

ORDER OF LIOUVILLIAN ELEMENTS SATISFYING AN ALGEBRAIC DIFFERENTIAL EQUATION OF THE FIRST ORDER

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0. Introduction. Let k be an algebraically closed ordinary differential field of characteristic 0, and Ω be a universal extension of k . A finite chain of extending differential subfields $k=L_0 \subset L_1 \subset \cdots \subset L_n$ in Ω is called a Liouville chain over k if the following two conditions are satisfied:

- (i) The field of constants of L_n is k_0 , where k_0 is the field of constants of k ;
- (ii) For each $i(1 \leq i \leq n)$ there exists a finite system of elements w_1, w_2, \dots, w_r of L_i which satisfies the following two conditions; either $w'_j \in L_{i-1}$ or w'_j/w_j is the derivative of an element of L_{i-1} for each $j(1 \leq j \leq r)$, L_i is an algebraic extension of $L_{i-1}(w_1, w_2, \dots, w_r)$ of finite degree.

Let z be an element of Ω . Then, z is called a liouvillian element over k if there exists a Liouville chain over k such that its end contains z . The following definition is due to Liouville [2] (cf. [8, p. 111]):

DEFINITION. A liouvillian element z over k is said to be of order m if m is the minimum of those n such that the end of a Liouville chain $L_0 \subset \cdots \subset L_n$ over k contains z .

Let F be an algebraically irreducible element of the first order of the differential polynomial algebra $k\{u\}$ in a single indeterminate u over k . Suppose that z is a solution of $F=0$. Then, z is a generic point of the general solution of $F=0$ over k if and only if z is transcendental over k . Suppose that two liouvillian elements over k satisfy $F=0$ and that they are transcendental over k . Then, their orders are the same.

Theorem. *The order of a liouvillian element over k satisfying $F=0$ is at most three.*

For example, suppose that k is the algebraic closure of $k_0(x)$ with $x'=1$ and that $F=u'-\alpha u/x$, where $\alpha \in k_0$. Then, any non-trivial solution of $F=0$ is of the second order if α is not a rational number (cf. Liouville [2, pp. 94-98]).

REMARK 1. If we replace "liouvillian" by "generalized elementary" and