, where $(\mathcal{M}(U \cap S))^\mathbb{Z}$ bears a $\delta$-$\sigma^*$-ring structure as described in Definition 2.3. The same can be done for a nonempty discrete $D \subset \mathbb{C}$ such that $D = D + \{1\}$ and $D \cap \partial S = \emptyset$.
- Consider a nonempty open subset $U_0 \subset S$. We define a map

\[ \psi_{U_0} : (\mathcal{M}(U_0))^\mathbb{Z} \to \mathcal{M}(U_0 + \mathbb{Z}) \]

as follows. For every $\{f_j\}_{j \in \mathbb{Z}} \in (\mathcal{M}(U_0))^\mathbb{Z}$, we define a function $f \in \mathcal{M}(U_0 + \mathbb{Z})$ by setting $f(z)_{|U_0 + j} := f_j(z-j)$ for every $j \in \mathbb{Z}$. Then we define $\psi_{U_0} (\{f_j\}_{j \in \mathbb{Z}}) := f$. One can check that $\psi_{U_0}$ defines an isomorphism of $\delta$-$\sigma^*$-rings. The same can be done for a nonempty discrete $D \subset S$.

In Section 5.2, we show that $\mathcal{M}(\mathbb{Z})$ is a universal solution ring for $\delta$-$\sigma$-equations over $\mathbb{C}$ (Proposition 5.7) and derive a version of our effective elimination theorem for this case (Corollary 5.8). Moreover, in Section 5.3, we show that there exists a system of $\delta$-$\sigma$-equations that

- has a solution in $\mathcal{M}(\mathbb{Z})$ but,
- for every open $U \subset \mathbb{C}$ such that $U = U + \{1\}$, does not have a solution in $\mathcal{M}(U)$.

5.1 Solutions in sequences over $\delta$-fields

Proposition 5.3. Let $n \in \mathbb{Z}_{\geq 0}$, $k$ be a $\delta$-$\sigma^*$-field. Then, for every $F \subset k[y_\infty]$ and $f \in k[y_\infty]$ with $y = y_1, \ldots, y_n$, the following statements are equivalent:

1. for every $\delta$-$\sigma$-field extension $k \subset K$, $f$ vanishes on all solutions of $F = 0$ in $K^\mathbb{Z}$. 


(2) There exists \( m \in \mathbb{N} \) such that
\[
\sigma^m(f^m) \in \langle \sigma^j(F) \mid j \in \mathbb{Z}_{\geq 0} \rangle^{(\infty)} \subset k[y_\infty].
\]
Moreover, if \( \sigma = \text{id}_k \), then (2) is equivalent to: for every \( \delta\sigma \)-field extension \( k \subset K \) with \( \sigma = \text{id}_K \), \( f \) vanishes on all the sequence solutions of \( F \) in \( K^\mathbb{Z} \).

**Proof.** The implication \( (2) \implies (1) \) is straightforward because \( \sigma \) is injective. It remains to show \( (1) \implies (2) \). Suppose that (2) does not hold. Let
\[
I := \sqrt{\langle \sigma^j(F) \mid j \in \mathbb{Z}\rangle^{(\infty)}} \subset k[\sigma^j(y_{\infty,0}) \mid j \in \mathbb{Z}].
\]
By [9, Theorem 2.1], \( I \) is an intersection of prime \( \delta \)-ideals (maybe, an infinite intersection). Assume that \( f \in I \). Then there exists \( m \in \mathbb{N} \) such that
\[
f^m \in \langle \sigma^j(F) \mid j \in [-m,m]\rangle^{(\infty)}.
\]
Applying \( \sigma^m \), we have \( \sigma^m(f^m) \in \langle \sigma^j(F) \mid j \in \mathbb{Z}_{\geq 0}\rangle^{(\infty)} \), and this contradicts to the assumption that (2) does not hold. Thus, \( f \notin I \), so there exists a prime \( \delta \)-ideal \( P \) with \( I \subseteq P \) and \( f \notin P \). Let \( U_0 \) be the quotient field of the \( \delta \)-domain \( k[\sigma^j(y_{\infty,0}) \mid j \in \mathbb{Z}]/P \) that has a natural structure of \( \delta \)-field. Let \( U \) be a differentially closed field containing \( U_0 \). [18, Lemma 2.3] together with Zorn’s lemma implies that \( \sigma \) can be extended from \( k \) to \( U \) so that \( U \) is a \( \delta \)-\( \sigma \)-field. Note that if \( \sigma|_k = \text{id} \), then we can set \( \sigma|_U = \text{id} \). Let
\[
\eta = ((\overline{\sigma^j y_1})_{j \in \mathbb{Z}}, \ldots, (\overline{\sigma^j y_n})_{j \in \mathbb{Z}}) \in U^\mathbb{Z} \times \cdots \times U^\mathbb{Z},
\]
where \( \overline{\sigma^j y_k} \) is the canonical image of \( \overline{\sigma^j y_k} \). Clearly, \( \eta \) is a solution of \( F = 0 \) in \( U^\mathbb{Z} \) but \( f \) does not vanish at it. Thus, (1) does not hold. So, (1) implies (2).

**Remark 5.4.** The proof of Proposition 5.3 can be modified to show that the following conditions are also equivalent

(1) for every \( \delta \sigma \)-field extension \( k \subset K \), \( f \) vanishes on all solutions of \( F = 0 \) in \( K^\mathbb{N} \).

(2) There exists \( m \in \mathbb{Z}_{\geq 0} \) such that
\[
f^m \in \langle \sigma^j(F) \mid j \in \mathbb{Z}_{\geq 0}\rangle^{(\infty)} \subset k[y_\infty].
\]

**Remark 5.5.** In the case \( f = 1 \) (so-called weak Nullstellensatz), the second condition of Proposition 5.3 is equivalent to the second condition in Remark 5.4. Thus, for \( f = 1 \), all the conditions of Proposition 5.3 and Remark 5.4 are equivalent. However, they are not equivalent for general \( f \) as the following example shows.

**Example 5.6.** Let \( k = \mathbb{Q} \). Consider
\[
F = \{y^2 - \sigma(y), y^2 - \sigma^2(y)\} \quad \text{and} \quad f = y(y - 1).
\]
Let \( k \subset K \) be an extension of \( \delta \sigma \)-fields and \( \overline{a} = (\ldots, a_{-1}, a_0, a_1, a_2, \ldots) \in K^\mathbb{Z} \) a solution of \( F \). For every \( i \in \mathbb{Z} \), we have
\[
a^2_{i-1} - a_i = a^2_{i-1} - a_{i+1} = 0 \implies a_i = a_{i+1}.
\]
Combining with \( a^2_1 = a_{i+1} \), we have \( a^2_1 = a_i \). Thus, \( f \) vanishes at \( \overline{a} \). However, \( f \) does not vanish on the solution \((1, 1, 1, \ldots) \) of \( F = 0 \) in \( \mathbb{Q}^\mathbb{N} \).
5.2 Solutions in germs

Proposition 5.7. For every \( n \in \mathbb{Z}_{\geq 0} \), \( F \subset \mathbb{C}[y_\infty] \), and \( f \in \mathbb{C}[y_\infty] \) with \( y = y_1, \ldots, y_n \), the following statements are equivalent:

(1) \( f \) vanishes on all the solutions of \( F = 0 \) in \( \mathcal{M}(\mathbb{Z}) \).

