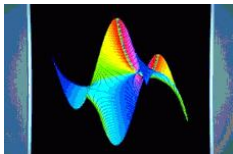


# D-finiteness: Algorithms and Applications

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March 21, 2007

# I Introduction

# Undecidability Issues

## Theorem (Richardson 68)

*In the class obtained from  $\mathbb{Q}(x)$ ,  $\pi$ ,  $\log 2$  by the operations  $+$ ,  $-$ ,  $\times$  and composition with  $\exp$ ,  $\sin$  and  $|\cdot|$ , testing for zero-equivalence is undecidable.*

Consequences:

- 1 “Simplification” is always difficult;
- 2 Computer algebra isolates classes for which it can provide algorithms.

# Example: Algebraic Numbers

An irreducible polynomial is a good data-structure

$$x = \frac{\sin \frac{2\pi}{7}}{\sin^2 \frac{3\pi}{7}} - \frac{\sin \frac{\pi}{7}}{\sin^2 \frac{2\pi}{7}} + \frac{\sin \frac{3\pi}{7}}{\sin^2 \frac{\pi}{7}} = 2\sqrt{7}.$$

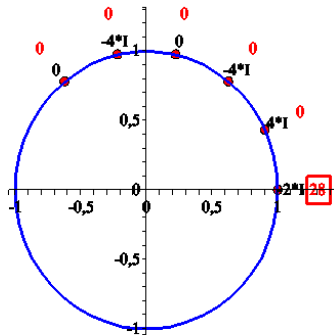
$\mathbb{Q}(\exp(i\pi/7))$  has dim 6 over  $\mathbb{Q}$

Coordinates of  $x^2$

## Definition

A number  $x \in \mathbb{C}$  is *algebraic* when its powers generate a finite-dimensional vector space over  $\mathbb{Q}$ .

**Tools:** Euclidean division, (extended) Euclidean algorithm, linear algebra.



Starting point:

$$\begin{aligned} > \sin(2*a)/\sin(3*a)^2 - \sin(a)/\sin(2*a)^2 + \sin(3*a)/\sin(a)^2; \\ & \frac{\sin(2a)}{\sin(3a)^2} - \frac{\sin(a)}{\sin(2a)^2} + \frac{\sin(3a)}{\sin(a)^2} \end{aligned}$$

Convert into rational function in  $T = \exp\left(\frac{i\pi}{7}\right)$ : $\text{expand(convert(\%,exp))}$ ;

$$\frac{2I(e^{1a})^2}{\left((e^{1a})^3 - \frac{1}{(e^{1a})^3}\right)^2} - \frac{2I}{\left((e^{1a})^3 - \frac{1}{(e^{1a})^3}\right)^2 (e^{1a})^2} - \frac{2Ie^{1a}}{\left((e^{1a})^2 - \frac{1}{(e^{1a})^2}\right)^2} + \frac{2I}{\left((e^{1a})^2 - \frac{1}{(e^{1a})^2}\right)^2 e^{1a}} + \frac{2I(e^{1a})^3}{\left(e^{1a} - \frac{1}{e^{1a}}\right)^2} - \frac{2I}{\left(e^{1a} - \frac{1}{e^{1a}}\right)^2 (e^{1a})^3}$$

 $\text{newval:=normal(subs(exp(I*a)=T,\%))}$ ;

$$\text{newval} := \frac{2I(T^{16} + 5T^{14} + 12T^{12} + T^{11} + 20T^{10} + 3T^9 + 23T^8 + 3T^7 + 20T^6 + T^5 + 12T^4 + 5T^2 + 1)}{T(T^2 - 1)(T^2 + 1)^2(T^4 + T^2 + 1)^2}$$

 $\text{polmin:=normal((T^7+1)/(T+1))}$ ;

$$\text{polmin} := T^6 - T^5 + T^4 - T^3 + T^2 - T + 1$$

Simplify denominator by Bezout

 $\text{G:=gcdex(denom(newval),polmin,T,'U','V'):U,V,G}$ ;

$$\frac{10}{7} + \frac{1}{7}T - \frac{5}{7}T^2 - \frac{5}{7}T^3 + \frac{1}{7}T^4 + \frac{10}{7}T^5,$$

$$1 + \frac{17}{7}T + \frac{24}{7}T^5 - \frac{25}{7}T^9 + \frac{26}{7}T^3 + \frac{11}{7}T^2 + \frac{25}{7}T^6 + \frac{23}{7}T^4 - \frac{2}{7}T^8 - \frac{26}{7}T^{12} - \frac{24}{7}T^{10} - \frac{11}{7}T^{13} - \frac{23}{7}T^{11} - \frac{5}{7}T^7 - \frac{10}{7}T^{14}, 1$$

