Rational approximants of formal power multivariate series

Christiane Hespel, Cyrille Martig IRISA-INSA 20 avenue des Buttes de Coesmes 35043 Rennes cedex, France hespel@irisa.fr, cmartig@insa-rennes.fr

1 Introduction

For any formal power multivariate series $s \in K[[X_i]]_{1 \le i \le n}$ on a field K, we propose an algorithm for computing a family of rational series $(s_k)_{k \in N}$ such that the difference $s - s_k$ is at least of order k.

The method consists in using the computation in noncommutative variables: for any order k, we construct a rational (recognizable) series $s_{nc_k} \in K\langle\langle X_i \rangle\rangle_{1 \leq i \leq n}$ in noncommutative variables, of minimal rank r_k , such that s_k is its commutative image. This construction uses the Hankel matrix $H(s_{nc_k})$ of the series s_{nc_k} . The rational series s_k is provided as a quotient of 2 polynomials, the denominator being at most of total degree r_k .

If s is rational, there is an order k_0 such that $\forall k \geq k_0$, the rank of s_{nc_k} is r_{k_0} . And then for $k \geq k_0$, the commutative image of s_{nc_k} is s = P/Q, Q being at most of total degree r_{k_0} .

2 Algorithm

We know that a rational series in noncommutative variables

$$s_{nc} = \sum_{w \in X_1, \cdots, X_n *} \langle s_{nc} | w \rangle w$$

is such that its Hankel matrix $H(s_{nc} = (\langle s_{nc} | w_1 \cdot w_2 \rangle)_{w_1, w_2 \in \{X_1, \dots, X_n\}^* \times \{X_1, \dots, X_n\}^*}$ has a finite rank([?, ?]). Two presentations of s_{nc} are then availables ([?]): by a finite weighted automaton A or by a regular expression E. The algorithm is the following: For any order k, we construct the Hankel matrix of s_{nc_k} by assigning to $\langle s_{nc_k} | X_i^p \rangle$ the value of $\langle s | X_i^p \rangle$ and by maintaining the linear dependence relations existing in the already built part of the matrix while taking into account the relation

$$\sum_{|w|_{X_1=p_1},\cdots|w|_{X_n=p_n}} \langle s_{nc_k} | w \rangle = \langle s | X_1^{p_1} \cdots X_n^{p_n} \rangle$$

We obtain a noncommutative series s_{nc_k} of minimal rank r_k and then the corresponding regular expression E_k . Its commutative image is $s_k = P_k/Q_k$, the total degree of $Q_k \leq r_k$ and $ord(s - P_k/Q_k) \geq k$.

| Example: $s = \sum_{i,j \in N} X_1^i X_2^j (\sum_{k=0}^{inf(i,j)} \left(\right)$ | i i - j + 2k |)) |
|--|----------------|----------|
| For $k = 2$, the Hankel matrix $H(s_{nc_2})$ is | | <i>'</i> |

| | ϵ | X_1 | X_2 | X_{1}^{2} | X_1X_2 | X_2X_1 | X_{2}^{2} | ••• |
|-------------|------------|-------|-------|-------------|----------|----------|-------------|-------|
| ϵ | 1 | 1 | 1 | 1 | 2* | 1* | 1 | |
| X_1 | 1 | 1 | 2* | | | | | |
| X_2 | 1 | 1* | | | | | | ••• |
| X_{1}^{2} | 1 | | | | | | | • • • |
| X_1X_2 | 2^{*} | | | | | | | |
| X_2X_1 | 1* | | | | | | | |
| X_{2}^{2} | 1 | | | | | | | ••• |
| | ••• | ••• | | | • • • | | ••• | |

where the values marked by a star are computed according to the algorithm. Then for instance, $s_{nc_2} = (X_1 + 2X_2X_2^*X_1)(1 + X_2X_2^*)$ and $s_2 = \frac{1}{1 - (X_1 + X_2 + X_1X_2)}$. For $k \ge 4$, $s_{nc_k} = s_{nc} = [X_1 + X_2(X_2 + 2X_1X_2)^*X_1(X_1 - X_2)]^*[1 + X_2(X_2 + 2X_1X_2)^*(1 + 2X_1)]$ and

$$s_k = s = \frac{1}{(1 - X_1 X_2)(1 - (X_1 + X_2))}$$

3 Conclusion

If s is rational, then there is an order k_0 such that $\forall k \geq k_0, s_k = P/Q = s$. Otherwise, this method provides a family of rational approximants (P_k/Q_k) such that the total degree of Q_k is $\leq r_k$, r_k being the minimal rank of the noncommutative intermediary series s_{nc_k} .

References

- Berstel J., Reutenauer C., Rational series and their languages, Springer-Verlag, 1988.
- [2] Fliess M., Un outil algebrique : les séries formelles non commutatives, in "Mathematical System Theory" (G.Marchesini and S.K.Mitter Eds.), Lecture Notes Econom. Math. Syst., Springer Verlag, vol.131, pp.122-148, 1976.
- [3] Hespel C., Une étude des séries formelles non commutatives pour l'Approximation et l'Identification des systèmes dynamiques, Thèse d'état, Université de Lille 1, 1998.