(2) There exists \( m \in \mathbb{N} \) such that

\[
\sigma^m(f^m) \in \langle \sigma^j(F) \mid j \in \mathbb{Z}_{\geq 0} \rangle^{(\infty)} \subset \mathbb{C}[y_\infty].
\]

Proof. The implication (2) \( \implies \) (1) is straightforward. It remains to show (1) \( \implies \) (2). Suppose that (2) does not hold. Let \( E \) be the subfield of \( \mathbb{C} \) generated by the coefficients of \( F \) and \( f \) over \( \mathbb{Q} \). Proposition 5.3 implies that there exists a \( \delta \)-field \( K \supset E \) such that \( F = 0 \) has a solution \( \overline{a} = \{a_j\}_{j \in \mathbb{Z}} \) in \( K^\mathbb{Z} \) such that \( f(\overline{a}) \neq 0 \). Replacing \( K \) by its \( \delta \)-subfield generated by \( E \) and \( \{a_j\}_{j \in \mathbb{Z}} \), we can further assume that \( K \) is an at most countably generated \( \delta \)-field extension of \( E \). Hence \( K \) is at most countable. [18, Lemma A.1] implies that there exists a homomorphism of \( \delta \)-fields \( \theta : K \to \mathcal{M}(0) \) that maps \( E \subset K \) isomorphically to \( E \subset \mathbb{C} \subset \mathcal{M}(0) \). This homomorphism can be extended to an injective homomorphism \( \theta : K^\mathbb{Z} \to (\mathcal{M}(0))^\mathbb{Z} \) of \( \delta \)-\( \sigma^* \)-algebras over \( E \). Then the composition of \( \theta \) with the isomorphism \( \psi_0 : (\mathcal{M}(0))^\mathbb{Z} \to \mathcal{M}(\mathbb{Z}) \) (see Definition 5.2) is an injective homomorphism of \( \delta \)-\( \sigma^* \) algebras over \( E \).

We set \( b := \psi_0 \circ \theta(\overline{a}) \in \mathcal{M}(\mathbb{Z}) \). Then \( b \) is a solution of \( F = 0 \) and, since \( \psi_0 \circ \theta \) is injective, \( f \) does not vanish at \( b \). This contradicts (1).

Combining Proposition 5.7 with Theorem 3.1, we obtain:

Corollary 5.8. For all non-negative integers \( r, s \), there exists a computable \( B = B(r, s) \) such that, for all:

- non-negative integer \( q \).
- a set of \( \delta \)-\( \sigma \)-polynomials \( F \subset \mathbb{C}[x_\infty, y_\infty] \), where \( x = x_1, \ldots, x_q \), \( y = y_1, \ldots, y_r \), and \( \deg_y F \leq s \),

the following statements are equivalent

- there exists a nonzero \( g \in \mathbb{C}[x_\infty] \) that vanishes on every solution of \( F = 0 \) in \( \mathcal{M}(\mathbb{Z}) \);
- \( \langle \sigma^i(F) \mid i \in [0, B] \rangle^{(B)} \cap \mathbb{C}[x_\infty] \neq \{0\} \).

5.3 Solutions in meromorphic functions on open subsets of \( \mathbb{C} \)

In this section, we will present a specific system of \( \delta \)-\( \sigma \)-equations (3) that has a solution in \( \mathcal{M}(\mathbb{Z}) \) but, for any open \( U \subset \mathbb{C} \) such that \( U = U + \{1\} \), does not have a solution in \( \mathcal{M}(U) \) (see Proposition 5.9). We recall some relevant facts about the Weierstrass \( \wp \)-function:

- Let \( g_2, g_3 \in \mathbb{C} \) be the complex numbers such that the Weierstrass function \( \wp(z) \) with periods 1 and \( i \) (the imaginary unit) is a solution of

\[
(x')^2 = 4x^3 - g_2x - g_3.
\]

We will use the fact that every nonconstant solution of (1) is of the form \( \wp(z + z_0) \) for some \( z_0 \in \mathbb{C} \), see [10, page 39, Korollar F].
• Recall that the field of doubly periodic meromorphic functions on \( \mathbb{C} \) with periods 1 and \( i \) is generated by \( \varphi(z) \) and \( \varphi'(z) \) [13, page 8, Theorem 4]. Let \( \omega := 1 + \sqrt{-2}i \), and consider a rational function \( R(x_1, x_2) \in \mathbb{C}(x_1, x_2) \) such that

\[
\varphi(z + \omega) = R(\varphi(z), \varphi'(z)).
\]

**Proposition 5.9.** Consider the following system of algebraic differential-difference equations in the unknowns \( x, y, w \):

\[
\begin{align*}
(x')^2 &= 4x^3 - g_2x - g_3, \\
\sigma(x) &= R(x, x'), \\
y^3 &= \frac{1}{x}, \\
x'w &= 1.
\end{align*}
\]

1. System (3) has a solution in \( \mathcal{M}(\mathbb{Z}) \).

2. For every nonempty open subset \( U \subset \mathbb{C} \) such that \( U = U + \{1\} \), system (3) does not have a solution in \( \mathcal{M}(U) \).

**Proof.** Proof of (1). Let \( K \) be the algebraic closure of the field \( \mathcal{M}(\mathbb{C}) \). We set

\[
x_j = \varphi(z + j\omega), \quad y_j = \sqrt[3]{\frac{1}{\varphi(z + j\omega)}}, \quad \text{and} \quad w_j = \frac{1}{\varphi'(z + j\omega)}.
\]

The first equation in (3) holds for these sequences because every shift of \( \varphi(z) \) is its solution being an equation with constant coefficients. The second equation in (3) holds because

\[
x_{j+1} = \varphi(z + (j + 1)\omega) = R(\varphi(z + j\omega), \varphi'(z + j\omega)) = R(x_j, x'_j)
\]
due to (2). A direct computation shows that the last two equations in (3) also hold. Thus, the system (3) has a solution in \( K^\mathbb{Z} \). Combining Propositions 5.3 and 5.7, we see that (3) has a solution in \( \mathcal{M}(\mathbb{Z}) \).

Proof of (2). Assume the contrary, let \( U \subset \mathbb{C} \) be such a subset and \( (x(z), y(z), w(z)) \) be such a solution. Since (3) is autonomous, we can assume that \( 0 \in U \) by shifting \( U \) and the solution if necessary. We denote the connected component of \( U \) containing 0 by \( U_0 \). The last equation of (3) implies that \( x(z)|_{U_0} \) is nonconstant. Then the first equation of (3) implies that there exists \( z_0 \in \mathbb{C} \) such that

\[
x(z)|_{D_0} = \varphi(z + z_0).
\]

We will prove that, for every \( z \in U_0 \) and \( s \in \mathbb{Z}_{\geq 0} \),

\[
x(z + s) = \varphi(z + z_0 + s\omega)
\]

by induction on \( s \). The base case \( s = 0 \) follows from (4). Assume that (5) holds for \( s \geq 0 \). Then, using the second equation in (3), the inductive hypothesis, and (2), we have

\[
x(z + s + 1) = R(x(z + s), x'(z + s)) = R(\varphi(z + z_0 + s\omega), \varphi'(z + z_0 + s\omega)) = \varphi(z + z_0 + (s + 1)\omega).
\]

This proves (5).

Let \( \varepsilon > 0 \) be a real number such that \( U \) contains the \( \varepsilon \)-neighbourhood of 0. Kronecker’s theorem implies that there exist \( s \in \mathbb{Z}_{\geq 0} \) and \( m, n \in \mathbb{Z} \) (which we fix) such that

\[
|z_0 + s\omega - n - mi| < \varepsilon.
\]

We set \( z_1 = n + mi - z_0 - s\omega \). Then, since \( |z_1| < \varepsilon \), we have \( z_1 \in U_0 \), and so \( z_1 + s \in U \). (5) implies

\[
x(z_1 + s) = \varphi(z_1 + z_0 + s\omega) = \varphi(n + mi) = \infty.
\]

Then \( y(z_1 + s) = 0 \). Let \( d \geq 1 \) be the order of zero of \( y \) at \( z_1 + s \). Then \( x = \frac{1}{y^d} \) has a pole of order 3d at \( z_1 + s \). We arrive at a contradiction with the fact that all the poles of \( \varphi \) are of order two [13, page 8].
6 Proof of the main result

The proofs are structured as follows. In Section 6.1, we embed the ground $\delta$-$\sigma$-field $k$ to a differentially closed $\delta$-$\sigma^*$-field $K$. In Section 6.2, we extend the technique of trains (developed in [21] for difference equations) to the differential-difference case. Section 6.3 begins with Section 6.3.1, in which we establish a bound (Corollary 6.13) for the number of components of a differential-algebraic variety. This bound replaces the Bézout bound, extensively used in [21] but lacking in the differential-algebraic setting. In Section 6.3.2, we show that the existence of a sufficiently long train implies the existence of a solution in $K^\mathbb{Z}$. Finally, in Section 6.4, we use these ingredients to prove the main result, Theorem 3.1.