 $\text{rem(U*numer(newval),polmin,T)}$ ;

$$-2I - 4IT^4 - 4IT^2 + 4IT$$

Compute square

 $\text{rem(\%^2,polmin,T)}$ ;

## Automatic Univariate Identities

$$F_n F_{n+2} - F_{n+1}^2 = (-1)^n$$

Cassini

$$\frac{1 - \sqrt{1 - 4z}}{2z} = \sum_{n=0}^{\infty} \binom{2n}{n} \frac{z^n}{n+1}$$

Catalan num

$${}_2F_1\left(\begin{matrix} a, b \\ a + b + 1/2 \end{matrix} \middle| z\right) = {}_2F_1\left(\begin{matrix} 2a, 2b \\ a + b + 1/2 \end{matrix} \middle| \frac{1 - \sqrt{1 - z}}{2}\right)$$

Legendre

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) \frac{u^n}{n!} = \frac{\exp\left(\frac{4u(xy - u(x^2 + y^2))}{1 - 4u^2}\right)}{\sqrt{1 - 4u^2}}$$

Mehler

## Automatic Multivariate Identities

$$\sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2 = \sum_{k=0}^n \binom{n}{k} \binom{n+k}{k} \sum_{j=0}^k \binom{k}{j}^3,$$

$$\sum_{n=0}^{+\infty} P_n(x) y^n = \frac{1}{\sqrt{1-2xy+y^2}}, \quad P_n(x) = \frac{1}{2^n} \sum_{k=0}^n \binom{n}{k}^2 x^k$$

$$\int_0^{+\infty} x J_1(ax) I_1(ax) Y_0(x) K_0(x) dx = -\frac{\ln(1-a^4)}{2\pi a^2},$$

$$\oint_0 \frac{(1+2xy+4y^2) \exp\left(\frac{4x^2y^2}{1+4y^2}\right)}{y^{n+1}(1+4y^2)^{\frac{3}{2}}} dy = \frac{n! H_n(x)}{[n/2]!},$$

$$\sum_{k=0}^n \frac{q^{k^2}}{(q; q)_k (q; q)_{n-k}} = \sum_{k=-n}^n \frac{(-1)^k q^{(5k^2-k)/2}}{(q; q)_{n-k} (q; q)_{n+k}}$$

$$\sum_{j=0}^n \sum_{i=0}^{n-j} \frac{q^{(i+j)^2+j^2}}{(q; q)_{n-i-j} (q; q)_i (q; q)_j} = \sum_{k=-n}^n \frac{(-1)^k q^{7/2k^2+1/2k}}{(q; q)_{n+k} (q; q)_{n-k}}.$$

# Plan

- ① Definitions and closure properties (BS)
- ② Fast algorithms for functions (AB)
- ③ Algorithms for sequences (BS)
- ④ Multivariate case (FC)



# Context

<http://algo.inria.fr/esf>

## II Definitions

# D-finite Series

## Definition

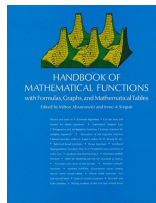
A series  $f(x) \in \mathbb{Q}[[x]]$  is **differentially finite** (D-finite) when its derivatives generate a finite-dimensional vector space over  $\mathbb{Q}(x)$ . (LDE)

**Equivalent definition** A power series  $y(z)$  is **D-finite** if there exist polynomials  $a_i \in \mathbb{Q}[z]$  such that

$$a_k(z)y^{(k)}(z) + \cdots + a_0(z)y(z) = 0.$$

**Examples of functions:** exp, log, sin, cos, sinh, cosh, arccos, arccosh, arcsin, arcsinh, arctan, arctanh, arccot, arccoth, arccsc, arccsch, arcsec, arcsech,  ${}_pF_q$  (includes Bessel  $J$ ,  $Y$ ,  $I$  and  $K$ , Airy  $Ai$  and  $Bi$  and polylogarithms), Struve, Weber and Anger fcn, the large class of **algebraic functions**,...

About 60% of Abramowitz & Stegun.



Coefficients  $\leftrightarrow$  Series

## Theorem

*A series is D-finite if and only if its sequence of coefficients satisfies a linear recurrence.*

Proof (Dictionary)

$$y = \sum_n a_n z^n$$

$$y' = \sum_n n a_n z^{n-1} = \sum_n (n+1) a_{n+1} z^n$$

$$z \cdot y = \sum_n a_{n-1} z^n$$

$$z^i y^{(j)} = z^i D_z^j \cdot y = \sum_n (n-i+1)(n-i+2) \cdots (n+j-i) a_{n+j-i} z^n$$

$$(zD_z)^k z^{-i} \cdot y = \sum_n a_{n+i} n^k z^n.$$

**Warning:** orders differ

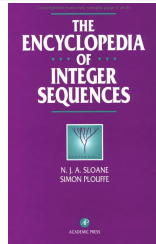
# D-finite Sequences

## Definition

A sequence  $u_n$  is **D-finite** when its shifts  $(u_n, u_{n+1}, \dots)$  generate a finite-dimensional vector space over  $\mathbb{Q}(n)$ . (LRE)

**Examples of sequences:** rational sequences, hypergeometric sequences (includes  $n!$ , multinomials, . . . ), classical orthogonal polynomials.

About 25% of Sloane & Plouffe.



eqn+ini. cond.=data structure

# Example: Generalized Hypergeometric Series

$$y(z) := {}_pF_q \left( \begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} \middle| z \right) = \sum_{n=0}^{\infty} \underbrace{\frac{(a_1)_n \cdots (a_p)_n}{(b_1)_n \cdots (b_q)_n n!}}_{u_n} z^n,$$

$$(x)_n := x(x+1) \cdots (x+n-1).$$

$\iff$  first order linear recurrences (**hypergeometric sequences**)

$$\frac{u_n}{u_{n-1}} = \frac{(n+a_1-1) \cdots (n+a_p-1)}{n(n+b_1-1) \cdots (n+b_q-1)} \implies$$

$$((\theta + a_1 - 1) \cdots (\theta + a_p - 1)z - \theta(\theta + b_1 - 1) \cdots (\theta + b_q - 1))y(z) = 0, \\ (\theta = zD_z).$$

## Special Cases

$$\exp(z) = {}_0F_0\left(\begin{matrix} - \\ - \end{matrix} \middle| z\right) = 1 + z + \frac{z^2}{2!} + \dots,$$

$$(1 - z)^{-a} = {}_1F_0\left(\begin{matrix} a \\ - \end{matrix} \middle| z\right) = 1 + az + a(a + 1)\frac{z^2}{2!} + \dots,$$

$$\log \frac{1}{1 - z} = z {}_2F_1\left(\begin{matrix} 1, 1 \\ 2 \end{matrix} \middle| z\right) = z + \frac{z^2}{2} + \dots,$$

$$\arcsin(z) = z {}_2F_1\left(\begin{matrix} \frac{1}{2}, \frac{1}{2} \\ \frac{3}{2} \end{matrix} \middle| z\right), \quad \arctan(z) = z {}_2F_1\left(\begin{matrix} \frac{1}{2}, 1 \\ \frac{3}{2} \end{matrix} \middle| z\right),$$

$$J_\nu(z) = \frac{1}{\Gamma(\nu + 1)} \left(\frac{z}{2}\right)^\nu {}_0F_1\left(\begin{matrix} - \\ \nu + 1 \end{matrix} \middle| -\frac{z^2}{4}\right),$$

$$\text{AGM}(a, b) = \frac{a}{{}_2F_1\left(\begin{matrix} \frac{1}{2}, \frac{1}{2} \\ 1 \end{matrix} \middle| 1 - \frac{b^2}{a^2}\right)}, \dots$$

## III Closure Properties



Proof of Identities:  $\sin^2 + \cos^2 = 1$ 

```
> series(sin(x)^2+cos(x)^2,x,4);
      1 + O(x^4)
```

Why is this a proof?

- ① sin and cos satisfy a 2nd order LDE:  $y'' + y = 0$ ;
- ② their squares (and their sum) satisfy a 3rd order LDE (basis  $\sin^2, \cos^2, \sin \cos$ );
- ③ the constant 1 satisfies a 1st order LDE:  $y' = 0$ ;
- ④  $\rightarrow \sin^2 + \cos^2 - 1$  satisfies a LDE of order at most 4;
- ⑤ it is not singular at 0;
- ⑥ Cauchy's theorem concludes.