6.1 Constructing big enough field $K \supset k$

Throughout Section 6

- $k$ is the $\delta$-$\sigma$-field from Theorem 3.1,
- $K$ is a fixed differentially closed $\delta$-$\sigma^*$-field containing $k$. The existence of such field follows from Lemma 6.1.

Lemma 6.1. For every $\delta$-$\sigma$ field $k$ of characteristic zero, there exists an extension $k \subset K$ of $\delta$-$\sigma$-fields, where $K$ is a differentially closed $\delta$-$\sigma^*$-field.

Proof. We will show that there exists a $\delta$-$\sigma^*$ field $K_0$ containing $k$. The proof of [16, Proposition 2.1.7] implies that one can build an ascending chain of $\sigma$-fields

$$k_0 \subset k_1 \subset k_2 \subset \ldots$$

such that, for every $i \in \mathbb{N}$, there exists an isomorphism $\varphi_i: k \to k_i$ of $\sigma$-fields, $\sigma(k_{i+1}) = k_i$, and $\varphi_i = \sigma \circ \varphi_{i+1}$ for every $i \in \mathbb{N}$. We transfer the $\delta$-$\sigma$-structure from $k$ to $k_i$’s via $\varphi_i$’s. Then $\varphi_i = \sigma \circ \varphi_{i+1}$ implies that the restriction of $\delta$ on $k_{i+1}$ to $k_i$ coincides with the action of $\delta$ on $k_i$. We set $K_0 := \bigcup_{i \in \mathbb{N}} k_i$. Since the action $\delta$ and $\sigma$ is consistent with the ascending chain (6), $K_0$ is a $\delta$-$\sigma$-extension of $k_0 \cong k$. It is shown in [16, Proposition 2.1.7] that the action of $\sigma$ on $K_0$ is surjective. [2, Theorem 3.15] implies that $K_1$ can be embedded in a differentially closed $\delta$-$\sigma^*$-field $K$. \hfill \Box

6.2 Partial solutions and trains

Definition 6.2. Let $F \subset k[y_\infty]$, where $y = y_1, \ldots, y_n$, be a set of $\delta$-$\sigma$-polynomials. Suppose $h = \max\{\text{ord}_\sigma(f) \mid f \in F\}$. A sequence of tuples $(\pi_1, \ldots, \pi_n) \in K^{l+h} \times \cdots \times K^{l+h}$ is called a partial solution of $F$ of length $\ell$ if $(\pi_1, \ldots, \pi_n)$ is a $\delta$-solution of the system in $y_\infty, t+h-1$:

$$\{\sigma^i(F) = 0 \mid 0 \leq i \leq \ell - 1\}.$$

Example 6.3. Let $k = \mathbb{Q}(t)$ be the $\delta$-$\sigma^*$-field with $\delta = \frac{dt}{t}$ and $\sigma(f(t)) = f(t + 1)$ for each $f(t) \in \mathbb{Q}(t)$. Let $f = t \cdot \delta(y) + \sigma(y) \in k[y_\infty]$. So $h = 1$. A partial solution of $f$ of length $\ell$ is a sequence $(a_0, a_1, \ldots, a_\ell) \in K^\ell$ such that

$$(t + i) \cdot \delta(a_i) + a_{i+1} = 0, \text{ for } i = 0, 1, \ldots, \ell - 1.$$  

A solution of $f$ in $K^\mathbb{N}$ is a sequence $(a_i)_{i \in \mathbb{N}} \in K^\mathbb{N}$ such that for each $i \in \mathbb{N}$,

$$(t + i) \cdot \delta(a_i) + a_{i+1} = 0.$$  

With the above set $F$ of $\delta$-$\sigma$-polynomials, we associate the following geometric data analogously to [21]:
the $\delta$-variety $X \subset \mathbb{A}^H$ defined by $f_1 = 0, \ldots, f_N = 0$ regarded as $\delta$-equations in $k[y_{\infty,h}]$ with $H = n(h+1)$, and so

$$X = \text{diffspec} R_X, \quad R_X := K[y_{\infty,h}]/\sqrt{(f_1, \ldots, f_N)^{(\infty)}};$$

- two projections $\pi_1, \pi_2 : \mathbb{A}^H \rightarrow \mathbb{A}^{H-n}$ defined by

$$\pi_1(a_1, \ldots, \sigma^h(a_1); \ldots; a_n, \ldots, \sigma^h(a_n)) := (a_1, \sigma(a_1), \ldots, \sigma^{h-1}(a_1); \ldots; a_n, \ldots, \sigma^{h-1}(a_n)),$$

$$\pi_2(a_1, \ldots, \sigma^h(a_1); \ldots; a_n, \ldots, \sigma^h(a_n)) := (\sigma(a_1), \ldots, \sigma^h(a_1); \ldots; \sigma(a_n), \ldots, \sigma^h(a_n)).$$

By $\sigma(X)$, we mean the $\delta$-variety in $\mathbb{A}^H$ defined by $f_1^\sigma, \ldots, f_N^\sigma$, where $f_i^\sigma$ is the result by applying $\sigma$ to the coefficients of $f_i$.

**Definition 6.4.** A sequence $p_1, \ldots, p_\ell \in \mathbb{A}^H$ is a partial solution of the triple $(X, \pi_1, \pi_2)$ if

1) for all $i, 1 \leq i \leq \ell$, we have $p_i \in \sigma^{i-1}(X)$ and

2) for all $i, 1 \leq i < \ell$, we have $\pi_1(p_{i+1}) = \pi_2(p_i)$.

A two-sided infinite sequence with such a property is called a solution of the triple $(X, \pi_1, \pi_2)$.

**Lemma 6.5.** For every positive integer $\ell$, $F$ has a partial solution of length $\ell$ if and only if the triple $(X, \pi_1, \pi_2)$ has a partial solution of length $\ell$. System $F$ has a solution in $K^\mathbb{Z}$ if and only if the triple $(X, \pi_1, \pi_2)$ has a solution.

**Proof.** It suffices to show that the first assertion holds. Suppose that $(a_0, a_1, \ldots, a_{h+\ell-1})$ is a partial solution of $F$. Let $p_i = (a_{i-1}, a_i, \ldots, a_{i-1+h})$ for $i = 1, \ldots, \ell$. Then $p_1, \ldots, p_\ell$ is a partial solution of $(X, \pi_1, \pi_2)$ of length $\ell$. For the other direction, let $p_1, \ldots, p_\ell$ be a partial solution of $(X, \pi_1, \pi_2)$ of length $\ell$. Since $\pi_1(p_{i+1}) = \pi_2(p_i)$, there exist $a_0, \ldots, a_{h+\ell-1} \in K$ such that, for each $i$, $p_i = (a_{i-1}, a_i, \ldots, a_{i-1+h})$. Thus, $(a_0, a_1, \ldots, a_{h+\ell-1})$ is a partial solution of $F$ of length $\ell$. \qed

**Definition 6.6** (cf. [21]). For $\ell \in \mathbb{N}$ or $+\infty$, a sequence of irreducible $\delta$-subvarieties $(Y_1, \ldots, Y_\ell)$ in $\mathbb{A}^H$ is said to be a train of length $\ell$ in $X$ if

1) for all $i, 1 \leq i \leq \ell$, we have $Y_i \subseteq \sigma^{i-1}(X)$ and

2) for all $i, 1 \leq i < \ell$, we have $\overline{\pi_1(Y_{i+1})}^{\textit{Kol}} = \overline{\pi_2(Y_i)}^{\textit{Kol}}$.

**Lemma 6.7.** For every train $(Y_1, \ldots, Y_\ell)$ in $X$, there exists a partial solution $p_1, \ldots, p_\ell$ of $(X, \pi_1, \pi_2)$ such that for all $i$, we have $p_i \in Y_i$. In particular, if there is an infinite train in $X$, then there is a solution of the triple $(X, \pi_1, \pi_2)$.