Another identity (same idea):  $F_n^2 - F_{n+1}F_{n-1} = (-1)^{n+1}$

```
> for n to 5 do
  fibonacci(n)^2-fibonacci(n+1)*fibonacci(n-1)+(-1)^n od;
```

## Euclidean Division &amp; Finite Dimension

Theorem (XIXth century)

*D*-finite series and sequences form  $\mathbb{Q}$ -algebras.

Proof. (for product of series)

$$f^{(n)} = a_0 f + a_1 f' + \cdots + a_{n-1} f^{(n-1)}, \quad g^{(m)} = b_0 g + b_1 g' + \cdots + b_{m-1} g^{(m-1)}.$$

$$h = fg,$$

$$h' = f'g + fg'$$

$$\vdots$$

$$h^{(k)} = \sum_{\substack{0 \leq i < n \\ 0 \leq j < m}} c_{ijk} f^{(i)} g^{(j)}$$

 $\implies h, h', \dots, h^{(mn)}$  linearly dependent.

This proof is an algorithm.

Everything implemented in gfun [SaZi94]

# Euclidean Division & Finite Dimension

## Theorem (XIXth century)

*D*-finite series and sequences form  $\mathbb{Q}$ -algebras.

## Corollary

*D*-finite series are closed under Hadamard (termwise) product, Laplace transform, Borel transform ( $ogf \leftrightarrow egf$ ).

Everything implemented in gfun [SaZi94]

# Mehler's Identity for Hermite Polynomials

$$\sum_{n=0}^{\infty} H_n(x)H_n(y) \frac{u^n}{n!} = \frac{\exp\left(\frac{4u(xy-u(x^2+y^2))}{1-4u^2}\right)}{\sqrt{1-4u^2}}$$

- 1 Definition of Hermite polynomials (D-finite over  $\mathbb{Q}(x)$ ):  
recurrence of order 2
- 2 Product by linear algebra:  $H_{n+k}(x)H_{n+k}(y)/(n+k)!$ ,  $k \in \mathbb{N}$   
generated over  $\mathbb{Q}(x, n)$  by

$$\frac{H_n(x)H_n(y)}{n!}, \frac{H_{n+1}(x)H_n(y)}{n!}, \frac{H_n(x)H_{n+1}(y)}{n!}, \frac{H_{n+1}(x)H_{n+1}(y)}{n!}$$

→ recurrence of order **at most 4**;

- 3 Translation into a differential equation



## I. Definition

>  $R_1 := \{H(n+2) = (-2n-2)H(n) + 2H(n+1)x, H(0)=1, H(1)=2x\} :$

>  $R_2 := \text{subs}(H=H_2, x=y, R_1);$

$$R_2 := \{H_2(0)=1, H_2(n+2) = (-2n-2)H_2(n) + 2H_2(n+1)y, H_2(1)=2y\}$$

## II. Product

>  $R_3 := \text{gfuns}(\text{poltoec}(H(n) \cdot H_2(n) \cdot v(n), [R_1, R_2, \{v(n+1) \cdot (n+1) = v(n), v(1)=1\}], [H(n), H_2(n), v(n)], c(n));$

$$R_3 := \left\{ c(0)=1, c(1)=4xy, c(2)=8x^2y^2 + 2 - 4y^2 - 4x^2, c(3) = \frac{32}{3}x^3y^3 + 24xy - 16xy^3 - 16x^3y, (16n \right.$$

$$\left. + 16)c(n) - 16xyc(n+1) + (-8n - 20 + 8y^2 + 8x^2)c(n+2) - 4xc(n+3)y + (n+4)c(n+4) \right\}$$

## III. Differential Equation

>  $\text{gfuns}(\text{rectodiffeq}(R_3, c(n), f(u));$

$$\left\{ (16u^3 - 16u^2yx - 4u + 8uy^2 + 8ux^2 - 4xy)f(u) + (16u^4 - 8u^2 + 1) \left( \frac{d}{du} f(u) \right), f(0)=1 \right\}$$

>  $\text{dsolve}(\%, f(u));$

$$f(u) = \frac{\text{Ie} \left( \frac{-4xyu + y^2 + x^2}{(2u-1)(2u+1)} \right)}{e^{(-y^2-x^2)} \sqrt{2u+1} \sqrt{2u-1}}$$

## Algebraic Series

## Theorem (Cockle1860)

*D*-finite series composed with algebraic power series are *D*-finite.