**Proof.** The proof is similar to that of [21, Lemma 6.8]. To make the paper self-contained, we will give the details below. To prove the existence of a partial solution of $(X, \pi_1, \pi_2)$ with the desired property, it suffices to prove the following:

**Claim.** There exists a nonempty open (in the sense of the Kolchin topology) subset $U \subseteq Y_\ell$ such that for each $p_\ell \in U$, $p_\ell$ can be extended to a partial solution $p_1, \ldots, p_\ell$ of $(X, \pi_1, \pi_2)$ with $p_i \in Y_i (\forall i)$.  

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We will prove the Claim by induction on \( \ell \). For \( \ell = 1 \), take \( U = Y_1 \). Since each point in \( Y_1 \) is a partial solution of \((X, \pi_1, \pi_2)\) of length 1, the Claim holds for \( \ell = 1 \). Now suppose we have proved the Claim for \( \ell - 1 \). So there exists a nonempty open subset \( U_0 \subseteq Y_{\ell-1} \) satisfying the desired property. Since \( Y_{\ell-1} \) is irreducible, \( U_0 \) is dense in \( Y_{\ell-1} \). So, \( \pi_2(U_0) \) is dense in \( \pi_2(Y_{\ell-1}) \)

\[
\pi_1(U_0) \supseteq \pi_1(Y_{\ell-1}) \quad \text{and} \quad \pi_2(U_0) \cap \pi_1(Y_{\ell-1}) \neq \emptyset.
\]

Since \( \pi_1(Y_{\ell}) \) is \( \delta \)-constructible and dense in \( \pi_1(Y_{\ell}) \), \( \pi_2(U_0) \) is \( \delta \)-constructible too. So, \( \pi_2(U_0) \) contains a nonempty open subset of \( \pi_2(Y_{\ell}) \). Let \( U_1 \) be a nonempty open subset of \( \pi_1(Y_{\ell}) \) contained in \( \pi_2(U_0) \cap \pi_1(Y_{\ell}) \) and

\[
U_2 = \pi_1^{-1}(U_1) \cap Y_{\ell}.
\]

Then \( U_2 \) is a nonempty open subset of \( Y_{\ell} \). We will show that for each \( p_\ell \in U_2 \), there exists \( p_i \in Y_i \) for \( i = 1, \ldots, \ell - 1 \) such that \( p_1, \ldots, p_\ell \) is a partial solution of \((X, \pi_1, \pi_2)\).

Since \( \pi_1(p_\ell) \in U_1 \subseteq \pi_2(U_0) \), there exists \( p_{\ell-1} \in U_0 \) such that \( \pi_1(p_\ell) = \pi_2(p_{\ell-1}) \). Since \( p_{\ell-1} \in U_0 \), by the inductive hypothesis, there exists \( p_i \in Y_i \) for \( i = 1, \ldots, \ell - 1 \) such that \( p_1, \ldots, p_{\ell-1} \) is a partial solution of \((X, \pi_1, \pi_2)\) of length \( \ell - 1 \). So \( p_1, \ldots, p_\ell \) is a partial solution of \((X, \pi_1, \pi_2)\) of length \( \ell \). \( \square \)

For two trains \( Y = (Y_1, \ldots, Y_\ell) \) and \( Y' = (Y'_1, \ldots, Y'_\ell) \), denote \( Y \subseteq Y' \) if \( Y_i \subseteq Y'_i \) for each \( i \). Given an increasing chain of trains \( Y_i = (Y_{i,1}, \ldots, Y_{i,\ell}) \),

\[
(\bigcup Y_{i,1}^\text{Kol}, \ldots, \bigcup Y_{i,\ell}^\text{Kol})
\]

is a train in \( X \) which is an upper bound for this chain. (For each \( j \), \( \bigcup Y_{i,j}^\text{Kol} \) is an irreducible \( \delta \)-variety in \( \sigma^{j-1}(X) \).) So by Zorn’s lemma, maximal trains of length \( \ell \) always exist in \( X \).

Fix an \( \ell \in \mathbb{N} \). Consider the product

\[
X_\ell := X \times \sigma(X) \times \cdots \times \sigma^{\ell-1}(X),
\]

and denote the projection of \( X_\ell \) onto \( \sigma^{i-1}(X) \) by \( \varphi_{\ell,i} \). Note that

\[
X_\ell = \text{difspec}(R_X \otimes_K R_{\sigma(X)} \otimes_K \cdots \otimes_K R_{\sigma^{\ell-1}(X)}).
\]

Let

\[
W_\ell(X, \pi_1, \pi_2) := \{ p \in X_\ell : \pi_2(\varphi_{\ell,i}(p)) = \pi_1(\varphi_{\ell,i+1}(p)), i = 1, \ldots, \ell - 1 \}.
\]  

(7)

Note that

\[
W_\ell = \text{difspec}\left( R_X \otimes_{\pi_2^*(\sigma(X))} R_{\pi_2(\sigma(X))} \otimes_{\pi_2^*(\sigma^{i-1}(X))} R_{\sigma^{i-1}(X)} \right),
\]

under the injective \((K, \delta)\)-algebra homomorphisms, for all \( i, 1 \leq i \leq \ell - 1 \),

\[
R_{\pi_2(\sigma^{i-1}(X))} \rightarrow R_{\sigma^{i-1}(X)} \quad \text{and} \quad R_{\pi_2(\sigma^{i-1}(X))} \rightarrow R_{\sigma^i(X)}
\]

induced by \( \pi_2 \) and \( \pi_1 \), respectively.

**Lemma 6.8.** For every irreducible \( \delta \)-subvariety \( W \subset W_\ell \),

\[
(\varphi_{\ell,1}(W)^\text{Kol}, \ldots, \varphi_{\ell,\ell}(W)^\text{Kol})
\]

is a train in \( X \) of length \( \ell \). Conversely, for each train \((Y_1, \ldots, Y_\ell)\) in \( X \), there exists an irreducible \( \delta \)-subvariety \( W \subset W_\ell \) such that \( Y_i = \varphi_{\ell,i}(W)^\text{Kol} \) for each \( i = 1, \ldots, \ell \).

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Proof. The first assertion is straightforward. We will prove the second assertion by induction on \( \ell \). For \( \ell = 1 \), \( W_1 = X \), and we can set \( \tilde{W} = Y_1 \).

Let \( \ell > 1 \). Apply the inductive hypothesis to the train \((Y_1, \ldots, Y_{\ell-1})\) and obtain an irreducible subvariety \( Y' \subset W_{\ell-1} \subset X_{\ell-1} \). Then there is a natural embedding of \( Y' \times Y_\ell \) into \( X_\ell \). Denote \((Y' \times Y_\ell) \cap W_\ell \) by \( \tilde{Y} \).

Since \( Y' \subset W_{\ell-1} \),
\[
\tilde{Y} = \{ p \in Y' \times Y_\ell \mid \pi_2 (\varphi_{\ell,\ell-1}(p)) = \pi_1 (\varphi_{\ell,\ell}(p)) \}.
\]

Let
\[
Z := \overline{\pi_2 (\varphi_{\ell-1,\ell-1}(Y'))} = \pi_1(Y_\ell).
\]

Then we have a \((k, \delta)\)-isomorphism
\[
R_{Y'} \otimes_{R_Z} R_{Y_\ell} \to R_{\tilde{Y}}
\]
under the \((k, \delta)\)-algebra homomorphisms \( i_1 : R_Z \to R_{Y'} \) and \( i_2 : R_Z \to R_{Y_\ell} \) induced by \( \pi_2 \circ \varphi_{\ell-1,\ell-1} \) and \( \pi_1 \), respectively. Equality (8) implies that \( i_1 \) and \( i_2 \) are injective. Denote the fields of fractions of \( R_{Y'} \), \( R_{Y_\ell} \), and \( R_Z \) by \( E \), \( F \), and \( L \), respectively. Let \( p \) be any prime differential ideal in \( E \otimes_L F \),
\[
R := (E \otimes_L F)/p,
\]
and \( \pi : E \otimes_L F \to R \) be the canonical homomorphism. Consider the natural homomorphism \( i : R_{Y'} \otimes_{R_Z} R_{Y_\ell} \to E \otimes_L F \). Since \( 1 \in i(R_{Y'} \otimes_{R_Z} R_{Y_\ell}) \), the composition \( \pi \circ i \) is a nonzero homomorphism. Since \( i_1 \) and \( i_2 \) are injective, the natural homomorphisms \( i_1 \circ i : R_{Y'} \to R_{Y'} \otimes_{R_Z} R_{Y_\ell} \) and \( i_2 \circ i : R_{Y_\ell} \to R_{Y'} \otimes_{R_Z} R_{Y_\ell} \) are injective as well. We will show that the compositions
\[
\pi \circ i \circ i_1 : R_{Y'} \to R \quad \text{and} \quad \pi \circ i \circ i_2 : R_{Y_\ell} \to R
\]
are injective. Introducing the natural embeddings \( i_E : E \to E \otimes_L F \) and \( j_{Y'} : R_{Y'} \to E \), we can rewrite
\[
\pi \circ i \circ i_1 = \pi \circ i_E \circ j_{Y'}.
\]

The homomorphisms \( i_E \) and \( j_{Y'} \) are injective. The restriction of \( \pi \) to \( i_E(E) \) is also injective since \( E \) is a field. Hence, the whole composition \( \pi \circ i_E \circ j_{Y'} \) is injective. The argument for \( \pi \circ i \circ i_2 \) is analogous. Let
\[
S := (R_{Y'} \otimes_{R_Z} R_{Y_\ell})/(p \cap (R_{Y'} \otimes_{R_Z} R_{Y_\ell})),
\]
which is a domain, and the homomorphisms \( \pi \circ i \circ i_1 : R_{Y'} \to S \) and \( \pi \circ i \circ i_2 : R_{Y_\ell} \to S \) are injective. We let
\[
W := \text{distspec } S.
\]

For every \( i \), \( 1 \leq i < \ell \), the homomorphism
\[
\varphi_{\ell,i} = (\pi \circ i \circ i_{Y'}) \circ \varphi_{\ell-1,i} : R_{Y_\ell} \to R_{Y'}, \to S
\]
is injective as a composition of two injective homomorphisms. Hence, the restriction \( \varphi_{\ell,i} : W \to Y_\ell \) is dominant. \( \square \)

6.3 Technical bounds

6.3.1 Number of prime components in differential varieties

In this section, we fix a \( \delta \)-field \( k \) and \( x = x_1, \ldots, x_n \). For a commutative ring \( R \) and subsets \( I \) and \( S \) of \( R \), we let \( I : S = \{ r \in R \mid \exists s \in S : rs \in I \} \).
Lemma 6.9. There exists a computable function $G(n, r, D)$ such that, for every $r \in \mathbb{Z}_{\geq 0}$ and a prime ideal $I \subset k[x_{r,0}]$ such that $I = \sqrt{(I)(\infty)} \cap k[x_{r,0}]$ and $\deg I \leq D$, there exists $f \in k[x_{r,0}] \setminus I$ such that

- $(I)(\infty) : f^\infty$ is a prime differential ideal;
- $\deg f \leq G(n, r, D)$.

Proof. Compute a regular decomposition of $\sqrt{(I)(\infty)}$ using the Rosenfeld-Gröbner algorithm with an orderly ranking:

$$\sqrt{(I)(\infty)} = (\langle C_1 \rangle(\infty) : H_1^\infty) \cap \ldots \cap (\langle C_N \rangle(\infty) : H_N^\infty).$$

Since the Rosenfeld-Gröbner algorithm with an orderly ranking does not increase the orders of the polynomials, $C_1, \ldots, C_N \subset k[x_{r,0}]$. Since $I$ is prime, there exists $i$, say $i = 1$, such that

$$k[x_{r,0}] \cap (\langle C_1 \rangle(\infty) : H_1^\infty) = I.$$

We show that $J := \langle C_1 \rangle(\infty) : H_1^\infty$ is a prime differential ideal. Suppose $P_1, P_2 \in k[x_{r,0}]$ with $P_1 P_2 \in J$. Let $P_i(i = 1, 2)$ be the partial remainder of $P_i$ with respect to $C_1$ [25, p. 396]. Then $P_1 \cdot P_2 \in J$. Due to Rosenfeld’s lemma [25, p. 397],

$$P_1 \cdot P_2 \in k[x_{r,0}] \cdot (\langle C_1 \rangle : H_1^\infty) \subseteq k[x_{r,0}] \cdot (I : H_1^\infty) = k[x_{r,0}] \cdot I.$$

Since $k[x_{r,0}] \cdot I$ is prime, at least one of $P_i$ belongs to $k[x_{r,0}] \cdot I \subset J$. So $P_1 \in J$ or $P_2 \in J$. Thus, $J$ is prime. Equality (9) together with $C_1 \subset k[x_{r,0}]$ imply that

$$\langle C_1 \rangle(\infty) : H_1^\infty = \langle I \rangle(\infty) : H_1^\infty,$$

so $\langle I \rangle(\infty) : H_1^\infty$ is a prime differential ideal. Since the differential polynomials from $C_1$ together with some of their derivatives constitute a triangular set for $I$, [26, Theorem 1] implies that the degree of every initial and every separant of $C_1$ is bounded by

$$(2(n(r + 1))^2 + 2)^{(n(r+1)D^2(n(r+1)+1) + D)}.$$

Since there are at most $nr$ elements in $C_1$, setting

$$G(n, r, D) := 2n(r + 1)(2(n(r + 1))^2 + 2)^{(n(r+1)D^2(n(r+1)+1) + 2n(r + 1)D} \quad \text{and} \quad f := H_1$$

finishes the proof of the lemma. 

Lemma 6.10. For every differential ring $R$, subring $S \subset R$, and ideals $I, P_1, \ldots, P_\ell \subset S$ such that $I = P_1 \cap \ldots \cap P_\ell$, we have

$$\sqrt{(I)(\infty)} = \sqrt{(P_1)(\infty)} \cap \ldots \cap \sqrt{(P_\ell)(\infty)}.$$

Proof. [22, Lemma 8] implies that, for every $s > 0$,

$$P_1^{(s)} \cap \ldots \cap P_\ell^{(s)} \subset \sqrt{(P_1 \cap \ldots \cap P_\ell)^{(s)}}.$$

Since taking the radical commutes with intersections, we have

$$\sqrt{P_1^{(s)} \cap \ldots \cap P_\ell^{(s)}} \subset \sqrt{(P_1 \cap \ldots \cap P_\ell)^{(s)}}.$$

We also have

$$\sqrt{(P_1 \cap \ldots \cap P_\ell)^{(s)}} \subset \sqrt{P_1^{(s)} \cap \ldots \cap P_\ell^{(s)}} = \sqrt{P_1^{(s)} \cap \ldots \cap P_\ell^{(s)}}.$$

Taking $s = \infty$, we obtain

$$\sqrt{(P_1)(\infty)} \cap \ldots \cap \sqrt{(P_\ell)(\infty)} \subset \sqrt{(I)(\infty)} \cap \sqrt{(P_1)(\infty)} \cap \ldots \cap \sqrt{(P_\ell)(\infty)}.$$

\[\square\]
Lemma 6.11. There exists a computable function $F(n, r, m, D)$ such that, for every $r, m, D$ and radical ideal $J \subset k[x_{r,0}]$ of dimension $m$ and degree $D$,

$$\deg \left( k[x_{r,0}] \cap \sqrt{(J)^{(\infty)}} \right) \leq F(n, r, m, D).$$

Proof. [22, Theorem 3] together with [7, Proposition 3] imply that

$$k[x_{r,0}] \cap \sqrt{(J)^{(\infty)}} = k[x_{r,0}] \cap \sqrt{J(B)},$$

where $B := D^{n(r+1)2^{m+1}}$. Thus, $\deg \left( k[x_{r,0}] \cap \sqrt{(J)^{(\infty)}} \right) \leq \deg \sqrt{J(B)}$. The Bézout inequality implies that $\deg \sqrt{J(B)} \leq D^{n(r+1)B}$. Thus, we can finish the proof of the lemma by setting $F(n, r, m, D) = D^{n(r+1)B}$.