## Proof.

$$\begin{aligned}
 P(x, y) = 0 \text{ and } AP + BP_y = 1 &\Rightarrow y' = -\frac{P_x}{P_y} = -BP_x \text{ mod } P \\
 &\Rightarrow y^{(k)} \in \underbrace{\bigoplus_{i < \deg_y P} \mathbb{Q}(x)y^i}_{\text{finite dim}}.
 \end{aligned}$$

$(f \circ y)^{(p)}$  linear combination of  $(f^{(j)} \circ y)y^k$ .



Also,  $\exp \int y$ .

## Motzkin Numbers (Unary-Binary Trees)

$$M(z) - (1 + zM(z) + zM(z)^2) =: P(M) = 0.$$

$$\text{Bézout: } AP + BP_M = 1 \Rightarrow M' = -BP_z \text{ mod } P =: cM + d1.$$

Vector space of dimension 2

```
gfun[algeqtodiffeq] (M = 1 + zM + zM^2, M(z));
```

$$-1 - z + (-3z + 1)M(z) + (z - 6z^2 + z^3)M'(z)$$

```
gfun[diffeqtorec] (% , M(z), u(n));
```

$$\{nu(n) + (-9 - 6n)u(1 + n) + (3 + n)u(n + 2), u(0) = 1, u(1) = 2\}$$

→ fast computation.

Works for arbitrary degree.

# Forests of Catalan Trees

$$Y(z) = \exp\left(\frac{1 - \sqrt{1 - 4z}}{2}\right).$$

Same computation  $\rightarrow$

$$\begin{aligned} \{(n+2)(n+1)u(n+2) &= u(n) + 2(n+1)(2n+1)u(n+1), \\ u(0) &= 1, u(1) = 1\} \end{aligned}$$



# Example: Airy Ai at Infinity

$$\begin{aligned} \text{Ai}(z) &= \frac{\sqrt{z}e^{-\xi}}{2\pi} \int_{-\infty}^{\infty} e^{-\xi[(u-1)(4u^2+4u+1)]} dv, \quad \xi = \frac{2}{3}z^{3/2}, u = \sqrt{1 + \frac{v^2}{3}} \\ &\sim \frac{1}{2}\pi^{-1/2}z^{-1/4}e^{-\xi} \sum_{n=0}^{\infty} (-1)^n \xi^{-n} \frac{\Gamma(3n + \frac{1}{2})}{54^n n! \Gamma(n + \frac{1}{2})}. \end{aligned}$$

## Computation:

- ① **algebraic** change of variables  $t^2 = (u-1)(4u^2+4u+1)$ ;

$$\rightarrow \int_{-\infty}^{\infty} e^{-\xi t^2} f(t) dt, \quad f(t) = \frac{dv}{dt},$$

- ② recurrence satisfied by the coefficients of  $f$  (**generating series**);  
 ③ termwise integration (**Hadamard product**).



## I. Algebraic change of variables

$$eq_u := u^2 - \left(1 + \frac{v^2}{3}\right);$$

$$eq_t := t^2 - (u - 1) \cdot (4 \cdot u^2 + 4 \cdot u + 1);$$

$$res := \text{resultant}(eq_u, eq_t, u);$$

$$t^4 + 2t^2 - 3v^2 - \frac{8}{3}v^4 - \frac{16}{27}v^6$$

$$gfun := \text{algeqtodiffeq}\left(res, v(t), \left\{v(0)=0, D(v)(0)=\text{sqrt}\left(\frac{2}{3}\right)\right\}\right);$$

$$\left\{-4v(t) + 9t \left(\frac{d}{dt}v(t)\right) + (9t^2 + 18) \left(\frac{d^2}{dt^2}v(t)\right), v(0)=0, (D(v))(0) = \frac{1}{3}\sqrt{6}\right\}$$