Proposition 6.12. There is a computable function $C(n, r, m, D)$ such that, for every nonnegative integers $r, m, D$ and every radical ideal $I \subset k[x_{r,0}]$ such that

- $\deg I \leq D$,
- $\dim I \leq m$,
- $I = \sqrt{(I)^{(\infty)}} \cap k[x_{r,0}]$,

the number of prime components of $\sqrt{(I)^{(\infty)}}$ does not exceed $C(n, r, m, D)$.

Proof. We fix $r$ for the proof and will prove the proposition by constructing the function $C(r, m, D)$ by induction on a tuple $(m, D)$ with respect to the lexicographic ordering.

Consider the base case $m = 0$. Then there are at most $D$ possible values for $(x_1, \ldots, x_n)$ and every prime component of $\sqrt{(I)^{(\infty)}}$ is the maximal differential ideal corresponding to one of these values. Thus, the proposition is true for $C(n, r, 0, D) = D$.

Consider $m > 0$. If $I$ is not prime, then Lemma 6.10 implies that the number of prime components of $\sqrt{(I)^{(\infty)}}$ does not exceed

$$\max_{\ell} \max_{D_1 + \ldots + D_\ell = D} \left( C(n, r, m, D_1) + \ldots + C(n, r, m, D_\ell) \right),$$

where all $C(n, r, m, D_i)$ are already defined by the inductive hypothesis.

Consider the case of prime $I$. Lemma 6.9 implies that there exists $f \in k[x_{r,0}] \setminus I$ such that $\deg f \leq G(n, r, D)$ and $(I)^{(\infty)} : f^\infty$ is a prime differential ideal. Every prime component of $\sqrt{(I)^{(\infty)}}$ either is equal to $(I)^{(\infty)} : f^\infty$ or contains $f$. In the latter case, the component is a component of $\sqrt{(I, f)^{(\infty)}}$. Let $J := \sqrt{(I, f)^{(\infty)}} \cap k[x_{r,0}]$. Then $\dim J \leq m - 1$ and Lemma 6.11 implies that $\deg J \leq F(r, m - 1, G(n, r, D))$. Then the number of prime components of $\sqrt{(I)^{(\infty)}}$ does not exceed

$$1 + C(n, r, m - 1, F(r, m - 1, G(n, r, D))).$$

Thus, one can define $C(n, r, m, D)$ to be the maximum of (10) and (11).

Proposition 6.12 and Lemma 6.11 imply the following corollary.

Corollary 6.13. For every radical ideal $I \subset k[x_{r,0}]$ of dimension at most $m$ and degree at most $D$, the number of prime components of $\sqrt{(I)^{(\infty)}}$ does not exceed

$$C(n, r, m, F(n, r, m, D)).$$
6.3.2 Bound for trains

Now we try to give a bound so that the existence of a maximal train of certain length in $X$ will definitely guarantee the existence of at least one infinite train in $X$.

**Definition 6.14** (Kolchin polynomials for $\delta$-varieties and trains).

- The Kolchin polynomial of an irreducible $\delta$-variety $V = \mathbb{V}(F)$, where $F \subset K[y_{\infty,0}]$, where $y = y_1, \ldots, y_n$, is the unique numerical polynomial $\omega_{V}(t)$ such that there exists $t_0 \geq 0$ such that, for all $t \geq t_0$ and the generic point $a$ of $V$ (see Definition 4.2), $\omega_{V}(t) = \text{tr.deg} K(a_{t,0})/K$.

- The Kolchin polynomial of a $\delta$-variety is defined to be the maximal Kolchin polynomial of its irreducible components.

- An irreducible component $X_1$ of a $\delta$-variety $X$ is called a generic component if $\omega_{X_1}(t) = \omega_{X}(t)$.

- We define the Kolchin polynomial of a train $Y = (Y_1, \ldots, Y_{\ell})$ in $X$ as

$$\omega_{Y}(t) := \min_{i} \omega_{Y_{i}}(t).$$

**Remark 6.15.** The Kolchin polynomial of an irreducible $\delta$-variety $V$ is of the form (see [12, formula (2.2.6)] and [11, Theorem II.12.6(d)])

$$\omega_{V}(t) = \delta\text{-dim}(V) \cdot (t + 1) + \text{ord}(V).$$

The following lemma shows how the coefficients of a Kolchin polynomial change under a projection.

**Lemma 6.16.** Let $V \subset \mathbb{A}^n$ be an irreducible $\delta$-variety and $\pi_1 : \mathbb{A}^n \rightarrow \mathbb{A}^{n-1}$ be the projection to the first $n-1$ coordinates. Then we have

$$\delta\text{-dim}(\pi_1(V)_{\text{Kol}}) \leq \delta\text{-dim}(V) \text{ and } \text{ord}(\pi_1(V)_{\text{Kol}}) \leq \text{ord}(V).$$

**Proof.** Let $a$ be a generic point of $V$. Then $\pi_1(a)$ is a generic point of $W := \pi_1(V)_{\text{Kol}}$. Clearly,

$$\omega_{W}(t) \leq \omega_{V}(t) \text{ and } \delta\text{-dim}(W) \leq \delta\text{-dim}(V).$$

So, we have

$$\delta\text{-dim}(W) = \delta\text{-dim}(V) \implies \text{ord}(W) \leq \text{ord}(V).$$

It, therefore, suffices to show that

$$\delta\text{-dim}(W) < \delta\text{-dim}(V) \implies \text{ord}(W) \leq \text{ord}(V).$$

Suppose $\delta\text{-dim}(W) < \delta\text{-dim}(V) = d$. Then we have

$$\delta\text{-dim}(W) = \delta\text{-dim}(V) - 1 = d - 1.$$

Since the order of an irreducible $\delta$-variety $V$ is equal to the maximal relative order of $V$ with respect to a parametric set, without loss of generality, suppose

$$\text{ord}(W) = \text{tr.deg} K(\pi_1(a)_{\infty,0})/K(\pi_{n-(d-1)}(a)_{\infty,0}),$$

where $\pi_{n-(d-1)} : \mathbb{A}^n \rightarrow \mathbb{A}^{d-1}$ is the projection to the first $d-1$ coordinates. Since

$$\delta\text{-tr.deg} K(\pi_{1}(a)_{\infty,0})/K = 1 + \delta\text{-tr.deg} K(\pi_{1}(a)_{\infty,0})/K,$$

$a_n$ is $\delta$-transcendental over $K(\pi_1(a)_{\infty,0})$, i.e., $\delta\text{-tr.deg} K(a_{\infty,0})/K(\pi_1(a)_{\infty,0}) = 1$. Therefore, we have

$$\text{ord}(W) = \text{tr.deg} K(\pi_1(a)_{\infty,0})/K(\pi_{n-(d-1)}(a)_{\infty,0})$$

$$= \text{tr.deg} K((a_n)_{\infty,0})(\pi_1(a)_{\infty,0})/K((a_n)_{\infty,0})(\pi_{n-(d-1)}(a)_{\infty,0}) = \text{ord}_{y_1, \ldots, y_{d-1}}(V) \leq \text{ord}(V). \square$$
Lemma 6.17. For all \( s \in \mathbb{Z}_{\geq 0} \) and \( F \subset k[y_{s,0}] \), where \( y = y_1, \ldots, y_n \), the order of each component of \( \mathcal{V}(F) \) is bounded by \( ns \).

Proof. It follows directly by [24, p. 135] and [6, Theorem 2.11].