## II. Recurrence satisfied by the coefficients of f

$$gfun := \text{poltodiffeq}(\text{diff}(v(t), t), [\%], [v(t)], f(t));$$

$$\left\{5f(t) + 27t \left(\frac{d}{dt}f(t)\right) + (9t^2 + 18) \left(\frac{d^2}{dt^2}f(t)\right), f(0) = \frac{1}{3}\sqrt{6}, (D(f))(0) = 0\right\}$$

$$R_f := gfun := \text{diffeqtorec}(\%, f(t), c(n));$$

$$\left\{(5 + 18n + 9n^2)c(n) + (18n^2 + 54n + 36)c(n+2), c(0) = \frac{1}{3}\sqrt{6}, c(1) = 0\right\}$$

### III. Hadamard product

assume  $(\xi > 0)$ ;  $s := \text{Int}(\exp(-\xi * t^2) * t^n, t = -\infty .. \infty)$ ;  $s = \text{student}[\text{intparts}](s, \exp(-\xi * t^2))$ ;

$$\int_{-\infty}^{\infty} e^{(-\xi - t^2)} t^n dt = - \int_{-\infty}^{\infty} \frac{2 \xi \sim t e^{(-\xi - t^2)} t^{(n+1)}}{n+1} dt$$

$$R_i := \left\{ c(n) = \frac{2 \cdot \xi}{(n+1)} \cdot c(n+2), c(0) = \text{value}(\text{eval}(s, n=0)), c(1) = \text{value}(\text{eval}(s, n=1)) \right\};$$

$$\left\{ c(n) = \frac{2 \xi \sim c(n+2)}{n+1}, c(0) = \frac{\sqrt{\pi}}{\sqrt{\xi \sim}}, c(1) = 0 \right\}$$

> **FinalRec:=gfun:-`rec\*rec` (R[i],R[f],c(n));**

$$\text{FinalRec} := \left\{ (5 + 18n + 9n^2) c(n) + (36 \xi \sim n + 72 \xi \sim) c(n+2), c(1) = 0, c(0) = \frac{1}{3} \frac{\sqrt{\pi} \sqrt{6}}{\sqrt{\xi \sim}} \right\}$$

Sol := rsolve(FinalRec, c(n));

$$\left\{ \begin{array}{ll} \frac{1}{3} \frac{(-1)^{\left(\frac{1}{2}n\right)} {}_2\left(-1 - \frac{1}{2}n\right) \Gamma\left(\frac{1}{2}n + \frac{5}{6}\right) \Gamma\left(\frac{1}{2}n + \frac{1}{6}\right) \xi \sim^{\left(-\frac{1}{2}n\right)} \sqrt{6}}{\sqrt{\pi} \Gamma\left(\frac{1}{2}n + 1\right) \sqrt{\xi \sim}} & n::\text{even} \\ 0 & n::\text{odd} \end{array} \right.$$

# D-finite Series in Arithmetic

**Definition** (For  $k \in \mathbb{Z}$ , **modular form** of weight  $k$ )

$f$  defined on  $\Im z > 0$  such that

$f((az + b)/(cz + d)) = (cz + d)^k f(z)$ , for all matrices  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  in  $SL(2, \mathbb{Z})$  or one of its subgroups of finite index.

**Modular function**: modular form of weight 0.

**Theorem** (XIXth century)

Let  $f(z)$  be a meromorphic modular form of weight  $k > 0$  and  $t(z)$  a modular function. Then  $F(t)$  defined by  $F(t(z)) = f(z)$  satisfies a LDE of order  $k + 1$  with algebraic coefficients.

**Ex.** [Apéry]  $t(z) = \left( \frac{\eta(z)\eta(6z)}{\eta(2z)\eta(3z)} \right)^{12}$ ,  $f(z) = \frac{(\eta(2z)\eta(3z))^7}{(\eta(z)\eta(6z))^5}$ ,

$$F(t) = 1 + 5t + 73t^2 + \dots = \sum_{n \geq 0} \sum_k \binom{n}{k}^2 \binom{n+k}{k}^2 t^n.$$

# Summary

- ① LDEs and LREs can be viewed as a data-structure;
- ② algorithms for  $+$ ,  $\times$ , translation  $\text{LDE} \leftrightarrow \text{LRE}$ ;
- ③ several sources of D-finiteness (algebraic series, hypergeometric series, series of arithmetical origin);
- ④ applications to proofs of identities, to computations of coefficients of expansions.

**Next episodes:** efficient algorithms, more applications, generalization to the multivariate case.