Definition 6.18. For all
- non-negative integers \( n, s, h, d \),
- \( \mathbb{Z}_{\geq 0} \)-valued polynomials \( \omega \in \mathbb{Z}[t] \),
we define \( B(\omega, n, s, h, d) \) to be the smallest \( M \in \mathbb{N} \cup \{ \infty \} \) such that, for every triple \((X, \pi_1, \pi_2)\) with
\[
X = \mathcal{V}(F) \subseteq \mathbb{A}^{n(h+1)}, \quad F \subset k[y_{s,h}], \quad y = y_1, \ldots, y_n, \quad \deg(F) \leq d,
\]
if there exists a train in \( X \) of length \( M \) and Kolchin polynomial at least \( \omega \), then there exists an infinite train in \( X \).

Remark 6.19. For all non-negative integers \( n, s, h, d \) and \( \mathbb{Z}_{\geq 0} \)-valued polynomials \( \omega \in \mathbb{Z}[t] \),
\[
B(\omega(t), n, s, h, d) \leq B(0, n, s, h, d).
\]

In the following, we will show that \( B(\omega(t), n, s, h, d) \) is finite for all \( \omega(t) \geq 0 \) and the numerical data \( n, s, h, d \) and is also bounded by a computable function in these numerical data. For the ease of notation, we denote
\[
L(n, r, d) := C(n, r, n(r+1), F(n, r, n(r+1), d)),
\]
which is computable. So by Corollary 6.13, given a system \( S \) of \( \delta \)-polynomials in \( n \) \( \delta \)-variables of order bounded by \( r \) and degree bounded by \( d \), the number of components of the \( \delta \)-variety \( \mathcal{V}(S) \) is bounded by \( L(n, r, d) \). By Lemma 6.8, the number of maximal trains in \( X \) of length \( \ell \) is bounded by \( L(n(h+\ell), s, d) \).

We now define two increasing sequences \((A_i(n, h, s, d))_{i \in \mathbb{N}}\) and \((\tau_i(n, h, s, d))_{i \in \mathbb{N}}\) as follows:
\[
A_0 = L(n(h+1), s, d) + 1, \quad A_{i+1} = A_i + L(n(h+1)A_i, s, d) \quad (for \ i \geq 0)
\]
\[
\tau_0 = ns(h+1), \quad \tau_{i+1} = \tau_i + ns(h+1)A_{\tau_i} + 1 \quad (for \ i \geq 0).
\]

(12)

Lemma 6.20. We have
\[
B(0, n, s, h, d) \leq A_{\tau_{\omega_i+1}(n,h,s,d)}(n, h, s, d),
\]
which is computable.

Proof. Temporarily, fix \( X \). By Corollary 6.13, we know upper bounds for the number of irreducible components of \( X \) and for the number of maximal trains in \( X \) of any fixed length. The main idea of the proof is to construct a decreasing chain of Kolchin polynomials \( \omega_0(t) > \omega_1(t) > \cdots \) and for each \( \omega_i(t) \), give an upper bound \( B_i \) for \( B(\omega_i(t), n, s, h, d) \). Since the Kolchin polynomials are well-ordered, the decreasing chain will stop at some \( \omega_j(t) = 0 \).

Let \( \omega_0(t) = \omega_X(t) \). Let \( B_0 \) be the number of generic components of the \( \delta \)-variety \( X \) plus 1. Consider a train \((Y_1, \ldots, Y_{B_0})\) in \( X \) of Kolchin polynomial at least \( \omega_0(t) \). So for each \( i, \sigma^{-i+1}(Y_i) \) is a \( \delta \)-subvariety of \( X \) with Kolchin polynomial at least \( \omega_X(t) \), so \( \sigma^{-i+1}(Y_i) \) must be a generic component of \( X \). Since \( X \) has only \( B_0 - 1 \) generic components, there exists \( a < b \in \mathbb{N} \) such that \( \sigma^{-a}(Y_a) = \sigma^{-b+1}(Y_b) \), which implies \( Y_b = \sigma^{b-a}(Y_a) \). Thus, we can construct an infinite train
\[
(\ldots, Y_a, Y_{a+1}, \ldots, Y_{b-1}, \sigma^{b-a}(Y_a), \sigma^{b-a}(Y_{a+1}), \ldots, \sigma^{b-a}(Y_{b-1}), \ldots).
\]
Suppose \( \omega_i(t) \) and \( B_i \) have been constructed. We now try to do it for \( i + 1 \). Let
\[
B_{i+1} = B_i + D_i,
\]
where \( D_i \) is the number of maximal trains in \( X \) of length \( B_i \). Consider the fibered product \( W_{B_i}(X, \pi_1, \pi_2) \), as in (7), and, for each irreducible component \( W \) of \( W_{B_i} \), denote
\[
Y_W = (\varphi_{B_i,1}(W)^{K_{\text{al}}}, \ldots, \varphi_{B_i,B_i}(W)^{K_{\text{al}}});
\]
to be the train corresponding to \( W \). Let
\[
\omega_{i+1}(t) := \max \{ \omega_{Y_W}(t) \mid \omega_{Y_W}(t) < \omega_i(t), W \text{ is a component of } W_{B_i} \},
\]
and set \( \max \emptyset = 0 \).

Consider a maximal train \((Y_1, \ldots, Y_{B_i+1})\) in \( X \) with Kolchin polynomial at least \( \omega_{i+1}(t) \). We will show this \( B_{i+1} \) works. Introduce \( D_i + 1 \) trains \( Z^{(1)}, \ldots, Z^{(D_i+1)} \) of length \( B_i \) in \( X, \sigma(X), \ldots, \sigma^{D_i}(X) \), respectively, such that for each \( j \),
\[
Z^{(j)} = (Z_1^{(j)}, \ldots, Z_{B_i}^{(j)}) := (Y_j, \ldots, Y_{j+B_i-1}).
\]
Then for each \( j \), consider a maximal train \( \tilde{Z}^{(j)} \) of length \( B_i \) containing \( Z^{(j)} \). So \( \sigma^{-j+1}(\tilde{Z}^{(j)}) \) is a maximal train of length \( B_i \) in \( X \). There are two cases to consider:
\[
\{ \omega_{Y_W}(t) \mid \omega_{Y_W}(t) < \omega_i(t), W \text{ is a component of } W_{B_i} \} = \emptyset. \tag{Case 1}
\]
In this case, \( \omega_{i+1}(t) = 0 \), and for each \( j \),
\[
\omega_{\sigma^{-j+1}(\tilde{Z}^{(j)})}(t) \geq \omega_i(t).
\]
By the construction of \( B_i \), we could construct an infinite train through each \( \sigma^{-j+1}(\tilde{Z}^{(j)}) \),
\[
\{ \omega_{Y_W}(t) \mid \omega_{Y_W}(t) < \omega_i(t), W \text{ is a component of } W_{B_i} \} \neq \emptyset. \tag{Case 2}
\]
If there exists some \( j_0 \) such that \( \omega_{\sigma^{-j_0+1}(\tilde{Z}^{(j_0)})}(t) \geq \omega_i(t) \), then by the construction of \( B_i \), we could construct an infinite train through this \( \sigma^{-j_0+1}(\tilde{Z}^{(j_0)}) \). Suppose now that, for each \( j \),
\[
\omega_{\sigma^{-j+1}(\tilde{Z}^{(j)})}(t) = \omega_i(t).
\]
Since there are only \( D_i \) number of maximal trains in \( X \) of length \( B_i \), there exist \( a < b \) such that
\[
\sigma^{-a+1}(\tilde{Z}^{(a)}) = \sigma^{-b+1}(\tilde{Z}^{(b)}).
\]
Since \( \omega_{\sigma^{-a+1}(\tilde{Z}^{(a)})}(t) = \omega_{i+1}(t) \), there exists \( l \) such that
\[
\omega_{\sigma^{-a+1}(\tilde{Z}_l^{(a)})}(t) = \omega_{i+1}(t).
\]
Then
\[
\omega_{\sigma^{-a+1}(\tilde{Z}_l^{(a)})}(t) = \omega_{i+1}(t),
\]
for \( \sigma^{-a+1}(Z_l^{(a)}) \subseteq \sigma^{-a+1}(Z_l^{(a)}) \) and the Kolchin polynomial of \((Y_1, \ldots, Y_{B_i+1})\) is at least \( \omega_{i+1}(t) \). So we have
\[
\sigma^{-a+1}(Z_l^{(a)}) = \sigma^{-a+1}(\tilde{Z}_l^{(a)}).
\]
Similarly, we can show
\[ \sigma^{-b+1}(Z_i^{(b)}) = \sigma^{-b+1}(\tilde{Z}_i^{(b)}). \]
So
\[ \sigma^{-a+1}(Y_{a+i-1}) = \sigma^{-a+1}(Z_i^{(a)}) = \sigma^{-a+1}(\tilde{Z}_i^{(a)}) = \sigma^{-b+1}(Z_i^{(b)}) = \sigma^{-b+1}(\tilde{Z}_i^{(b)}) = \sigma^{-b+1}(Y_{b+i-1}). \]
Thus, we have
\[ Y_{b+i-1} = \sigma^{b-a}(Y_{a+i-1}). \]
Therefore, we can construct an infinite sequence
\[ (Y_1, \ldots, Y_{a+i-1}, \ldots, Y_{b+1}, \sigma^{b-a}(Y_{a+i-1}), \ldots, \sigma^{b-a}(Y_{b+i-1}), \ldots). \]

As we described in the first paragraph, as the process goes on, we have constructed a decreasing chain of Kolchin polynomials
\[ \omega_0(t) = \omega_X(t) > \omega_1(t) > \omega_2(t) > \cdots. \]
Since the Kolchin polynomials are well-ordered, this chain is finite, so the above process will stop at step \( J \) at which we could get \( \omega_J(t) = 0 \), either in the case in which
\[ \{ \omega_{Y_W}(t) \ | \ \omega_{Y_W}(t) < \omega_{J-1}(t), W \text{ is a component of } W_{B_{J-1}} \} = \emptyset, \]
or in the case in which the set is nonempty and the maximal Kolchin polynomial in the set is 0.

By Lemma 6.8 and Corollary 6.13, for the number \( D_i \) of maximal trains in \( X \) of length \( B_i \), we have
\[ D_i \leq L(n(h+1)B_i, s, d), \text{ so } B_{i+1} \leq B_i + L(n(h+1)B_i, s, d). \tag{14} \]
By Corollary 6.13, we have
\[ B_0 \leq L(n(h+1), s, d) + 1. \]
For each \( i, 0 \leq i \leq J \), let \( a_i \) and \( b_i \) be such that
\[ \omega_i(t) = a_i(t + 1) + b_i. \]
For \( i = 0 \), we have \( a_0 = \delta\text{-dim}(X) \) and \( b_0 = \text{ord}(X) \). For every \( j, 0 \leq j \leq a_0 \), we define \( i_j \) to be the largest integer in \([0, J]\) such that \( a_0 - a_{i_j} \leq j \). Then \( J = i_{a_0} \). The decreasing of the Kolchin polynomials implies that, for all \( j, 0 \leq j < a_0 \):

- we have \( i_0 \leq b_0 \) and \( i_{j+1} \leq i_j + b_{i_j} + 1 \). \tag{15}
- by the definition of \( \omega_{i_{j+1}}(t) \) and Lemma 6.16, \( b_{i_{j+1}} \) is bounded by the maximal order of the components of \( W_{B_{i_{j+1}}} \), so
- by Lemma 6.17,
\[ b_{i_{j+1}} \leq ns(h+1)B_{i_j}. \tag{16} \]
Comparing the recursive formulas (12) with inequalities (14), (15), and (16), we see that

- \( B_i \leq A_i \) for every \( i, 0 \leq i \leq J \);
- \( i_j \leq \tau_j \) for every \( j, 0 \leq j \leq a_0 = \delta\text{-dim}(X) \).
Thus,
\[ B_J = B_{i\delta \text{-dim}(X)} \leq A_{i\delta \text{-dim}(X)} \leq A_{r\delta \text{-dim}(X)} \leq A_{r(n(h+1))}. \]

As a consequence, we have the following result.

**Corollary 6.21.** For all \( s, h \in \mathbb{Z}_{\geq 0} \) and \( F \subset k[y_{s,h}], F = 0 \) has a solution in \( K^Z \) if and only if \( F = 0 \) has a partial solution of length \( D := A_{r(n(h+1))}(n,h,s,d)(n,h,s,d) \).

**Proof.** Let \( X \subset \mathbb{A}^H \) be the \( \delta \)-variety defined by \( F = 0 \) regarded as a system of \( \delta \)-equations in \( y, \sigma(y), \ldots, \sigma^h(y) \), where \( H = n(h+1) \). By Lemmas 6.5 and 6.7, \( F = 0 \) has a partial solution of length \( D \) (resp. \( F = 0 \) has a solution in \( K^Z \)) if and only if there exists a train of length \( D \) in \( X \) (resp., there exists an infinite train in \( X \)). By Lemma 6.20, if there exists a train of length \( D \) in \( X \), then there exists an infinite train in \( X \). So the assertion holds. \( \square \)

### 6.4 Proof of Theorem 3.1

We will prove a more refined version of Theorem 3.1:

**Theorem 6.22.** For all non-negative integers \( r, s, h, d \), there exists a computable \( B = B(r,s,h,d) \) such that, for all:

- non-negative integers \( q \),
- \( \delta \)-\( \sigma \)-fields \( k \),
- sets of \( \delta \)-\( \sigma \)-polynomials \( F \subset k[x_{s,h}, y_{s,h}] \), where \( x = x_1, \ldots, x_q, y = y_1, \ldots, y_r \), and \( \deg_y F \leq d \), we have

\[
\{ \sigma^i(F) \mid i \in \mathbb{Z}_{\geq 0} \}^{(\infty)} \cap k[x_{\infty}] \neq \{0\} \iff \{ \sigma^i(F) \mid i \in [0, B] \}^{(B)} \cap k[x_B] \neq \{0\}.
\]

**Proof.** The “ \( \iff \) ” implication is straightforward. We will prove the “ \( \implies \) ” implication. For this, let \( A := A_{r(n(h+1))}(r,h,s,d)(r,h,s,d), B_\delta \) be the bound \( B \) from [22, Theorem 1] with

\[ |\alpha| \leftarrow r(s+1)(A+h+1), \ m \leftarrow r(s+1)(A+h+1), \text{ and } d \leftarrow d, \]

and \( B := B_\delta + s \). By assumption,

\[
1 \in \{ \sigma^i(F) \mid i \in \mathbb{Z}_{\geq 0} \}^{(\infty)} \cdot k(x_{\infty})[y_{\infty}]. \tag{17}
\]

Suppose that

\[
\{ \sigma^i(F) \mid i \in [0, A] \}^{(B_\delta)} \cap k[x_B] = \{0\}. \tag{18}
\]

If

\[
1 \in \{ \sigma^i(F) \mid i \in [0, A] \}^{(B_\delta)} \cdot k(x_B)[y_{\infty}, A+h],
\]

then there would exist \( c_{i,j} \in k(x_B)[y_{\infty}, A+h] \) such that

\[
1 = \sum_{i=0}^{B_\delta} \sum_{j=0}^{A} \sum_{f \in F} c_{i,j} \delta^i \sigma^j(f). \tag{19}
\]

Multiplying equation (19) by the common denominator in the variables \( x_B \), we obtain a contradiction with (18). Hence, by [22, Theorem 1],

\[
1 \notin \{ \sigma^i(F) \mid i \in [0, A] \}^{(\infty)} \cdot k(x_B)[y_{\infty}, A+h].
\]
By the differential Nullstellensatz, there exists a differential field extension \( K \supset k(x_\infty) \supset k(x_B) \) such that the system of differential equation
\[
\{ \sigma^i(F) = 0 \mid i \in [0, A] \}
\]
in the unknowns \( y_{\infty,A+h} \) has a solution in \( K \). Then the system \( F = 0 \) has a partial solution of length \( A + 1 \) in \( K \). However, by Proposition 5.3 and Remark 5.4 applied to (17), the system \( F = 0 \) has no solutions in \( K^Z \). Together with the existence of a partial solution of length \( A + 1 \), this contradicts to Corollary 6.21. □

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